

ISO 20022

# Financial Instruments and Transactions Regulatory Reporting (Transactions and Financial Instruments Data Reporting) - ISO - Latest version

## Message Definition Report - Part 2

Approved by the Securities SEG on 8 June 2018

This document provides details of the Message Definitions for Financial Instruments and Transactions Regulatory Reporting (Transactions and Financial Instruments Data Reporting) - ISO - Latest version.

12 June 2018

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# 1 Message Set Overview

## Introduction

This message set provides for the specification of the Transactions and Financial Instruments Data Reporting requirements.

## 1.1 List of MessageDefinitions

The following table lists all MessageDefinitions described in this book.

MessageDefinition	Definition
auth.016.001.01 FinancialInstrumentReportingTransactionReportV01	The FinancialInstrumentReportingTransactionReport message is sent by the reporting agent to the competent authority to report on the securities transactions or by the competent authority to another competent authority when the transaction needs to be exchanged between the competent authorities.
auth.017.001.02 FinancialInstrumentReportingReferenceDataReportV02	This FinancialInstrumentReportingReferenceDataReport message is sent by the trading venue to the national competent authority to report on the reference data used in the securities transactions.
auth.031.001.01 FinancialInstrumentReportingStatusAdviceV01	The FinancialInstrumentReportingStatusAdvice message is sent by the national competent authority to the reporting agent to provide a status advice for the correctness, issues or errors that arise from the submitted report.
auth.032.001.01 FinancialInstrumentReportingEquityTransparencyDataReportV01	The FinancialInstrumentReportingEquityTransparencyData Report message is sent by the trading venues to the national competent authority to report on the transparency data for equity financial instruments.
auth.033.001.02 FinancialInstrumentReportingNonEquityTransparencyDataReportV02	The FinancialInstrumentReportingNonEquityTransparency DataReport message is sent by the trading venue to the national competent authority to submit non equity specific details as part of classifying and applying necessary transparency non equity computations.
auth.035.001.01 FinancialInstrumentReportingTradingVolumeCapDataReportV01	The FinancialInstrumentReportingTradingVolumeCapData Report message is sent by the trading venue to the national competent authority to report the total volume of trading and volumes of trading under reference price waiver and negotiated transactions waiver.
auth.036.001.02 FinancialInstrumentReportingReferenceDataDeltaReportV02	The FinancialInstrumentReportingReferenceDataDeltaReport message is sent by the trading venues to the national competent authority to report on changes that have occurred in the base data between reference data file generation.
auth.039.001.01 FinancialInstrumentReportingNonWorkingDayReportV01	The FinancialInstrumentReportingNonWorkingDayReport message is sent by the reporting entity to the competent authority to report on non-working days.

MessageDefinition	Definition
auth.040.001.01 FinancialInstrumentReportingEquityTradingActivityReportV01	The FinancialInstrumentReportingEquityTradingActivityReport message is sent by the trading venue to the national competent authority to report on equity specific trading activity data, used for the transparency calculations.
auth.041.001.01 FinancialInstrumentReportingNonEquityTradingActivityReportV01	The FinancialInstrumentReportingNonEquityTradingActivityReport message is sent by the trading venue to the national competent authority to report on non-equity specific trading activity aggregated quantitative data, used for the transparency calculations.
auth.042.001.02 FinancialInstrumentReportingInvalidReferenceDataReportV02	The FinancialInstrumentReportingInvalidReferenceDataReport message is sent by the trading venue to the national competent authority to report on all records that have become invalid based on updates that have been received or that have passed the termination date original set for the instrument.
auth.043.001.01 FinancialInstrumentReportingReferenceDataIndexReportV01	This FinancialInstrumentReportingReferenceDataIndexReport message is sent by National Competent Authorities to express an interest in receiving data on European indices.
auth.044.001.02 FinancialInstrumentReportingEquityTradingActivityResultV02	The FinancialInstrumentReportingEquityTradingActivityResult message is sent by a national competent authority to report on computed results data of equity specific trading activity.
auth.045.001.02 FinancialInstrumentReportingNonEquityTradingActivityResultV02	The FinancialInstrumentReportingNonEquityTradingActivityResult message is sent by the trading venue to the national competent authority to report on computed results data of non-equity specific trading activity.
auth.047.001.01 FinancialInstrumentReportingCountryCodeReportV01	The FinancialInstrumentReportingCountryCodeReport message provides the details of the two character country codes and is created by ESMA for distribution to national competent authorities.
auth.048.001.01 FinancialInstrumentReportingCurrencyCodeReportV01	The MiFIRCurrencyCodeReport message provides the details the ISO 4217 currency codes and is created by ESMA for distribution to National Competent Authorities.
auth.049.001.02 FinancialInstrumentReportingMarketIdentificationCodeReportV02	The FinancialInstrumentReportingMarketIdentificationCodeReport provides the valid market identification code (MIC) of venues that are valid and registered to operate as a trading venue. This message is generated by ESMA for distribution to national competent authorities.
auth.050.001.01 FinancialInstrumentReportingInstrumentClassificationReportV01	The FinancialInstrumentReportingInstrumentClassificationReport message is sent by ESMA to all national competent authorities and provides all valid combinations for classification of financial instruments (CFI) as per ISO 10962.

## 2 auth.016.001.01 FinancialInstrumentReportingTransactionReportV01

### 2.1 MessageDefinition Functionality

The FinancialInstrumentReportingTransactionReport message is sent by the reporting agent to the competent authority to report on the securities transactions or by the competent authority to another competent authority when the transaction needs to be exchanged between the competent authorities.

Outline

The FinancialInstrumentReportingTransactionReportV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. Transaction

Provides the details of the reported securities transactions.

B. SupplementaryData

Additional information that can not be captured in the structured fields and/or any other specific block.

### 2.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FinInstrmRptgTxRpt>	[1..1]			
	Transaction <Tx>	[1..*]			8
{Or	New <New>	[1..1]	±		8
Or	Cancellation <Cxl>	[1..1]	±		11
Or}	SupplementaryData <SplmtryData>	[0..*]	±	C7	11
	SupplementaryData <SplmtryData>	[0..*]	±	C7	12

### 2.3 Constraints

C1 ActiveCurrency

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

C2 ActiveOrHistoricCurrency

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3)

contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

**C3 Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**C4 CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**C5 MultiplierRule**

Price Multiplier must not be zero.

**C6 NumberRule**

If Number is negative, then Sign must be present.

**C7 SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

**C8 SwapInOrSwapOutRule**

SwapIn or SwapOut must be present or both.

## 2.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 2.4.1 Transaction <Tx>

*Presence:* [1..\*]

*Definition:* Provides the details of the reported securities transactions.

**Transaction <Tx>** contains one of the following **ReportingTransactionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>New</b> <New>	[1..1]	±		8
Or	<b>Cancellation</b> <Cxl>	[1..1]	±		11
Or}	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C7	11

#### 2.4.1.1 New <New>

*Presence:* [1..1]

*Definition:* Transaction is a newly reported transaction.



**New <New>** contains the following elements (see "SecuritiesTransactionReport4" on page 690 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]	Text		693
	ExecutingParty <ExctgPty>	[1..1]	IdentifierSet		693
	InvestmentPartyIndicator <InvstmtPtyInd>	[1..1]	Indicator		693
	SubmittingParty <SubmitgPty>	[1..1]	IdentifierSet		693
	Buyer <Buyr>	[1..1]	±		693
	Seller <Sellr>	[1..1]	±		694
	OrderTransmission <OrdTrnsmssn>	[1..1]			694
	TransmissionIndicator <TrnsmssnInd>	[1..1]	Indicator		694
	TransmittingBuyer <TrnsmttgBuyr>	[0..1]	IdentifierSet		695
	TransmittingSeller <TrnsmttgSellr>	[0..1]	IdentifierSet		695
	Transaction <Tx>	[1..1]			695
	TradeDate <TradDt>	[1..1]	DateTime		696
	TradingCapacity <TradgCpcty>	[1..1]	CodeSet		696
	Quantity <Qty>	[1..1]	±		696
	DerivativeNotionalChange <DerivNtnlChng>	[0..1]	CodeSet		696
	Price <Pric>	[1..1]	±		696
	NetAmount <NetAmt>	[0..1]	Amount		697
	TradeVenue <TradVn>	[1..1]	IdentifierSet		697
	CountryOfBranch <CtryOfBrnch>	[0..1]	CodeSet	C2	698
	UpFrontPayment <UpFrntPmt>	[0..1]			698
	Amount <Amt>	[1..1]	Amount	C1, C4	698
	Sign <Sgn>	[0..1]	Indicator		699
	TradePlaceMatchingIdentification <TradPlcMtgld>	[0..1]	Text		699
	ComplexTradeComponentIdentification <CmplxTradCmpntld>	[0..1]	Text		699
	FinancialInstrument <FinInstrm>	[1..1]			699
{Or	Identification <Id>	[1..1]	IdentifierSet		700
Or}	Other <Othr>	[1..1]			701
	FinancialInstrumentGeneralAttributes <FinInstrmGnlAttrbts>	[1..1]			701
	Identification <Id>	[0..1]	IdentifierSet		702

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FullName <FullNm>	[1..1]	Text		702
	ClassificationType <ClssfctnTp>	[1..1]	IdentifierSet		702
	NotionalCurrency <NtnlCcy>	[0..1]	CodeSet	C1	702
	DebtInstrumentAttributes <DebtInstrmAttrbts>	[0..1]	±		702
	DerivativeInstrumentAttributes <DerivInstrmAttrbts>	[1..1]			703
	ExpiryDate <XpryDt>	[0..1]	Date		703
	PriceMultiplier <PricMltplr>	[1..1]	Quantity	C5	704
	UnderlyingInstrument <UndrlygInstrm>	[1..1]			704
{Or	Swap <Swp>	[1..1]		C8	704
	SwapIn <Swpln>	[0..1]	±		705
	SwapOut <SwpOut>	[0..1]	±		705
Or}	Other <Othr>	[1..1]	±		705
	OptionType <OptnTp>	[0..1]	CodeSet		706
	StrikePrice <StrkPric>	[0..1]	±		706
	OptionExerciseStyle <OptnExrcStyle>	[0..1]	CodeSet		706
	DeliveryType <DlvryTp>	[1..1]	CodeSet		706
	AssetClassSpecificAttributes <AsstClssSpfcAttrbts>	[0..1]			707
{Or	Interest <Intrst>	[1..1]	±		707
Or	ForeignExchange <FX>	[1..1]	±		707
Or}	Both <Both>	[1..1]			707
	Interest <Intrst>	[1..1]	±		708
	ForeignExchange <FX>	[1..1]	±		708
	InvestmentDecisionPerson <InvstmtDcsnPrsn>	[0..1]			708
{Or	Person <Prsn>	[1..1]	±		708
Or}	Algorithm <Algo>	[1..1]	Text		709
	ExecutingPerson <ExctgPrsn>	[1..1]			709
{Or	Person <Prsn>	[1..1]	±		709
Or	Algorithm <Algo>	[1..1]	Text		710
Or}	Client <Clnt>	[1..1]	CodeSet		710
	AdditionalAttributes <AddtlAttrbts>	[1..1]			710
	WaiverIndicator <WvrInd>	[0..*]	CodeSet		711

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortSellingIndicator <ShrtSellgInd>	[0..1]	CodeSet		711
	OTCPostTradeIndicator <OTCPstTradInd>	[0..*]	CodeSet		711
	RiskReducingTransaction <RskRdcgTx>	[0..1]	Indicator		712
	SecuritiesFinancingTransactionIndicator <SctiesFincgTxInd>	[1..1]	Indicator		712
	TechnicalAttributes <TechAttrbts>	[0..1]			713
	ReceiptDateTime <RctDtTm>	[1..1]	DateTime		713
	ExchangeReason <XchgRsn>	[1..*]	CodeSet		713
	SupplementaryData <SplmtryData>	[0..*]	±	C3	713

### 2.4.1.2 Cancellation <Cxl>

*Presence:* [1..1]

*Definition:* Transaction is a cancellation transaction.

**Cancellation <Cxl>** contains the following elements (see ["SecuritiesTransactionReport2"](#) on page 688 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]	Text		688
	ExecutingParty <ExctgPty>	[1..1]	IdentifierSet		688
	SubmittingParty <SubmitgPty>	[1..1]	IdentifierSet		688
	TechnicalAttributes <TechAttrbts>	[0..1]			688
	ReceiptDateTime <RctDtTm>	[1..1]	DateTime		689
	CancellationReason <CxlRsn>	[1..1]	CodeSet		689
	SupplementaryData <SplmtryData>	[0..*]	±	C3	689

### 2.4.1.3 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

*Definition:* Additional information that can not be captured in the structured fields and/or any other specific block.

*Impacted by:* [C7 "SupplementaryDataRule"](#)

**SupplementaryData <SplmtryData>** contains the following elements (see ["SupplementaryData1"](#) on page 666 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		666
	Envelope <Envlp>	[1..1]	(External Schema)		666

#### Constraints

- **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

## 2.4.2      **SupplementaryData <SplmtryData>**

*Presence:* [0..\*]

*Definition:* Additional information that can not be captured in the structured fields and/or any other specific block.

*Impacted by:* C7 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 666 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		666
	Envelope <Envlp>	[1..1]	(External Schema)		666

#### Constraints

- **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# **3      auth.017.001.02 FinancialInstrumentReportingReferenceData ReportV02**

## **3.1      MessageDefinition Functionality**

This FinancialInstrumentReportingReferenceDataReport message is sent by the trading venue to the national competent authority to report on the reference data used in the securities transactions.

### **Outline**

The FinancialInstrumentReportingReferenceDataReportV02 MessageDefinition is composed of 3 MessageBuildingBlocks:

**A. ReportHeader**

Header information related to the global report.

**B. ReferenceData**

Details of the reference data reported by the trading venue.

**C. SupplementaryData**

Additional information that can not be captured in the structured fields and/or any other specific block.

## 3.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FinInstrmRptgRefDataRpt>	[1..1]			
	<b>ReportHeader</b> <RptHdr>	[1..1]			23
	<b>ReportingEntity</b> <RptgNtty>	[1..1]		C19	23
{Or	<b>MarketIdentificationCode</b> <MktIdCd>	[1..1]	IdentifierSet		23
Or	<b>NationalCompetentAuthority</b> <NtlCmptntAuthrty>	[1..1]	CodeSet	C4	24
Or}	<b>Other</b> <Othr>	[1..1]			24
	<b>Identification</b> <Id>	[1..1]	Text		24
	<b>Type</b> <Tp>	[1..1]	CodeSet		24
	<b>ReportingPeriod</b> <RptgPrd>	[1..1]	±		24
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		25
	<b>ReferenceData</b> <RefData>	[1..*]		C16, C17	25
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		33
	<b>FinancialInstrumentGeneralAttributes</b> <FinInstrmGnlAttrbts>	[1..1]		C15, C18, C21	33
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		34
	<b>FullName</b> <FullNm>	[1..1]	Text		34
	<b>ShortName</b> <ShrtNm>	[0..1]	Text		34
	<b>ClassificationType</b> <ClssfctnTp>	[1..1]	IdentifierSet		34
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	34
	<b>CommodityDerivativeIndicator</b> <CmmdtyDerivInd>	[1..1]	Indicator		34
	<b>Issuer</b> <Issr>	[1..1]	IdentifierSet		35
	<b>TradingVenueRelatedAttributes</b> <TradgVnRltdAttrbts>	[1..*]		C14, C20, C22	35
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		35
	<b>IssuerRequest</b> <IssrReq>	[1..1]	Indicator		36
	<b>AdmissionApprovalDateByIssuer</b> <AdmssnApprvIdtByIssr>	[0..1]	DateTime		36
	<b>RequestForAdmissionDate</b> <ReqForAdmssnDt>	[0..1]	DateTime		36
	<b>FirstTradeDate</b> <FrstTradDt>	[0..1]	DateTime		36
	<b>TerminationDate</b> <TermntnDt>	[0..1]	DateTime		36
	<b>DebtInstrumentAttributes</b> <DebtInstrmAttrbts>	[0..1]			36

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TotalIssuedNominalAmount</b> <TtlIssdNmnlAmt>	[1..1]	Amount	C2, C5	37
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		37
	<b>NominalValuePerUnit</b> <NmnlValPerUnit>	[1..1]	Amount	C2, C5	37
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		38
	<b>DebtSeniority</b> <DebtSnrty>	[0..1]	CodeSet		38
	<b>DerivativeInstrumentAttributes</b> <DerivInstrmAttrbts>	[0..1]		C9	38
	<b>ExpiryDate</b> <XpryDt>	[0..1]	Date		45
	<b>PriceMultiplier</b> <PricMltplr>	[0..1]	Quantity	C6	46
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[0..1]			46
{Or	<b>Single</b> <Sngl>	[1..1]			46
{Or	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		47
Or	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		47
Or}	<b>Index</b> <Indx>	[1..1]	±		47
Or}	<b>Basket</b> <Bskt>	[1..1]		C3, C10	47
	<b>ISIN</b> <ISIN>	[0..*]	IdentifierSet		47
	<b>LEI</b> <LEI>	[0..*]	IdentifierSet		48
	<b>OptionType</b> <OptnTp>	[0..1]	CodeSet		48
	<b>StrikePrice</b> <StrkPric>	[0..1]	±		48
	<b>OptionExerciseStyle</b> <OptnExrcStyle>	[0..1]	CodeSet		49
	<b>DeliveryType</b> <DlvryTp>	[0..1]	CodeSet		49
	<b>AssetClassSpecificAttributes</b> <AsstClssSpfcAttrbts>	[0..1]		C11	49
	<b>Commodity</b> <Cmmdty>	[0..1]			56
	<b>Product</b> <Pdct>	[1..1]			61
{Or	<b>Agricultural</b> <Agrcltrl>	[1..1]			67
{Or	<b>GrainOilSeed</b> <GrnOilSeed>	[1..1]			69
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		69
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		69
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		69
Or	<b>Soft</b> <Soft>	[1..1]			70
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		70
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		70

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		70
Or	<b>Potato</b> <Ptt>	[1..1]			71
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		71
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		71
Or	<b>OliveOil</b> <OlvOil>	[1..1]			71
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		72
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		72
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		72
Or	<b>Dairy</b> <Dairy>	[1..1]			72
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		72
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		73
Or	<b>Forestry</b> <Frstry>	[1..1]			73
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		73
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		73
Or	<b>Seafood</b> <Sfd>	[1..1]			73
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		74
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		74
Or	<b>LiveStock</b> <LiveStock>	[1..1]			74
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		74
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		74
Or}	<b>Grain</b> <Grn>	[1..1]			75
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		75
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		75
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		75
Or	<b>Energy</b> <Nrgy>	[1..1]			75
{Or	<b>Electricity</b> <Elctrcty>	[1..1]			76
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		77
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		77
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		77
Or	<b>NaturalGas</b> <NtrlGas>	[1..1]			77
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		78



Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		78
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		78
Or	<b>Oil</b> <Oil>	[1..1]			78
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		79
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		79
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		79
Or	<b>Coal</b> <Coal>	[1..1]			80
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		80
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		80
Or	<b>InterEnergy</b> <IntrNrgy>	[1..1]			81
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		81
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		81
Or	<b>RenewableEnergy</b> <RnwblNrgy>	[1..1]			81
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		81
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		82
Or	<b>LightEnd</b> <LghtEnd>	[1..1]			82
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		82
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		82
Or}	<b>Distillates</b> <Dstillts>	[1..1]			82
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		83
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		83
Or	<b>Environmental</b> <Envttl>	[1..1]			83
{Or	<b>Emissions</b> <Emssns>	[1..1]			84
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		84
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		84
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		84
Or	<b>Weather</b> <Wthr>	[1..1]			85
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		85
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		85
Or}	<b>CarbonRelated</b> <CrbnRltd>	[1..1]			85
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		86

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		86
Or	<b>Fertilizer</b> <Frtlzt>	[1..1]			86
{Or	<b>Ammonia</b> <Ammn>	[1..1]			87
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		87
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		88
Or	<b>DiammoniumPhosphate</b> <DmmnmPhspht>	[1..1]			88
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		88
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		88
Or	<b>Potash</b> <Ptsh>	[1..1]			88
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		89
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		89
Or	<b>Sulphur</b> <Slphr>	[1..1]			89
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		89
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		89
Or	<b>Urea</b> <Urea>	[1..1]			90
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		90
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		90
Or}	<b>UreaAndAmmoniumNitrate</b> <UreaAndAmmnmNtrt>	[1..1]			90
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		91
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		91
Or	<b>Freight</b> <Frgh>	[1..1]			91
{Or	<b>Dry</b> <Dry>	[1..1]			91
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		92
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		92
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		92
Or	<b>Wet</b> <Wet>	[1..1]			92
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		93
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		93
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		93
Or}	<b>ContainerShip</b> <CntnrShip>	[1..1]			93
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		94

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		94
Or	<b>IndustrialProduct</b> <IndstrlPdct>	[1..1]			94
{Or	<b>Construction</b> <Cnstrctn>	[1..1]			94
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		95
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		95
Or}	<b>Manufacturing</b> <Manfctg>	[1..1]			95
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		95
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		95
Or	<b>Metal</b> <Metl>	[1..1]			96
{Or	<b>NonPrecious</b> <NonPrcls>	[1..1]			96
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		96
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		96
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		97
Or}	<b>Precious</b> <Prcls>	[1..1]			97
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		97
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		98
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		98
Or	<b>OtherC10</b> <OthrC10>	[1..1]			98
{Or	<b>Deliverable</b> <Dlvrbl>	[1..1]			98
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		99
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		99
Or}	<b>NonDeliverable</b> <NonDlvrbl>	[1..1]			99
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		99
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		100
Or	<b>Paper</b> <Ppr>	[1..1]			100
{Or	<b>ContainerBoard</b> <CntrBrd>	[1..1]			100
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		100
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		101
Or	<b>Newsprint</b> <Nwsprnt>	[1..1]			101
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		101
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		101

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or	<b>Pulp</b> <Pulp>	[1..1]			101
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		102
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		102
Or}	<b>RecoveredPaper</b> <RcvrdPpr>	[1..1]			102
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		102
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		102
Or	<b>Polypropylene</b> <Plprpln>	[1..1]			103
	<b>Plastic</b> <Plstc>	[1..1]			103
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		103
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		103
Or	<b>Inflation</b> <Infltn>	[1..1]			104
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		104
Or	<b>MultiCommodityExotic</b> <MultiCmmdtyExtc>	[1..1]			104
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		104
Or	<b>OfficialEconomicStatistics</b> <OfclEcnmcSttstcs>	[1..1]			104
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		105
Or}	<b>Other</b> <Othr>	[1..1]			105
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		105
	<b>TransactionType</b> <TxTp>	[0..1]	CodeSet		105
	<b>FinalPriceType</b> <FnlPricTp>	[0..1]	CodeSet		106
	<b>Interest</b> <Intrst>	[0..1]			106
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		106
	<b>FirstLegInterestRate</b> <FrstLegIntrstRate>	[0..1]	±		107
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	107
	<b>OtherLegInterestRate</b> <OthrLegIntrstRate>	[0..1]	±		107
	<b>ForeignExchange</b> <FX>	[0..1]			108
	<b>FXType</b> <FXTp>	[0..1]	CodeSet		108
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	108
	<b>TechnicalAttributes</b> <TechAttrbts>	[0..1]		C12	109
	<b>InconsistencyIndicator</b> <IncnsstncyInd>	[0..1]	Indicator		109
	<b>LastUpdate</b> <LastUpd>	[0..1]	DateTime		109

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		110
	<b>RelevantCompetentAuthority</b> <RlvntCmptntAuthrty>	[0..1]	CodeSet	C4	110
	<b>PublicationPeriod</b> <PblctnPrd>	[0..1]	±		110
	<b>NeverPublished</b> <NvrPblshd>	[0..1]	Indicator		110
	<b>RelevantTradingVenue</b> <RlvntTradgVn>	[0..1]	IdentifierSet		110
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C13	111

### 3.3 Constraints

#### C1 ActiveCurrency

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

#### C2 ActiveOrHistoricCurrency

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

#### C3 BasketInstrumentUniquenessRule

Where an underlying instrument basket is populated, all ISINs or LEIs must be unique.

#### C4 Country

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### C5 CurrencyAmount

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### C6 MultiplierRule

Price Multiplier must not be zero.

#### C7 NumberRule

If Number is negative, then Sign must be present.

#### C8 NumberRule

If Number is negative, then Sign must be present.

#### C9 OneElementPresentRule

At least one of 5 elements must be present.

**C10 OneElementPresentRule**

At least one of 5 elements must be present.

**C11 OneElementPresentRule**

At least one of the 3 elements must be present.

**C12 OneElementPresentRule**

At least one of the 5 elements must be present.

**C13 SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

**C14 ValidateAdmissionIssuerRule**

When IssuerRequest is equal to true, then AdmissionApprovalDateByIssuer must be present.

**C15 ValidCFIRule**

The CFI code must be a valid CFI code as defined by 10962.

**C16 ValidDebtMaturityDateRule**

DebtInstrumentAttributes/MaturityDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

**C17 ValidDerivativeExpiryDateRule**

DerivativesInstrumentAttributes/ExpiryDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

**C18 ValidISINRule**

ISIN code must pass checksum validation.

**C19 ValidMICRule**

Market Identification code must be an active market at the time of reporting.

**C20 ValidMICRule**

Market Identification code must be an active market at the time of reporting.

**C21 ValidShortNameRule**

ShortName must conform with ISO 18774.

**C22 ValidTerminationDateRule**

TerminationDate cannot be a date earlier than FirstTradeDate, RequestForAdmissionDate or AdmissionApprovalDate.

## 3.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 3.4.1 ReportHeader <RptHdr>

*Presence:* [1..1]

*Definition:* Header information related to the global report.

**ReportHeader <RptHdr>** contains the following **SecuritiesMarketReportHeader1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReportingEntity</b> <RptgNtty>	[1..1]		C19	23
{Or	<b>MarketIdentificationCode</b> <MktIdCd>	[1..1]	IdentifierSet		23
Or	<b>NationalCompetentAuthority</b> <NtlCmptntAuthrty>	[1..1]	CodeSet	C4	24
Or}	<b>Other</b> <Othr>	[1..1]			24
	<b>Identification</b> <Id>	[1..1]	Text		24
	<b>Type</b> <Tp>	[1..1]	CodeSet		24
	<b>ReportingPeriod</b> <RptgPrd>	[1..1]	±		24
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		25

#### 3.4.1.1 ReportingEntity <RptgNtty>

*Presence:* [1..1]

*Definition:* Identification of the venue which generates the report.

*Impacted by:* [C19 "ValidMICRule"](#)

**ReportingEntity <RptgNtty>** contains one of the following **TradingVenuelIdentification1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>MarketIdentificationCode</b> <MktIdCd>	[1..1]	IdentifierSet		23
Or	<b>NationalCompetentAuthority</b> <NtlCmptntAuthrty>	[1..1]	CodeSet	C4	24
Or}	<b>Other</b> <Othr>	[1..1]			24
	<b>Identification</b> <Id>	[1..1]	Text		24
	<b>Type</b> <Tp>	[1..1]	CodeSet		24

#### Constraints

- **ValidMICRule**

Market Identification code must be an active market at the time of reporting.

##### 3.4.1.1.1 MarketIdentificationCode <MktIdCd>

*Presence:* [1..1]

*Definition:* Identification used where reporting entity uses a market identification code (MIC).

*Datatype:* ["MICIdentifier" on page 750](#)

### 3.4.1.1.2 NationalCompetentAuthority <NtlCmptntAuthrty>

*Presence:* [1..1]

*Definition:* Identification used where reporting entity is a national competent authority.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 735

#### Constraints

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

### 3.4.1.1.3 Other <Othr>

*Presence:* [1..1]

*Definition:* Identification used where a venue does not have an already defined code type.

**Other <Othr>** contains the following **TradingVenueIdentification2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]	Text		24
	<b>Type</b> <Tp>	[1..1]	CodeSet		24

#### 3.4.1.1.3.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification field of the submitting entity.

*Datatype:* "Max50Text" on page 754

#### 3.4.1.1.3.2 Type <Tp>

*Presence:* [1..1]

*Definition:* Code list of venues to populate free form text identification.

*Datatype:* "TradingVenue2Code" on page 746

CodeName	Name	Definition
APPA	ApprovedPublicationArrangement	Person authorised under the provisions established in the regulation to provide the service of publishing trade reports on behalf of investment firms.
CTPS	ConsolidatedTapeProvider	Provider which will consolidate post-trade information into a continuous electronic data stream and make it publicly available as close to real time as technologically possible on a reasonable commercial basis and free of charge after 15 minutes.

### 3.4.1.2 ReportingPeriod <RptgPrd>

*Presence:* [1..1]



*Definition:* Date or date range the report relates to.

**ReportingPeriod <RptgPrd>** contains one of the following elements (see "Period4Choice" on page 658 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		659
Or	FromDate <FrDt>	[1..1]	Date		659
Or	ToDate <ToDt>	[1..1]	Date		659
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		659

### 3.4.1.3 SubmissionDateTime <SubmissnDtTm>

*Presence:* [0..1]

*Definition:* Date and time of the report originally submitted by the reporting entity when the file is generated for submission to their reporting authority.

*Datatype:* "ISODateTime" on page 749

## 3.4.2 ReferenceData <RefData>

*Presence:* [1..\*]

*Definition:* Details of the reference data reported by the trading venue.

*Impacted by:* C16 "ValidDebtMaturityDateRule", C17 "ValidDerivativeExpiryDateRule"

**ReferenceData <RefData>** contains the following **SecuritiesReferenceDataReport6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		33
	<b>FinancialInstrumentGeneralAttributes</b> <FinInstrmGnlAttrbts>	[1..1]		C15, C18, C21	33
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		34
	<b>FullName</b> <FullNm>	[1..1]	Text		34
	<b>ShortName</b> <ShrtNm>	[0..1]	Text		34
	<b>ClassificationType</b> <ClssfctnTp>	[1..1]	IdentifierSet		34
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	34
	<b>CommodityDerivativeIndicator</b> <CmmdtyDerivInd>	[1..1]	Indicator		34
	<b>Issuer</b> <Issr>	[1..1]	IdentifierSet		35
	<b>TradingVenueRelatedAttributes</b> <TradgVnRltdAttrbts>	[1..*]		C14, C20, C22	35
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		35
	<b>IssuerRequest</b> <IssrReq>	[1..1]	Indicator		36
	<b>AdmissionApprovalDateByIssuer</b> <AdmssnApprvlDtByIssr>	[0..1]	DateTime		36
	<b>RequestForAdmissionDate</b> <ReqForAdmssnDt>	[0..1]	DateTime		36
	<b>FirstTradeDate</b> <FrstTradDt>	[0..1]	DateTime		36
	<b>TerminationDate</b> <TermntnDt>	[0..1]	DateTime		36
	<b>DebtInstrumentAttributes</b> <DebtInstrmAttrbts>	[0..1]			36
	<b>TotalIssuedNominalAmount</b> <TtlIssdNmnlAmt>	[1..1]	Amount	C2, C5	37
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		37
	<b>NominalValuePerUnit</b> <NmnlValPerUnit>	[1..1]	Amount	C2, C5	37
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		38
	<b>DebtSeniority</b> <DebtSnrty>	[0..1]	CodeSet		38
	<b>DerivativeInstrumentAttributes</b> <DerivInstrmAttrbts>	[0..1]		C9	38
	<b>ExpiryDate</b> <XpryDt>	[0..1]	Date		45
	<b>PriceMultiplier</b> <PricMltplr>	[0..1]	Quantity	C6	46
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[0..1]			46
{Or	<b>Single</b> <Sngl>	[1..1]			46
{Or	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		47

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		47
Or}	<b>Index</b> <Indx>	[1..1]	±		47
Or}	<b>Basket</b> <Bskt>	[1..1]		C3, C10	47
	<b>ISIN</b> <ISIN>	[0..*]	IdentifierSet		47
	<b>LEI</b> <LEI>	[0..*]	IdentifierSet		48
	<b>OptionType</b> <OptnTp>	[0..1]	CodeSet		48
	<b>StrikePrice</b> <StrkPric>	[0..1]	±		48
	<b>OptionExerciseStyle</b> <OptnExrcStyle>	[0..1]	CodeSet		49
	<b>DeliveryType</b> <DlvryTp>	[0..1]	CodeSet		49
	<b>AssetClassSpecificAttributes</b> <AsstClssSpfcAttrbts>	[0..1]		C11	49
	<b>Commodity</b> <Cmmdty>	[0..1]			56
	<b>Product</b> <Pdct>	[1..1]			61
{Or	<b>Agricultural</b> <Agrcltrl>	[1..1]			67
{Or	<b>GrainOilSeed</b> <GrnOilSeed>	[1..1]			69
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		69
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		69
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		69
Or	<b>Soft</b> <Soft>	[1..1]			70
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		70
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		70
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		70
Or	<b>Potato</b> <Ptt>	[1..1]			71
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		71
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		71
Or	<b>OliveOil</b> <OlvOil>	[1..1]			71
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		72
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		72
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		72
Or	<b>Dairy</b> <Dairy>	[1..1]			72
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		72
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		73

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	<b>Forestry</b> <Frstry>	[1..1]			73
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		73
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		73
Or	<b>Seafood</b> <Sfd>	[1..1]			73
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		74
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		74
Or	<b>LiveStock</b> <LiveStock>	[1..1]			74
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		74
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		74
Or}	<b>Grain</b> <Grn>	[1..1]			75
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		75
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		75
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		75
Or	<b>Energy</b> <Nrgy>	[1..1]			75
{Or	<b>Electricity</b> <Elctrcty>	[1..1]			76
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		77
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		77
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		77
Or	<b>NaturalGas</b> <NtrlGas>	[1..1]			77
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		78
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		78
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		78
Or	<b>Oil</b> <Oil>	[1..1]			78
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		79
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		79
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		79
Or	<b>Coal</b> <Coal>	[1..1]			80
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		80
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		80
Or	<b>InterEnergy</b> <IntrNrgy>	[1..1]			81
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		81

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		81
Or	<b>RenewableEnergy</b> <RnwblNrgy>	[1..1]			81
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		81
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		82
Or	<b>LightEnd</b> <LghtEnd>	[1..1]			82
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		82
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		82
Or}	<b>Distillates</b> <Dstllts>	[1..1]			82
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		83
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		83
Or	<b>Environmental</b> <Envttl>	[1..1]			83
{Or	<b>Emissions</b> <Emssns>	[1..1]			84
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		84
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		84
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		84
Or	<b>Weather</b> <Wthr>	[1..1]			85
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		85
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		85
Or}	<b>CarbonRelated</b> <CrbnRltd>	[1..1]			85
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		86
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		86
Or	<b>Fertilizer</b> <Frtlizr>	[1..1]			86
{Or	<b>Ammonia</b> <Ammn>	[1..1]			87
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		87
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		88
Or	<b>DiammoniumPhosphate</b> <DmmnmPhspht>	[1..1]			88
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		88
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		88
Or	<b>Potash</b> <Ptsh>	[1..1]			88
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		89
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		89

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	<b>Sulphur</b> <Slphr>	[1..1]			89
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		89
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		89
Or	<b>Urea</b> <Urea>	[1..1]			90
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		90
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		90
Or}	<b>UreaAndAmmoniumNitrate</b> <UreaAndAmnmNtrt>	[1..1]			90
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		91
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		91
Or	<b>Freight</b> <Frgh>	[1..1]			91
{Or	<b>Dry</b> <Dry>	[1..1]			91
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		92
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		92
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		92
Or	<b>Wet</b> <Wet>	[1..1]			92
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		93
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		93
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		93
Or}	<b>ContainerShip</b> <CntrShip>	[1..1]			93
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		94
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		94
Or	<b>IndustrialProduct</b> <IndstrlPdct>	[1..1]			94
{Or	<b>Construction</b> <Cnstrctn>	[1..1]			94
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		95
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		95
Or}	<b>Manufacturing</b> <Manfctg>	[1..1]			95
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		95
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		95
Or	<b>Metal</b> <Metl>	[1..1]			96
{Or	<b>NonPrecious</b> <NonPrct>	[1..1]			96
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		96

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		96
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		97
Or}	<b>Precious</b> <Prct>	[1..1]			97
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		97
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		98
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		98
Or	<b>OtherC10</b> <OthrC10>	[1..1]			98
{Or	<b>Deliverable</b> <Dlvrbl>	[1..1]			98
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		99
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		99
Or}	<b>NonDeliverable</b> <NonDlvrbl>	[1..1]			99
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		99
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		100
Or	<b>Paper</b> <Ppr>	[1..1]			100
{Or	<b>ContainerBoard</b> <CntnrBrd>	[1..1]			100
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		100
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		101
Or	<b>Newsprint</b> <Nwsprnt>	[1..1]			101
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		101
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		101
Or	<b>Pulp</b> <Pulp>	[1..1]			101
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		102
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		102
Or}	<b>RecoveredPaper</b> <RcvrdPpr>	[1..1]			102
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		102
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		102
Or	<b>Polypropylene</b> <Plprpln>	[1..1]			103
	<b>Plastic</b> <Plstc>	[1..1]			103
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		103
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		103
Or	<b>Inflation</b> <Infltn>	[1..1]			104

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		104
Or	<b>MultiCommodityExotic</b> <MultiCmmdtyExtc>	[1..1]			104
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		104
Or	<b>OfficialEconomicStatistics</b> <OffclEcnmcSttstcs>	[1..1]			104
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		105
Or}	<b>Other</b> <Othr>	[1..1]			105
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		105
	<b>TransactionType</b> <TxTp>	[0..1]	CodeSet		105
	<b>FinalPriceType</b> <FnlPricTp>	[0..1]	CodeSet		106
	<b>Interest</b> <Intrst>	[0..1]			106
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		106
	<b>FirstLegInterestRate</b> <FrstLegIntrstRate>	[0..1]	±		107
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	107
	<b>OtherLegInterestRate</b> <OthrLegIntrstRate>	[0..1]	±		107
	<b>ForeignExchange</b> <FX>	[0..1]			108
	<b>FXType</b> <FxTp>	[0..1]	CodeSet		108
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	108
	<b>TechnicalAttributes</b> <TechAttrbts>	[0..1]		C12	109
	<b>InconsistencyIndicator</b> <IncnsstncyInd>	[0..1]	Indicator		109
	<b>LastUpdate</b> <LastUpd>	[0..1]	DateTime		109
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		110
	<b>RelevantCompetentAuthority</b> <RlvntCmptntAuthrty>	[0..1]	CodeSet	C4	110
	<b>PublicationPeriod</b> <PblctnPrd>	[0..1]	±		110
	<b>NeverPublished</b> <NvrPblshd>	[0..1]	Indicator		110
	<b>RelevantTradingVenue</b> <RlvntTradgVn>	[0..1]	IdentifierSet		110



**Constraints**

- **ValidDebtMaturityDateRule**

DebtInstrumentAttributes/MaturityDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

- **ValidDerivativeExpiryDateRule**

DerivativesInstrumentAttributes/ExpiryDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

**3.4.2.1 TechnicalRecordIdentification <TechRcrld>**

*Presence:* [0..1]

*Definition:* Unique identifier of a record in a message used as part of error management and status advice message.

*Usage:*

This identification will be used in the status advice report sent back.

*Datatype:* "Max35Text" on page 754

**3.4.2.2 FinancialInstrumentGeneralAttributes <FinInstrmGnlAttrbts>**

*Presence:* [1..1]

*Definition:* Attributes and characteristics of the financial instrument.

*Impacted by:* C15 "ValidCFIRule", C18 "ValidISINRule", C21 "ValidShortNameRule"

**FinancialInstrumentGeneralAttributes <FinInstrmGnlAttrbts>** contains the following **SecurityInstrumentDescription9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		34
	<b>FullName</b> <FullNm>	[1..1]	Text		34
	<b>ShortName</b> <ShrtNm>	[0..1]	Text		34
	<b>ClassificationType</b> <ClssfctnTp>	[1..1]	IdentifierSet		34
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	34
	<b>CommodityDerivativeIndicator</b> <CmmdtyDerivInd>	[1..1]	Indicator		34

**Constraints**

- **ValidCFIRule**

The CFI code must be a valid CFI code as defined by 10962.

- **ValidISINRule**

ISIN code must pass checksum validation.

- **ValidShortNameRule**

ShortName must conform with ISO 18774.

#### **3.4.2.2.1 Identification <Id>**

*Presence:* [1..1]

*Definition:* Code used to identify the financial instrument.

*Datatype:* "ISINOct2015Identifier" on page 749

#### **3.4.2.2.2 FullName <FullNm>**

*Presence:* [1..1]

*Definition:* Full name of the financial instrument.

*Datatype:* "Max350Text" on page 753

#### **3.4.2.2.3 ShortName <ShrtNm>**

*Presence:* [0..1]

*Definition:* Short name of financial instrument in accordance with ISO 18774.

*Datatype:* "Max35Text" on page 754

#### **3.4.2.2.4 ClassificationType <ClssfctnTp>**

*Presence:* [1..1]

*Definition:* Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification.

*Datatype:* "CFIOct2015Identifier" on page 749

#### **3.4.2.2.5 NotionalCurrency <NtnlCcy>**

*Presence:* [1..1]

*Definition:* Currency in which the notional is denominated.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 718

##### **Constraints**

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

#### **3.4.2.2.6 CommodityDerivativeIndicator <CmmdtyDerivInd>**

*Presence:* [1..1]

*Definition:* Indicates whether the financial instrument falls within the definition of commodities derivative under the local regulation.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 750):

- *Meaning When True:* True
- *Meaning When False:* False

### 3.4.2.3 Issuer <Issr>

*Presence:* [1..1]

*Definition:* LEI of Issuer or trading venue operator.

*Datatype:* "LEIIdentifier" on page 750

### 3.4.2.4 TradingVenueRelatedAttributes <TradgVnRltdAttrbts>

*Presence:* [1..\*]

*Definition:* Traded venue related attributes.

*Impacted by:* C14 "ValidateAdmissionIssuerRule", C20 "ValidMICRule", C22 "ValidTerminationDateRule"

**TradingVenueRelatedAttributes <TradgVnRltdAttrbts>** contains the following **TradingVenueAttributes1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		35
	<b>IssuerRequest</b> <IssrReq>	[1..1]	Indicator		36
	<b>AdmissionApprovalDateByIssuer</b> <AdmssnApprvldtByIssr>	[0..1]	DateTime		36
	<b>RequestForAdmissionDate</b> <ReqForAdmssnDt>	[0..1]	DateTime		36
	<b>FirstTradeDate</b> <FrstTradDt>	[0..1]	DateTime		36
	<b>TerminationDate</b> <TermtnDt>	[0..1]	DateTime		36

#### Constraints

- **ValidateAdmissionIssuerRule**

When IssuerRequest is equal to true, then AdmissionApprovalDateByIssuer must be present.

On Condition

/IssuerRequest is equal to value 'true'

Following Must be True

/AdmissionApprovalDateByIssuer Must be present

- **ValidMICRule**

Market Identification code must be an active market at the time of reporting.

- **ValidTerminationDateRule**

TerminationDate cannot be a date earlier than FirstTradeDate, RequestForAdmissionDate or AdmissionApprovalDate.

#### 3.4.2.4.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Segment MIC for the trading venue or systematic internaliser, where applicable, otherwise the operating MIC.

*Datatype:* "MICIdentifier" on page 750

#### **3.4.2.4.2 IssuerRequest <IssrReq>**

*Presence:* [1..1]

*Definition:* Indicates whether the issuer of the financial instrument has requested or approved the trading or admission to trading of their financial instruments on a trading venue.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 750):

- *Meaning When True:* True
- *Meaning When False:* False

#### **3.4.2.4.3 AdmissionApprovalDateByIssuer <AdmssnApprvIDtByIssr>**

*Presence:* [0..1]

*Definition:* Date and time the issuer has approved the admission to trading or trading of its financial instruments on the trading venue.

*Datatype:* "ISODateTime" on page 749

#### **3.4.2.4.4 RequestForAdmissionDate <ReqForAdmssnDt>**

*Presence:* [0..1]

*Definition:* Date and time when the request for admission on the trading venue was made for the instrument.

*Datatype:* "ISODateTime" on page 749

#### **3.4.2.4.5 FirstTradeDate <FrstTradDt>**

*Presence:* [0..1]

*Definition:* 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.

*Datatype:* "ISODateTime" on page 749

#### **3.4.2.4.6 TerminationDate <TermntnDt>**

*Presence:* [0..1]

*Definition:* Date and time when the financial instrument ceases to be traded or to be admitted to trading on the trading venue. Where this date and time is unavailable, the field shall not be populated.

*Datatype:* "ISODateTime" on page 749

#### **3.4.2.5 DebtInstrumentAttributes <DebtInstrmAttrbts>**

*Presence:* [0..1]

*Definition:* Attributes specific to debt instruments.

**DebtInstrumentAttributes** <DebtInstrmAttrbts> contains the following **DebtInstrument2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TotalIssuedNominalAmount</b> <TtlIssdNmnlAmt>	[1..1]	Amount	C2, C5	37
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		37
	<b>NominalValuePerUnit</b> <NmnlValPerUnit>	[1..1]	Amount	C2, C5	37
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		38
	<b>DebtSeniority</b> <DebtSnrty>	[0..1]	CodeSet		38

#### 3.4.2.5.1 TotalIssuedNominalAmount <TtlIssdNmnlAmt>

*Presence:* [1..1]

*Definition:* Total issued nominal amount in monetary value.

*Impacted by:* C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 716

##### Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### 3.4.2.5.2 MaturityDate <MtrtyDt>

*Presence:* [0..1]

*Definition:* Maturity date of the financial instrument.

*Datatype:* "ISODate" on page 748

#### 3.4.2.5.3 NominalValuePerUnit <NmnlValPerUnit>

*Presence:* [1..1]

*Definition:* Nominal value of each instrument. If not available, the minimum traded value should be populated.

*Impacted by:* C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 716

## Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

### 3.4.2.5.4 InterestRate <IntrstRate>

*Presence:* [1..1]

*Definition:* Interest rate of the debt instrument.

**InterestRate <IntrstRate>** contains one of the following elements (see ["InterestRate6Choice"](#) on page 679 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Fixed <Fxd>	[1..1]	Rate		679
Or}	Floating <Fltg>	[1..1]	±		679

### 3.4.2.5.5 DebtSeniority <DebtSnrty>

*Presence:* [0..1]

*Definition:* Seniority for a specific debt instrument.

*Datatype:* ["DebtInstrumentSeniorityType1Code"](#) on page 736

CodeName	Name	Definition
SBOD	SubordinatedDebt	Debt owed to an unsecured creditor that can only be paid, in the event of a liquidation, after the claims of secured creditors have been met.
SNDB	SeniorDebt	Debt that takes priority over other unsecured or otherwise more junior debt owed by the issuer.
MZZD	MezzanineDebt	Subordinated debt or preferred equity instrument that represents a claim on a company's assets which is senior only to that of the common shares.
JUND	JuniorDebt	Debt that is either unsecured or has a lower priority than of another debt claim on the same asset or property.

### 3.4.2.6 DerivativeInstrumentAttributes <DerivInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Attributes specific to derivative instruments.

*Impacted by:* C9 "OneElementPresentRule"

**DerivativeInstrumentAttributes** <DerivInstrmAttrbts> contains the following **DerivativeInstrument5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ExpiryDate</b> <XpryDt>	[0..1]	Date		45
	<b>PriceMultiplier</b> <PricMltplr>	[0..1]	Quantity	C6	46
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[0..1]			46
{Or	<b>Single</b> <Sngl>	[1..1]			46
{Or	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		47
Or	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		47
Or}	<b>Index</b> <Indx>	[1..1]	±		47
Or}	<b>Basket</b> <Bskt>	[1..1]		C3, C10	47
	<b>ISIN</b> <ISIN>	[0..*]	IdentifierSet		47
	<b>LEI</b> <LEI>	[0..*]	IdentifierSet		48
	<b>OptionType</b> <OptnTp>	[0..1]	CodeSet		48
	<b>StrikePrice</b> <StrkPric>	[0..1]	±		48
	<b>OptionExerciseStyle</b> <OptnExrcStyle>	[0..1]	CodeSet		49
	<b>DeliveryType</b> <DlvryTp>	[0..1]	CodeSet		49
	<b>AssetClassSpecificAttributes</b> <AsstClsSpfcAttrbts>	[0..1]		C11	49
	<b>Commodity</b> <Cmmdty>	[0..1]			56
	<b>Product</b> <Pdct>	[1..1]			61
{Or	<b>Agricultural</b> <Agrcltrl>	[1..1]			67
{Or	<b>GrainOilSeed</b> <GrnOilSeed>	[1..1]			69
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		69
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		69
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		69
Or	<b>Soft</b> <Soft>	[1..1]			70
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		70
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		70
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		70
Or	<b>Potato</b> <Ptt>	[1..1]			71
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		71
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		71
Or	<b>OliveOil</b> <OlvOil>	[1..1]			71



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		72
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		72
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		72
Or	<b>Dairy</b> <Dairy>	[1..1]			72
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		72
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		73
Or	<b>Forestry</b> <Frstry>	[1..1]			73
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		73
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		73
Or	<b>Seafood</b> <Sfd>	[1..1]			73
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		74
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		74
Or	<b>LiveStock</b> <LiveStock>	[1..1]			74
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		74
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		74
Or}	<b>Grain</b> <Grn>	[1..1]			75
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		75
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		75
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		75
Or	<b>Energy</b> <Nrgy>	[1..1]			75
{Or	<b>Electricity</b> <Elctrcty>	[1..1]			76
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		77
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		77
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		77
Or	<b>NaturalGas</b> <NtrlGas>	[1..1]			77
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		78
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		78
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		78
Or	<b>Oil</b> <Oil>	[1..1]			78
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		79
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		79

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		79
Or	<b>Coal</b> <Coal>	[1..1]			80
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		80
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		80
Or	<b>InterEnergy</b> <IntrNrgy>	[1..1]			81
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		81
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		81
Or	<b>RenewableEnergy</b> <RnwblNrgy>	[1..1]			81
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		81
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		82
Or	<b>LightEnd</b> <LghtEnd>	[1..1]			82
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		82
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		82
Or}	<b>Distillates</b> <Dstllts>	[1..1]			82
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		83
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		83
Or	<b>Environmental</b> <Envttl>	[1..1]			83
{Or	<b>Emissions</b> <Emssns>	[1..1]			84
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		84
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		84
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		84
Or	<b>Weather</b> <Wthr>	[1..1]			85
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		85
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		85
Or}	<b>CarbonRelated</b> <CrbnRltd>	[1..1]			85
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		86
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		86
Or	<b>Fertilizer</b> <Frtlizr>	[1..1]			86
{Or	<b>Ammonia</b> <Ammn>	[1..1]			87
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		87
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		88

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	<b>DiammoniumPhosphate</b> <DmmnmPhspht>	[1..1]			88
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		88
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		88
Or	<b>Potash</b> <Ptsh>	[1..1]			88
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		89
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		89
Or	<b>Sulphur</b> <Slphr>	[1..1]			89
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		89
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		89
Or	<b>Urea</b> <Urea>	[1..1]			90
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		90
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		90
Or}	<b>UreaAndAmmoniumNitrate</b> <UreaAndAmmnmNtrt>	[1..1]			90
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		91
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		91
Or	<b>Freight</b> <Frght>	[1..1]			91
{Or	<b>Dry</b> <Dry>	[1..1]			91
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		92
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		92
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		92
Or	<b>Wet</b> <Wet>	[1..1]			92
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		93
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		93
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		93
Or}	<b>ContainerShip</b> <CntnrShip>	[1..1]			93
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		94
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		94
Or	<b>IndustrialProduct</b> <IndstrlPdct>	[1..1]			94
{Or	<b>Construction</b> <Cnstrctn>	[1..1]			94
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		95
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		95

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	<b>Manufacturing</b> <Manfctg>	[1..1]			95
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		95
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		95
Or	<b>Metal</b> <Metl>	[1..1]			96
{Or	<b>NonPrecious</b> <NonPrcls>	[1..1]			96
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		96
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		96
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		97
Or}	<b>Precious</b> <Prcls>	[1..1]			97
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		97
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		98
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		98
Or	<b>OtherC10</b> <OthrC10>	[1..1]			98
{Or	<b>Deliverable</b> <Dlvrbl>	[1..1]			98
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		99
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		99
Or}	<b>NonDeliverable</b> <NonDlvrbl>	[1..1]			99
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		99
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		100
Or	<b>Paper</b> <Ppr>	[1..1]			100
{Or	<b>ContainerBoard</b> <CntrBrd>	[1..1]			100
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		100
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		101
Or	<b>Newsprint</b> <Nwsprnt>	[1..1]			101
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		101
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		101
Or	<b>Pulp</b> <Pulp>	[1..1]			101
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		102
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		102
Or}	<b>RecoveredPaper</b> <RcvrdPpr>	[1..1]			102
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		102

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		102
Or	<b>Polypropylene</b> <Plprpln>	[1..1]			103
	<b>Plastic</b> <Plstc>	[1..1]			103
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		103
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		103
Or	<b>Inflation</b> <Infltn>	[1..1]			104
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		104
Or	<b>MultiCommodityExotic</b> <MultiCmmdtyExtc>	[1..1]			104
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		104
Or	<b>OfficialEconomicStatistics</b> <OffclEcnmcSttstcs>	[1..1]			104
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		105
Or}	<b>Other</b> <Othr>	[1..1]			105
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		105
	<b>TransactionType</b> <TxTp>	[0..1]	CodeSet		105
	<b>FinalPriceType</b> <FnlPricTp>	[0..1]	CodeSet		106
	<b>Interest</b> <Intrst>	[0..1]			106
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		106
	<b>FirstLegInterestRate</b> <FrstLegIntrstRate>	[0..1]	±		107
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	107
	<b>OtherLegInterestRate</b> <OthrLegIntrstRate>	[0..1]	±		107
	<b>ForeignExchange</b> <FX>	[0..1]			108
	<b>FXType</b> <FxpTp>	[0..1]	CodeSet		108
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	108

#### Constraints

- **OneElementPresentRule**

At least one of 5 elements must be present.

Following Must be True

/ExpiryDate Must be present

Or /PriceMultiplier Must be present

Or /UnderlyingInstrument Must be present

Or /AssetClassSpecificAttributes Must be present

Or /DeliveryType Must be present

#### 3.4.2.6.1 ExpiryDate <XpryDt>

Presence: [0..1]

*Definition:* Expiry date of the financial instrument.

*Datatype:* "ISODate" on page 748

### 3.4.2.6.2 PriceMultiplier <PricMltplr>

*Presence:* [0..1]

*Definition:* 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.

*Impacted by:* C6 "MultiplierRule"

*Datatype:* "NonNegativeDecimalNumber" on page 752

#### Constraints

- **MultiplierRule**

Price Multiplier must not be zero.

### 3.4.2.6.3 UnderlyingInstrument <UndrlygInstrm>

*Presence:* [0..1]

*Definition:* Choice to specify the type(s) of underlying instrument(s) that make up the financial instrument.

**UnderlyingInstrument <UndrlygInstrm>** contains one of the following **FinancialInstrumentIdentification5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Single</b> <Sngl>	[1..1]			46
{Or	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		47
Or	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		47
Or}	<b>Index</b> <Indx>	[1..1]	±		47
Or}	<b>Basket</b> <Bskt>	[1..1]		C3, C10	47
	<b>ISIN</b> <ISIN>	[0..*]	IdentifierSet		47
	<b>LEI</b> <LEI>	[0..*]	IdentifierSet		48

#### 3.4.2.6.3.1 Single <Sngl>

*Presence:* [1..1]

*Definition:* Instrument consists of single instrument.

**Single <Sngl>** contains one of the following **FinancialInstrument48Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		47
Or	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		47
Or}	<b>Index</b> <Indx>	[1..1]	±		47

**3.4.2.6.3.1.1 ISIN <ISIN>***Presence:* [1..1]*Definition:* Identifies the financial instrument using an ISIN.*Datatype:* "ISINOct2015Identifier" on page 749**3.4.2.6.3.1.2 LEI <LEI>***Presence:* [1..1]*Definition:* The LEI code of the issuer where the instrument is referring to an issuer rather than one single instrument.*Datatype:* "LEIIdentifier" on page 750**3.4.2.6.3.1.3 Index <Indx>***Presence:* [1..1]*Definition:* Index on which the financial instrument is based.**Index <Indx>** contains the following elements (see "FinancialInstrument58" on page 661 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		661
	Name <Nm>	[1..1]	±		661

**3.4.2.6.3.2 Basket <Bskt>***Presence:* [1..1]*Definition:* Instrument consists of multiple instruments.*Impacted by:* C3 "BasketInstrumentUniquenessRule", C10 "OneElementPresentRule"**Basket <Bskt>** contains the following **FinancialInstrument53** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..*]	IdentifierSet		47
	LEI <LEI>	[0..*]	IdentifierSet		48

**Constraints**

- BasketInstrumentUniquenessRule**

Where an underlying instrument basket is populated, all ISINs or LEIs must be unique.

- OneElementPresentRule**

At least one of 5 elements must be present.

Following Must be True

/ISIN[\*] Must be present

Or /LEI[\*] Must be present

**3.4.2.6.3.2.1 ISIN <ISIN>***Presence:* [0..\*]

*Definition:* Identifies the financial instrument using an ISIN.

*Datatype:* "ISINOct2015Identifier" on page 749

#### **3.4.2.6.3.2.2 LEI <LEI>**

*Presence:* [0..\*]

*Definition:* The LEI code of the issuer where the instrument is referring to an issuer rather than one single instrument.

*Datatype:* "LEIIdentifier" on page 750

#### **3.4.2.6.4 OptionType <OptnTp>**

*Presence:* [0..1]

*Definition:* Specifies whether it is a call option (right to purchase a specific underlying asset) or a put option (right to sell a specific underlying asset).

Usage:

Within the scope of MiFIR, RTS 23, the following meanings should be used where a swaption is being detailed, "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. Caps and floors shall interpret this field as, "Put", in case of a Floor, "Call", in case of a Cap. Field only applies to derivatives that are options or warrants.

*Datatype:* "OptionType2Code" on page 741

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.
OTHR	Other	Right where the holder of the option decides whether the option is put or call.

#### **3.4.2.6.5 StrikePrice <StrkPric>**

*Presence:* [0..1]

*Definition:* Attributes to specify the strike price of a derivative.

Usage:

Within the scope of MiFIR RTS 23, these are the fields 31 and 32. This field only applies to options, warrants, spread bet on an option on an equity or contract for difference on an option on an equity. Where price is currently not available but pending, the value shall be 'PNDG'. Where strike price is not applicable it shall not be populated.



**StrikePrice <StrkPric>** contains one of the following elements (see "SecuritiesTransactionPrice4Choice" on page 677 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Price <Pric>	[1..1]	±		678
Or}	NoPrice <NoPric>	[1..1]	±		678

#### 3.4.2.6.6 OptionExerciseStyle <OptnExrcStyle>

*Presence:* [0..1]

*Definition:* 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).

Usage:

Within the scope of MiFIR, RTS 23, this field is only applicable for options, warrants and entitlement certificates.

*Datatype:* "OptionStyle7Code" on page 741

CodeName	Name	Definition
AMER	American	Option can be exercised before or on expiry date.
ASIA	Asian	Option where the payoff is not determined by the underlying price at maturity but by the average underlying price over some pre-set period of time.
BERM	Bermudan	Option that can be exercised on multiple discrete dates prior to, or on expiry date.
EURO	European	Option that can be exercised on expiry date only.
OTHR	Other	Other type of option style.

#### 3.4.2.6.7 DeliveryType <DlvryTp>

*Presence:* [0..1]

*Definition:* Indicates whether the transaction is settled physically or in cash.

*Datatype:* "PhysicalTransferType4Code" on page 742

CodeName	Name	Definition
PHYS	Physical	Physical transfer.
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

#### 3.4.2.6.8 AssetClassSpecificAttributes <AsstClsSpfcAttrbts>

*Presence:* [0..1]

*Definition:* Specific attributes of the underlying asset class of the financial instrument.

*Impacted by:* C11 "OneElementPresentRule"

**AssetClassSpecificAttributes** <AsstClsSpfcAttrbts> contains the following **AssetClass2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Commodity</b> <Cmmdty>	[0..1]			56
	<b>Product</b> <Pdct>	[1..1]			61
{Or	<b>Agricultural</b> <Agrcltrl>	[1..1]			67
{Or	<b>GrainOilSeed</b> <GrnOilSeed>	[1..1]			69
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		69
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		69
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		69
Or	<b>Soft</b> <Soft>	[1..1]			70
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		70
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		70
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		70
Or	<b>Potato</b> <Ptt>	[1..1]			71
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		71
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		71
Or	<b>OliveOil</b> <OlvOil>	[1..1]			71
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		72
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		72
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		72
Or	<b>Dairy</b> <Dairy>	[1..1]			72
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		72
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		73
Or	<b>Forestry</b> <Frstry>	[1..1]			73
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		73
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		73
Or	<b>Seafood</b> <Sfd>	[1..1]			73
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		74
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		74
Or	<b>LiveStock</b> <LiveStock>	[1..1]			74
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		74
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		74

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	<b>Grain</b> <Grn>	[1..1]			75
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		75
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		75
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		75
Or	<b>Energy</b> <Nrgy>	[1..1]			75
{Or	<b>Electricity</b> <Elctrcty>	[1..1]			76
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		77
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		77
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		77
Or	<b>NaturalGas</b> <NtrlGas>	[1..1]			77
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		78
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		78
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		78
Or	<b>Oil</b> <Oil>	[1..1]			78
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		79
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		79
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		79
Or	<b>Coal</b> <Coal>	[1..1]			80
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		80
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		80
Or	<b>InterEnergy</b> <IntrNrgy>	[1..1]			81
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		81
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		81
Or	<b>RenewableEnergy</b> <RnwblNrgy>	[1..1]			81
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		81
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		82
Or	<b>LightEnd</b> <LghtEnd>	[1..1]			82
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		82
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		82
Or}	<b>Distillates</b> <Dstllts>	[1..1]			82
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		83

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		83
Or	<b>Environmental</b> <Envttl>	[1..1]			83
{Or	<b>Emissions</b> <Emssns>	[1..1]			84
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		84
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		84
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		84
Or	<b>Weather</b> <Wthr>	[1..1]			85
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		85
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		85
Or}	<b>CarbonRelated</b> <CrbnRltd>	[1..1]			85
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		86
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		86
Or	<b>Fertilizer</b> <Frtlzt>	[1..1]			86
{Or	<b>Ammonia</b> <Ammn>	[1..1]			87
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		87
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		88
Or	<b>DiammoniumPhosphate</b> <DmmnmPhspht>	[1..1]			88
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		88
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		88
Or	<b>Potash</b> <Ptsh>	[1..1]			88
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		89
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		89
Or	<b>Sulphur</b> <Slphr>	[1..1]			89
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		89
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		89
Or	<b>Urea</b> <Urea>	[1..1]			90
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		90
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		90
Or}	<b>UreaAndAmmoniumNitrate</b> <UreaAndAmmnmNtrt>	[1..1]			90
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		91
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		91

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	<b>Freight</b> <Frght>	[1..1]			91
{Or	<b>Dry</b> <Dry>	[1..1]			91
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		92
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		92
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		92
Or	<b>Wet</b> <Wet>	[1..1]			92
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		93
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		93
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		93
Or}	<b>ContainerShip</b> <CntnrShip>	[1..1]			93
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		94
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		94
Or	<b>IndustrialProduct</b> <IndstrlPdct>	[1..1]			94
{Or	<b>Construction</b> <Cnstrctn>	[1..1]			94
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		95
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		95
Or}	<b>Manufacturing</b> <Manfctg>	[1..1]			95
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		95
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		95
Or	<b>Metal</b> <Metl>	[1..1]			96
{Or	<b>NonPrecious</b> <NonPrcls>	[1..1]			96
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		96
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		96
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		97
Or}	<b>Precious</b> <Prcls>	[1..1]			97
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		97
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		98
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		98
Or	<b>OtherC10</b> <OthrC10>	[1..1]			98
{Or	<b>Deliverable</b> <Dlvrbl>	[1..1]			98
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		99

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		99
Or}	<b>NonDeliverable</b> <NonDlvrbl>	[1..1]			99
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		99
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		100
Or	<b>Paper</b> <Ppr>	[1..1]			100
{Or	<b>ContainerBoard</b> <CntrBrd>	[1..1]			100
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		100
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		101
Or	<b>Newsprint</b> <Nwsprnt>	[1..1]			101
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		101
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		101
Or	<b>Pulp</b> <Pulp>	[1..1]			101
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		102
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		102
Or}	<b>RecoveredPaper</b> <RcvrdPpr>	[1..1]			102
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		102
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		102
Or	<b>Polypropylene</b> <Plprpln>	[1..1]			103
	<b>Plastic</b> <Plstc>	[1..1]			103
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		103
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		103
Or	<b>Inflation</b> <Infltn>	[1..1]			104
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		104
Or	<b>MultiCommodityExotic</b> <MultiCmmdtyExtc>	[1..1]			104
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		104
Or	<b>OfficialEconomicStatistics</b> <OffclEcnmcSttstcs>	[1..1]			104
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		105
Or}	<b>Other</b> <Othr>	[1..1]			105
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		105
	<b>TransactionType</b> <TxTp>	[0..1]	CodeSet		105
	<b>FinalPriceType</b> <FnlPricTp>	[0..1]	CodeSet		106

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Interest</b> <Intrst>	[0..1]			106
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		106
	<b>FirstLegInterestRate</b> <FrstLegIntrstRate>	[0..1]	±		107
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	107
	<b>OtherLegInterestRate</b> <OthrLegIntrstRate>	[0..1]	±		107
	<b>ForeignExchange</b> <FX>	[0..1]			108
	<b>FXType</b> <FxTp>	[0..1]	CodeSet		108
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	108

#### Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/Commodity Must be present

Or /Interest Must be present

Or /ForeignExchange Must be present

#### 3.4.2.6.8.1 Commodity <Cmmdty>

*Presence:* [0..1]

*Definition:* The fields in this section should only be populated for instruments that have non-financial instrument of type commodity as underlying.



**Commodity <Cmmdty>** contains the following **DerivativeCommodity2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Product</b> <Pdct>	[1..1]			61
{Or	<b>Agricultural</b> <Agrcltrl>	[1..1]			67
{Or	<b>GrainOilSeed</b> <GrnOilSeed>	[1..1]			69
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		69
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		69
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		69
Or	<b>Soft</b> <Soft>	[1..1]			70
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		70
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		70
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		70
Or	<b>Potato</b> <Ptt>	[1..1]			71
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		71
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		71
Or	<b>OliveOil</b> <OlvOil>	[1..1]			71
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		72
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		72
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		72
Or	<b>Dairy</b> <Dairy>	[1..1]			72
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		72
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		73
Or	<b>Forestry</b> <Frstry>	[1..1]			73
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		73
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		73
Or	<b>Seafood</b> <Sfd>	[1..1]			73
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		74
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		74
Or	<b>LiveStock</b> <LiveStock>	[1..1]			74
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		74
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		74
Or}	<b>Grain</b> <Grn>	[1..1]			75
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		75

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		75
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		75
Or	<b>Energy</b> <Nrgy>	[1..1]			75
{Or	<b>Electricity</b> <Elctrcty>	[1..1]			76
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		77
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		77
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		77
Or	<b>NaturalGas</b> <NtrlGas>	[1..1]			77
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		78
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		78
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		78
Or	<b>Oil</b> <Oil>	[1..1]			78
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		79
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		79
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		79
Or	<b>Coal</b> <Coal>	[1..1]			80
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		80
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		80
Or	<b>InterEnergy</b> <IntrNrgy>	[1..1]			81
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		81
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		81
Or	<b>RenewableEnergy</b> <RnwblNrgy>	[1..1]			81
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		81
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		82
Or	<b>LightEnd</b> <LghtEnd>	[1..1]			82
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		82
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		82
Or}	<b>Distillates</b> <Dstllts>	[1..1]			82
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		83
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		83
Or	<b>Environmental</b> <Envttl>	[1..1]			83

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Emissions</b> <Emssns>	[1..1]			84
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		84
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		84
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		84
Or	<b>Weather</b> <Wthr>	[1..1]			85
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		85
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		85
Or}	<b>CarbonRelated</b> <CrbnRltd>	[1..1]			85
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		86
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		86
Or	<b>Fertilizer</b> <Frtlizr>	[1..1]			86
{Or	<b>Ammonia</b> <Ammn>	[1..1]			87
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		87
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		88
Or	<b>DiammoniumPhosphate</b> <DmmnmPhspht>	[1..1]			88
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		88
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		88
Or	<b>Potash</b> <Ptsh>	[1..1]			88
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		89
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		89
Or	<b>Sulphur</b> <Slphr>	[1..1]			89
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		89
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		89
Or	<b>Urea</b> <Urea>	[1..1]			90
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		90
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		90
Or}	<b>UreaAndAmmoniumNitrate</b> <UreaAndAmmnmNtrt>	[1..1]			90
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		91
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		91
Or	<b>Freight</b> <Frght>	[1..1]			91
{Or	<b>Dry</b> <Dry>	[1..1]			91

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		92
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		92
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		92
Or	<b>Wet</b> <Wet>	[1..1]			92
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		93
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		93
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		93
Or}	<b>ContainerShip</b> <CntnrShip>	[1..1]			93
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		94
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		94
Or	<b>IndustrialProduct</b> <IndstrlPdct>	[1..1]			94
{Or	<b>Construction</b> <Cnstrctn>	[1..1]			94
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		95
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		95
Or}	<b>Manufacturing</b> <Manfctg>	[1..1]			95
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		95
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		95
Or	<b>Metal</b> <Metl>	[1..1]			96
{Or	<b>NonPrecious</b> <NonPrcs>	[1..1]			96
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		96
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		96
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		97
Or}	<b>Precious</b> <Prcs>	[1..1]			97
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		97
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		98
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		98
Or	<b>OtherC10</b> <OthrC10>	[1..1]			98
{Or	<b>Deliverable</b> <Dlvrbl>	[1..1]			98
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		99
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		99
Or}	<b>NonDeliverable</b> <NonDlvrbl>	[1..1]			99

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		99
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		100
Or	<b>Paper</b> <Ppr>	[1..1]			100
{Or	<b>ContainerBoard</b> <CntnrBrd>	[1..1]			100
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		100
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		101
Or	<b>Newsprint</b> <Nwsprnt>	[1..1]			101
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		101
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		101
Or	<b>Pulp</b> <Pulp>	[1..1]			101
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		102
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		102
Or}	<b>RecoveredPaper</b> <RcvrdPpr>	[1..1]			102
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		102
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		102
Or	<b>Polypropylene</b> <Plprpln>	[1..1]			103
	<b>Plastic</b> <Plstc>	[1..1]			103
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		103
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		103
Or	<b>Inflation</b> <Infltn>	[1..1]			104
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		104
Or	<b>MultiCommodityExotic</b> <MultiCmmdtyExtc>	[1..1]			104
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		104
Or	<b>OfficialEconomicStatistics</b> <OffclEcnmcSttstcs>	[1..1]			104
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		105
Or}	<b>Other</b> <Othr>	[1..1]			105
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		105
	<b>TransactionType</b> <TxTp>	[0..1]	CodeSet		105
	<b>FinalPriceType</b> <FnlpPrctTp>	[0..1]	CodeSet		106

#### 3.4.2.6.8.1.1 Product <Pdct>

Presence: [1..1]

*Definition:* Commodity product attributes.

**Product <Pdct>** contains one of the following **AssetClassCommodity3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Agricultural</b> <AgrCtrl>	[1..1]			67
{Or	<b>GrainOilSeed</b> <GrnOilSeed>	[1..1]			69
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		69
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		69
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		69
Or	<b>Soft</b> <Soft>	[1..1]			70
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		70
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		70
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		70
Or	<b>Potato</b> <Ptt>	[1..1]			71
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		71
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		71
Or	<b>OliveOil</b> <OlvOil>	[1..1]			71
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		72
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		72
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		72
Or	<b>Dairy</b> <Dairy>	[1..1]			72
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		72
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		73
Or	<b>Forestry</b> <Frstry>	[1..1]			73
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		73
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		73
Or	<b>Seafood</b> <Sfd>	[1..1]			73
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		74
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		74
Or	<b>LiveStock</b> <LiveStock>	[1..1]			74
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		74
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		74
Or}	<b>Grain</b> <Grn>	[1..1]			75
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		75
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		75

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		75
Or	<b>Energy</b> <Nrgy>	[1..1]			75
{Or	<b>Electricity</b> <Elctrcy>	[1..1]			76
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		77
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		77
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		77
Or	<b>NaturalGas</b> <NtrlGas>	[1..1]			77
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		78
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		78
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		78
Or	<b>Oil</b> <Oil>	[1..1]			78
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		79
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		79
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		79
Or	<b>Coal</b> <Coal>	[1..1]			80
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		80
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		80
Or	<b>InterEnergy</b> <IntrNrgy>	[1..1]			81
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		81
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		81
Or	<b>RenewableEnergy</b> <RnwblNrgy>	[1..1]			81
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		81
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		82
Or	<b>LightEnd</b> <LghtEnd>	[1..1]			82
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		82
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		82
Or}	<b>Distillates</b> <Dstllts>	[1..1]			82
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		83
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		83
Or	<b>Environmental</b> <Envttl>	[1..1]			83
{Or	<b>Emissions</b> <Emssns>	[1..1]			84



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		84
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		84
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		84
Or	<b>Weather</b> <Wthr>	[1..1]			85
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		85
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		85
Or}	<b>CarbonRelated</b> <CrbnRltd>	[1..1]			85
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		86
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		86
Or	<b>Fertilizer</b> <Frtlzr>	[1..1]			86
{Or	<b>Ammonia</b> <Ammn>	[1..1]			87
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		87
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		88
Or	<b>DiammoniumPhosphate</b> <DmmnmPhspt>	[1..1]			88
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		88
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		88
Or	<b>Potash</b> <Ptsh>	[1..1]			88
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		89
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		89
Or	<b>Sulphur</b> <Slphr>	[1..1]			89
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		89
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		89
Or	<b>Urea</b> <Urea>	[1..1]			90
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		90
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		90
Or}	<b>UreaAndAmmoniumNitrate</b> <UreaAndAmmnmNtrt>	[1..1]			90
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		91
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		91
Or	<b>Freight</b> <Frgh>	[1..1]			91
{Or	<b>Dry</b> <Dry>	[1..1]			91
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		92

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		92
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		92
Or	<b>Wet</b> <Wet>	[1..1]			92
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		93
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		93
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		93
Or}	<b>ContainerShip</b> <CntnrShip>	[1..1]			93
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		94
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		94
Or	<b>IndustrialProduct</b> <IndstrlPdct>	[1..1]			94
{Or	<b>Construction</b> <Cnstrctn>	[1..1]			94
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		95
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		95
Or}	<b>Manufacturing</b> <Manfctg>	[1..1]			95
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		95
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		95
Or	<b>Metal</b> <Metl>	[1..1]			96
{Or	<b>NonPrecious</b> <NonPrcls>	[1..1]			96
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		96
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		96
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		97
Or}	<b>Precious</b> <Prcls>	[1..1]			97
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		97
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		98
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		98
Or	<b>OtherC10</b> <OthrC10>	[1..1]			98
{Or	<b>Deliverable</b> <Dlvrbl>	[1..1]			98
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		99
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		99
Or}	<b>NonDeliverable</b> <NonDlvrbl>	[1..1]			99
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		99

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		100
Or	<b>Paper</b> <Ppr>	[1..1]			100
{Or	<b>ContainerBoard</b> <CntnrBrd>	[1..1]			100
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		100
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		101
Or	<b>Newsprint</b> <Nwsprnt>	[1..1]			101
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		101
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		101
Or	<b>Pulp</b> <Pulp>	[1..1]			101
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		102
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		102
Or}	<b>RecoveredPaper</b> <RcvrdPpr>	[1..1]			102
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		102
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		102
Or	<b>Polypropylene</b> <Plprpln>	[1..1]			103
	<b>Plastic</b> <Plstc>	[1..1]			103
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		103
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		103
Or	<b>Inflation</b> <Infltn>	[1..1]			104
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		104
Or	<b>MultiCommodityExotic</b> <MultiCmmdtyExtc>	[1..1]			104
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		104
Or	<b>OfficialEconomicStatistics</b> <OffclEcnmcSttstcs>	[1..1]			104
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		105
Or}	<b>Other</b> <Othr>	[1..1]			105
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		105

#### 3.4.2.6.8.1.1.1 Agricultural <Agrcltrl>

*Presence:* [1..1]

*Definition:* Agricultural commodities.

**Agricultural <Agrcltrl>** contains one of the following **AssetClassCommodityAgricultural1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>GrainOilSeed</b> <GrnOilSeed>	[1..1]			69
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		69
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		69
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		69
Or	<b>Soft</b> <Soft>	[1..1]			70
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		70
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		70
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		70
Or	<b>Potato</b> <Ptt>	[1..1]			71
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		71
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		71
Or	<b>OliveOil</b> <OlvOil>	[1..1]			71
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		72
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		72
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		72
Or	<b>Dairy</b> <Dairy>	[1..1]			72
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		72
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		73
Or	<b>Forestry</b> <Frstry>	[1..1]			73
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		73
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		73
Or	<b>Seafood</b> <Sfd>	[1..1]			73
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		74
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		74
Or	<b>LiveStock</b> <LiveStock>	[1..1]			74
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		74
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		74
Or}	<b>Grain</b> <Grn>	[1..1]			75
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		75
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		75

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		75

#### 3.4.2.6.8.1.1.1.1 GrainOilSeed <GrnOilSeed>

*Presence:* [1..1]

*Definition:* Grain oil seed agricultural commodity derivative.

**GrainOilSeed** <GrnOilSeed> contains the following **AgriculturalCommodityOilSeed1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		69
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		69
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		69

#### 3.4.2.6.8.1.1.1.1.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType1Code" on page 723

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

#### 3.4.2.6.8.1.1.1.1.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType1Code" on page 725

CodeName	Name	Definition
GROS	GrainOilSeeds	Commodity of type grain oil seeds.

#### 3.4.2.6.8.1.1.1.1.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [1..1]

*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

*Datatype:* "AssetClassDetailedSubProductType1Code" on page 719

CodeName	Name	Definition
FWHT	FeedWheat	Commodity attribute of type feed wheat.
SOYB	Soybeans	Commodity attribute of type soybeans.
RPSD	Rapeseed	Commodity attribute of type rapeseed.
OTHR	Other	Commodity attribute of other type.

CodeName	Name	Definition
CORN	Maize	Commodity attribute of type maize.
RICE	Rice	Commodity attribute of type rice.

#### 3.4.2.6.8.1.1.1.2 Soft <Soft>

*Presence:* [1..1]

*Definition:* Soft agricultural commodity derivative.

**Soft <Soft>** contains the following **AgriculturalCommoditySoft1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		70
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		70
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		70

##### 3.4.2.6.8.1.1.1.2.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType1Code" on page 723

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

##### 3.4.2.6.8.1.1.1.2.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType2Code" on page 727

CodeName	Name	Definition
SOFT	Softs	Commodity of type softs.

##### 3.4.2.6.8.1.1.1.2.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [1..1]

*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

*Datatype:* "AssetClassDetailedSubProductType2Code" on page 720

CodeName	Name	Definition
ROBU	RobustaCoffee	Commodity attribute of type robusta coffee.
CCOA	Cocoa	Commodity attribute of type cocoa.
BRWN	RawSugar	Commodity attribute of type raw sugar.

CodeName	Name	Definition
WHSG	WhiteSugar	Commodity attribute of type white sugar.
OTHR	Other	Commodity attribute of other type.

### 3.4.2.6.8.1.1.1.3 Potato <Ptt>

*Presence:* [1..1]

*Definition:* Potato agricultural commodity derivative.

**Potato <Ptt>** contains the following **AgriculturalCommodityPotato1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		71
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		71

### 3.4.2.6.8.1.1.1.3.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType1Code" on page 723

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

### 3.4.2.6.8.1.1.1.3.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType45Code" on page 730

CodeName	Name	Definition
POTA	Potato	Commodity of type potato.

### 3.4.2.6.8.1.1.1.4 OliveOil <OlvOil>

*Presence:* [1..1]

*Definition:* Olive oil agricultural commodity derivative.

**OliveOil <OlvOil>** contains the following **AgriculturalCommodityOliveOil1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		72
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		72
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		72

#### 3.4.2.6.8.1.1.1.4.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType1Code" on page 723

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

#### 3.4.2.6.8.1.1.1.4.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType3Code" on page 729

CodeName	Name	Definition
OOLI	OliveOil	Commodity of type olive oil.

#### 3.4.2.6.8.1.1.1.4.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [0..1]

*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

*Datatype:* "AssetClassDetailedSubProductType4Code" on page 720

CodeName	Name	Definition
LAMP	Lampante	Commodity attribute of type lampante.

#### 3.4.2.6.8.1.1.1.5 Dairy <Dairy>

*Presence:* [1..1]

*Definition:* Dairy agricultural commodity derivative.

**Dairy <Dairy>** contains the following **AgriculturalCommodityDairy1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		72
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		73

#### 3.4.2.6.8.1.1.1.5.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType1Code" on page 723

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.



**3.4.2.6.8.1.1.1.5.2 SubProduct <SubPdct>***Presence:* [1..1]*Definition:* Sub-product for the underlying asset class.*Datatype:* "AssetClassSubProductType20Code" on page 725

CodeName	Name	Definition
DIRY	Dairy	Commodity of type dairy.

**3.4.2.6.8.1.1.1.6 Forestry <Frstry>***Presence:* [1..1]*Definition:* Forestry agricultural commodity derivative.**Forestry <Frstry>** contains the following **AgriculturalCommodityForestry1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		73
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		73

**3.4.2.6.8.1.1.1.6.1 BaseProduct <BasePdct>***Presence:* [1..1]*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.*Datatype:* "AssetClassProductType1Code" on page 723

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

**3.4.2.6.8.1.1.1.6.2 SubProduct <SubPdct>***Presence:* [1..1]*Definition:* Sub-product for the underlying asset class.*Datatype:* "AssetClassSubProductType21Code" on page 726

CodeName	Name	Definition
FRST	Forestry	Commodity of type forestry.

**3.4.2.6.8.1.1.1.7 Seafood <Sfd>***Presence:* [1..1]*Definition:* Seafood agricultural commodity derivative.**Seafood <Sfd>** contains the following **AgriculturalCommoditySeafood1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		74
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		74

#### 3.4.2.6.8.1.1.1.7.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType1Code" on page 723

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

#### 3.4.2.6.8.1.1.1.7.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType23Code" on page 726

CodeName	Name	Definition
SEAF	Seafood	Commodity of type seafood.

#### 3.4.2.6.8.1.1.1.8 LiveStock <LiveStock>

*Presence:* [1..1]

*Definition:* Livestock agricultural commodity derivative.

**LiveStock <LiveStock>** contains the following **AgriculturalCommodityLiveStock1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct &lt;BasePdct&gt;</b>	[1..1]	CodeSet		74
	<b>SubProduct &lt;SubPdct&gt;</b>	[1..1]	CodeSet		74

#### 3.4.2.6.8.1.1.1.8.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType1Code" on page 723

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

#### 3.4.2.6.8.1.1.1.8.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType22Code" on page 726

CodeName	Name	Definition
LSTK	Livestock	Commodity of type livestock.

**3.4.2.6.8.1.1.1.9 Grain <Grn>***Presence:* [1..1]*Definition:* Grain agricultural commodity derivative.**Grain <Grn>** contains the following **AgriculturalCommodityGrain1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		75
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		75
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		75

**3.4.2.6.8.1.1.1.9.1 BaseProduct <BasePdct>***Presence:* [1..1]*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.*Datatype:* "AssetClassProductType1Code" on page 723

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

**3.4.2.6.8.1.1.1.9.2 SubProduct <SubPdct>***Presence:* [1..1]*Definition:* Sub-product for the underlying asset class.*Datatype:* "AssetClassSubProductType5Code" on page 731

CodeName	Name	Definition
GRIN	Grain	Commodity of type grain.

**3.4.2.6.8.1.1.1.9.3 AdditionalSubProduct <AddtlSubPdct>***Presence:* [0..1]*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.*Datatype:* "AssetClassDetailedSubProductType15Code" on page 719

CodeName	Name	Definition
MWHT	MillingWheat	Commodity attribute of type milled wheat.

**3.4.2.6.8.1.1.2 Energy <Nrgy>***Presence:* [1..1]*Definition:* Energy commodities.

**Energy <Nrgy>** contains one of the following **AssetClassCommodityEnergy1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Electricity</b> <Elctrcty>	[1..1]			76
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		77
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		77
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		77
Or	<b>NaturalGas</b> <NtrlGas>	[1..1]			77
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		78
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		78
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		78
Or	<b>Oil</b> <Oil>	[1..1]			78
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		79
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		79
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		79
Or	<b>Coal</b> <Coal>	[1..1]			80
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		80
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		80
Or	<b>InterEnergy</b> <IntrNrgy>	[1..1]			81
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		81
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		81
Or	<b>RenewableEnergy</b> <RnwblNrgy>	[1..1]			81
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		81
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		82
Or	<b>LightEnd</b> <LghtEnd>	[1..1]			82
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		82
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		82
Or}	<b>Distillates</b> <Dstllts>	[1..1]			82
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		83
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		83

#### 3.4.2.6.8.1.1.2.1 Electricity <Elctrcty>

*Presence:* [1..1]

*Definition:* Definition of Electricity energy commodity derivative.

**Electricity <Elctrcty>** contains the following **EnergyCommodityElectricity1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		77
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		77
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		77

#### 3.4.2.6.8.1.1.2.1.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType2Code" on page 723

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

#### 3.4.2.6.8.1.1.2.1.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType6Code" on page 731

CodeName	Name	Definition
ELEC	Electricity	Commodity of type electricity.

#### 3.4.2.6.8.1.1.2.1.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [1..1]

*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

*Datatype:* "AssetClassDetailedSubProductType5Code" on page 720

CodeName	Name	Definition
BSLD	BaseLoad	Commodity attribute of type base load.
FITR	FinancialTransmissionRights	Commodity attribute of type financial transmission rights.
PKLD	PeakLoad	Commodity attribute of type peak load.
OFFP	OffPeak	Commodity attribute of type off-peak.
OTHR	Other	Commodity attribute of other type.

#### 3.4.2.6.8.1.1.2.2 NaturalGas <NtrlGas>

*Presence:* [1..1]

*Definition:* Definition of Natural Gas energy commodity derivative.

**NaturalGas <NtrlGas>** contains the following **EnergyCommodityNaturalGas1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		78
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		78
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		78

#### 3.4.2.6.8.1.1.2.2.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType2Code" on page 723

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

#### 3.4.2.6.8.1.1.2.2.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType7Code" on page 731

CodeName	Name	Definition
NGAS	NaturalGas	Commodity of type natural gas.

#### 3.4.2.6.8.1.1.2.2.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [0..1]

*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

*Datatype:* "AssetClassDetailedSubProductType6Code" on page 720

CodeName	Name	Definition
GASP	GasPool	Commodity attribute of type GASPOOL.
LNCG	LNG	Commodity attribute of type liquid natural gas.
NCGG	NCG	Commodity attribute of type NCG (NetConnect Germany).
TTFG	TTF	Commodity attribute of type TTF (Dutch Title Transfer Facility).
NBPG	NBP	Commodity attribute of type NBP (National Balancing Point).

#### 3.4.2.6.8.1.1.2.3 Oil <Oil>

*Presence:* [1..1]

*Definition:* Definition of Oil energy commodity derivative.

**Oil <Oil>** contains the following **EnergyCommodityOil1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		79
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		79
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		79

#### 3.4.2.6.8.1.1.2.3.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType2Code" on page 723

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

#### 3.4.2.6.8.1.1.2.3.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType8Code" on page 731

CodeName	Name	Definition
OILP	Oil	Commodity of type oil.

#### 3.4.2.6.8.1.1.2.3.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [0..1]

*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

*Datatype:* "AssetClassDetailedSubProductType7Code" on page 721

CodeName	Name	Definition
BAKK	Bakken	Commodity attribute of type bakken.
BDSL	Biodiesel	Commodity attribute of type biodiesel.
BRNT	Brent	Commodity attribute of type brent.
BRNX	BrentNX	Commodity attribute of type brent NX (New Expiry).
CNDA	Canadian	Commodity attribute of type canadian.
COND	Condensate	Commodity attribute of type condensate.
DSEL	Diesel	Commodity attribute of type diesel.
DUBA	Dubai	Commodity attribute of type Dubai.
ESPO	ESPO	Commodity attribute of type ESPO (Eastern Siberia Pacific Ocean).

CodeName	Name	Definition
ETHA	Ethanol	Commodity attribute of type ethanol.
FUEL	Fuel	Commodity attribute of type fuel.
FOIL	FuelOil	Commodity attribute of type fuel oil.
GOIL	Gasoil	Commodity attribute of type gasoil.
GSLN	Gasoline	Commodity attribute of type gasoline.
HEAT	HeatingOil	Commodity attribute of type heating oil.
JTFL	JetFuel	Commodity attribute of type jet fuel.
KERO	Kerosene	Commodity attribute of type kerosene.
LLSO	LightLouisianaSweet	Commodity attribute of type light Louisiana sweet (LLS).
MARS	Mars	Commodity attribute of type mars.
NAPH	Naphta	Commodity attribute of type naptha.
NGLO	NGL	Commodity attribute of type NGL (Natural Gas Liquids).
TAPI	Tapis	Commodity attribute of type tapis.
WTIO	WTI	Commodity attribute of type WTI (West Texas Intermediate).
URAL	Urals	Commodity attribute of type urals.

#### 3.4.2.6.8.1.1.2.4 Coal <Coal>

*Presence:* [1..1]

*Definition:* Definition of Coal energy commodity derivative.

**Coal <Coal>** contains the following **EnergyCommodityCoal1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		80
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		80

##### 3.4.2.6.8.1.1.2.4.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType2Code" on page 723

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

##### 3.4.2.6.8.1.1.2.4.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.



Datatype: "AssetClassSubProductType24Code" on page 726

CodeName	Name	Definition
COAL	Coal	Commodity of type coal.

### 3.4.2.6.8.1.1.2.5 InterEnergy <IntrNrgy>

Presence: [1..1]

Definition: Inter energy commodity derivative.

**InterEnergy <IntrNrgy>** contains the following **EnergyCommodityInterEnergy1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		81
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		81

### 3.4.2.6.8.1.1.2.5.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType2Code" on page 723

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

### 3.4.2.6.8.1.1.2.5.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType26Code" on page 726

CodeName	Name	Definition
INRG	InterEnergy	Commodity of type inter energy.

### 3.4.2.6.8.1.1.2.6 RenewableEnergy <RnwblNrgy>

Presence: [1..1]

Definition: Renewable energy commodity derivative.

**RenewableEnergy <RnwblNrgy>** contains the following **EnergyCommodityRenewableEnergy1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		81
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		82

### 3.4.2.6.8.1.1.2.6.1 BaseProduct <BasePdct>

Presence: [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType2Code" on page 723

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

#### 3.4.2.6.8.1.1.2.6.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType28Code" on page 727

CodeName	Name	Definition
RNNG	RenewableEnergy	Commodity of type renewable energy.

#### 3.4.2.6.8.1.1.2.7 LightEnd <LghtEnd>

*Presence:* [1..1]

*Definition:* Light end energy commodity derivative.

**LightEnd <LghtEnd>** contains the following **EnergyCommodityLightEnd1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		82
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		82

#### 3.4.2.6.8.1.1.2.7.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType2Code" on page 723

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

#### 3.4.2.6.8.1.1.2.7.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType27Code" on page 727

CodeName	Name	Definition
LGHT	LightEnds	Commodity of type light ends.

#### 3.4.2.6.8.1.1.2.8 Distillates <Dstllts>

*Presence:* [1..1]

*Definition:* Distillates energy commodity derivative.

**Distillates <Dstitls>** contains the following **EnergyCommodityDistillates1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		83
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		83

#### 3.4.2.6.8.1.1.2.8.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType2Code" on page 723

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

#### 3.4.2.6.8.1.1.2.8.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType25Code" on page 726

CodeName	Name	Definition
DIST	Distillates	Commodity of type distillates.

#### 3.4.2.6.8.1.1.3 Environmental <Envttl>

*Presence:* [1..1]

*Definition:* Environmental commodities.

**Environmental <Envttl>** contains one of the following **AssetClassCommodityEnvironmental1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Emissions</b> <Emssns>	[1..1]			84
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		84
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		84
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		84
Or	<b>Weather</b> <Wthr>	[1..1]			85
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		85
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		85
Or}	<b>CarbonRelated</b> <CrbrnRltd>	[1..1]			85
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		86
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		86

### 3.4.2.6.8.1.1.3.1 Emissions <Emssns>

*Presence:* [1..1]

*Definition:* Emissions environmental commodity derivative.

**Emissions <Emssns>** contains the following **EnvironmentalCommodityEmission1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		84
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		84
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		84

#### 3.4.2.6.8.1.1.3.1.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType3Code" on page 723

CodeName	Name	Definition
ENVR	Environmental	Commodity of type environmental.

#### 3.4.2.6.8.1.1.3.1.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType10Code" on page 724

CodeName	Name	Definition
EMIS	Emission	Commodity of type emission.

#### 3.4.2.6.8.1.1.3.1.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [0..1]

*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

*Datatype:* "AssetClassDetailedSubProductType8Code" on page 722

CodeName	Name	Definition
CERE	CER	Commodity attribute of type emissions allowance CER (Certified Emission Reduction).
ERUE	ERU	Commodity attribute of type emissions allowance ERU (European Reduction Unit).
EUA	EUA	Commodity attribute of type emissions allowance EUA (European Union Allowance).

CodeName	Name	Definition
EUAA	EUAA	Commodity attribute of type emissions allowance EUAA (European Union Aviation Allowance).
OTHR	Other	Commodity attribute of other type.

### 3.4.2.6.8.1.1.3.2 Weather <Wthr>

*Presence:* [1..1]

*Definition:* Weather environmental commodity derivative.

**Weather <Wthr>** contains the following **EnvironmentalCommodityWeather1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		85
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		85

### 3.4.2.6.8.1.1.3.2.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType3Code" on page 723

CodeName	Name	Definition
ENVR	Environmental	Commodity of type environmental.

### 3.4.2.6.8.1.1.3.2.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType30Code" on page 727

CodeName	Name	Definition
WTHR	Weather	Commodity of type weather.

### 3.4.2.6.8.1.1.3.3 CarbonRelated <CrbnRltd>

*Presence:* [1..1]

*Definition:* Carbon related environmental commodity derivative.

**CarbonRelated <CrbnRltd>** contains the following **EnvironmentalCommodityCarbonRelated1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		86
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		86

#### 3.4.2.6.8.1.1.3.3.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType3Code" on page 723

CodeName	Name	Definition
ENVR	Environmental	Commodity of type environmental.

#### 3.4.2.6.8.1.1.3.3.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType29Code" on page 727

CodeName	Name	Definition
CRBR	CarbonRelated	Commodity of type carbon related.

#### 3.4.2.6.8.1.1.4 Fertilizer <Frtlzl>

*Presence:* [1..1]

*Definition:* Fertilizer commodities.

**Fertilizer <Frtlzf>** contains one of the following **AssetClassCommodityFertilizer1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Ammonia</b> <Ammn>	[1..1]			87
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		87
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		88
Or	<b>DiammoniumPhosphate</b> <DmmnmPhspht>	[1..1]			88
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		88
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		88
Or	<b>Potash</b> <Ptsh>	[1..1]			88
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		89
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		89
Or	<b>Sulphur</b> <Sphr>	[1..1]			89
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		89
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		89
Or	<b>Urea</b> <Urea>	[1..1]			90
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		90
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		90
Or}	<b>UreaAndAmmoniumNitrate</b> <UreaAndAmmnmNtrt>	[1..1]			90
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		91
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		91

#### 3.4.2.6.8.1.1.4.1 Ammonia <Ammn>

*Presence:* [1..1]

*Definition:* Ammonia fertilizer commodity derivative.

**Ammonia <Ammn>** contains the following **FertilizerCommodityAmmonia1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		87
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		88

#### 3.4.2.6.8.1.1.4.1.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType5Code" on page 724

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

#### 3.4.2.6.8.1.1.4.1.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType39Code" on page 729

CodeName	Name	Definition
AMMO	Ammonia	Commodity of type ammonia.

#### 3.4.2.6.8.1.1.4.2 DiammoniumPhosphate <DmmnmPhspht>

*Presence:* [1..1]

*Definition:* Diammonium phosphate fertilizer commodity derivative.

**DiammoniumPhosphate <DmmnmPhspht>** contains the following **FertilizerCommodityDiammoniumPhosphate1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		88
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		88

#### 3.4.2.6.8.1.1.4.2.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType5Code" on page 724

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

#### 3.4.2.6.8.1.1.4.2.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType40Code" on page 729

CodeName	Name	Definition
DAPH	DiammoniumPhosphate	Commodity of type diammonium phosphate.

#### 3.4.2.6.8.1.1.4.3 Potash <Ptsh>

*Presence:* [1..1]

*Definition:* Potash fertilizer commodity derivative.



**Potash <Ptsh>** contains the following **FertilizerCommodityPotash1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		89
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		89

#### 3.4.2.6.8.1.1.4.3.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType5Code" on page 724

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

#### 3.4.2.6.8.1.1.4.3.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType41Code" on page 729

CodeName	Name	Definition
PTSH	Potash	Commodity of type potash.

#### 3.4.2.6.8.1.1.4.4 Sulphur <Slphr>

*Presence:* [1..1]

*Definition:* Sulphur fertilizer commodity derivative.

**Sulphur <Slphr>** contains the following **FertilizerCommoditySulphur1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		89
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		89

#### 3.4.2.6.8.1.1.4.4.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType5Code" on page 724

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

#### 3.4.2.6.8.1.1.4.4.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType42Code" on page 729

CodeName	Name	Definition
SLPH	Sulphur	Commodity of type sulphur.

#### 3.4.2.6.8.1.1.4.5 Urea <Urea>

*Presence:* [1..1]

*Definition:* Urea fertilizer commodity derivative.

**Urea <Urea>** contains the following **FertilizerCommodityUrea1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		90
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		90

##### 3.4.2.6.8.1.1.4.5.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType5Code" on page 724

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

##### 3.4.2.6.8.1.1.4.5.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType43Code" on page 730

CodeName	Name	Definition
UREA	Urea	Commodity of type urea.

#### 3.4.2.6.8.1.1.4.6 UreaAndAmmoniumNitrate <UreaAndAmnmNtrt>

*Presence:* [1..1]

*Definition:* Urea and ammonium nitrate fertilizer commodity derivative.

**UreaAndAmmoniumNitrate <UreaAndAmnmNtrt>** contains the following **FertilizerCommodityUreaAndAmmoniumNitrate1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		91
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		91

**3.4.2.6.8.1.1.4.6.1 BaseProduct <BasePdct>***Presence:* [1..1]*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.*Datatype:* "AssetClassProductType5Code" on page 724

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

**3.4.2.6.8.1.1.4.6.2 SubProduct <SubPdct>***Presence:* [1..1]*Definition:* Sub-product for the underlying asset class.*Datatype:* "AssetClassSubProductType44Code" on page 730

CodeName	Name	Definition
UAAN	UreaAndAmmoniumNitrite	Commodity of type urea and ammonium nitrite.

**3.4.2.6.8.1.1.5 Freight <Frght>***Presence:* [1..1]*Definition:* Freight commodities.**Freight <Frght>** contains one of the following **AssetClassCommodityFreight1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Dry &lt;Dry&gt;</b>	[1..1]			91
	<b>BaseProduct &lt;BasePdct&gt;</b>	[1..1]	CodeSet		92
	<b>SubProduct &lt;SubPdct&gt;</b>	[1..1]	CodeSet		92
	<b>AdditionalSubProduct &lt;AddtlSubPdct&gt;</b>	[0..1]	CodeSet		92
Or	<b>Wet &lt;Wet&gt;</b>	[1..1]			92
	<b>BaseProduct &lt;BasePdct&gt;</b>	[1..1]	CodeSet		93
	<b>SubProduct &lt;SubPdct&gt;</b>	[1..1]	CodeSet		93
	<b>AdditionalSubProduct &lt;AddtlSubPdct&gt;</b>	[0..1]	CodeSet		93
Or}	<b>ContainerShip &lt;CntnrShip&gt;</b>	[1..1]			93
	<b>BaseProduct &lt;BasePdct&gt;</b>	[1..1]	CodeSet		94
	<b>SubProduct &lt;SubPdct&gt;</b>	[1..1]	CodeSet		94

**3.4.2.6.8.1.1.5.1 Dry <Dry>***Presence:* [1..1]*Definition:* Dry freight commodity derivative.

**Dry <Dry>** contains the following **FreightCommodityDry1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		92
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		92
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		92

#### 3.4.2.6.8.1.1.5.1.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType4Code" on page 723

CodeName	Name	Definition
FRGT	Freight	Commodity of type freight.

#### 3.4.2.6.8.1.1.5.1.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType31Code" on page 727

CodeName	Name	Definition
DRYF	Dry	Commodity of type dry freight.

#### 3.4.2.6.8.1.1.5.1.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [0..1]

*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

*Datatype:* "AssetClassDetailedSubProductType14Code" on page 719

CodeName	Name	Definition
DBCR	DryBulkCarrier	Commodity attribute of type dry bulk carrier.

#### 3.4.2.6.8.1.1.5.2 Wet <Wet>

*Presence:* [1..1]

*Definition:* Wet freight commodity derivative.

**Wet <Wet>** contains the following **FreightCommodityWet1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		93
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		93
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		93

#### 3.4.2.6.8.1.1.5.2.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType4Code" on page 723

CodeName	Name	Definition
FRGT	Freight	Commodity of type freight.

#### 3.4.2.6.8.1.1.5.2.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType32Code" on page 728

CodeName	Name	Definition
WETF	Wet	Commodity of type wet freight.

#### 3.4.2.6.8.1.1.5.2.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [0..1]

*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

*Datatype:* "AssetClassDetailedSubProductType12Code" on page 719

CodeName	Name	Definition
TNKR	Tanker	Commodity attribute of type tanker.

#### 3.4.2.6.8.1.1.5.3 ContainerShip <CntnrShip>

*Presence:* [1..1]

*Definition:* Container ship freight commodity derivative.

**ContainerShip <CntnrShip>** contains the following **FreightCommodityContainerShip1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		94
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		94

#### 3.4.2.6.8.1.1.5.3.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType4Code" on page 723

CodeName	Name	Definition
FRGT	Freight	Commodity of type freight.

#### 3.4.2.6.8.1.1.5.3.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType46Code" on page 730

CodeName	Name	Definition
CSHP	ContainerShip	Commodity of type container ships.

#### 3.4.2.6.8.1.1.6 IndustrialProduct <IndstrlPdct>

*Presence:* [1..1]

*Definition:* Industrial Product commodities.

**IndustrialProduct <IndstrlPdct>** contains one of the following **AssetClassCommodityIndustrialProduct1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Construction &lt;Cnstrctn&gt;</b>	[1..1]			94
	<b>BaseProduct &lt;BasePdct&gt;</b>	[1..1]	CodeSet		95
	<b>SubProduct &lt;SubPdct&gt;</b>	[0..1]	CodeSet		95
Or}	<b>Manufacturing &lt;Manfctg&gt;</b>	[1..1]			95
	<b>BaseProduct &lt;BasePdct&gt;</b>	[1..1]	CodeSet		95
	<b>SubProduct &lt;SubPdct&gt;</b>	[0..1]	CodeSet		95

#### 3.4.2.6.8.1.1.6.1 Construction <Cnstrctn>

*Presence:* [1..1]

*Definition:* Construction related industrial product commodity derivative.

**Construction <Cnstrctn>** contains the following **IndustrialProductCommodityConstruction1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct &lt;BasePdct&gt;</b>	[1..1]	CodeSet		95
	<b>SubProduct &lt;SubPdct&gt;</b>	[0..1]	CodeSet		95

**3.4.2.6.8.1.1.6.1.1 BaseProduct <BasePdct>***Presence:* [1..1]*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.*Datatype:* "AssetClassProductType6Code" on page 724

CodeName	Name	Definition
INDP	IndustrialProduct	Commodity of type industrial product.

**3.4.2.6.8.1.1.6.1.2 SubProduct <SubPdct>***Presence:* [0..1]*Definition:* Sub-product for the underlying asset class.*Datatype:* "AssetClassSubProductType33Code" on page 728

CodeName	Name	Definition
CSTR	Construction	Commodity of type construction.

**3.4.2.6.8.1.1.6.2 Manufacturing <Manfctg>***Presence:* [1..1]*Definition:* Manufacturing related industrial product commodity derivative.**Manufacturing <Manfctg>** contains the following **IndustrialProductCommodityManufacturing1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct &lt;BasePdct&gt;</b>	[1..1]	CodeSet		95
	<b>SubProduct &lt;SubPdct&gt;</b>	[0..1]	CodeSet		95

**3.4.2.6.8.1.1.6.2.1 BaseProduct <BasePdct>***Presence:* [1..1]*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.*Datatype:* "AssetClassProductType6Code" on page 724

CodeName	Name	Definition
INDP	IndustrialProduct	Commodity of type industrial product.

**3.4.2.6.8.1.1.6.2.2 SubProduct <SubPdct>***Presence:* [0..1]*Definition:* Sub-product for the underlying asset class.*Datatype:* "AssetClassSubProductType34Code" on page 728

CodeName	Name	Definition
MFTG	Manufacturing	Commodity of type manufacturing.

### 3.4.2.6.8.1.1.7 Metal <Metl>

*Presence:* [1..1]

*Definition:* Metal commodities.

**Metal <Metl>** contains one of the following **AssetClassCommodityMetal1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>NonPrecious</b> <NonPracs>	[1..1]			96
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		96
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		96
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		97
Or}	<b>Precious</b> <Pracs>	[1..1]			97
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		97
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		98
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		98

#### 3.4.2.6.8.1.1.7.1 NonPrecious <NonPracs>

*Presence:* [1..1]

*Definition:* Non-precious metal commodity derivative.

**NonPrecious <NonPracs>** contains the following **MetalCommodityNonPrecious1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		96
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		96
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		97

#### 3.4.2.6.8.1.1.7.1.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType7Code" on page 724

CodeName	Name	Definition
METL	Metal	Commodity of type metal.

#### 3.4.2.6.8.1.1.7.1.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType15Code" on page 725



CodeName	Name	Definition
NPRM	NonPrecious	Commodity of type non precious metals.

#### 3.4.2.6.8.1.1.7.1.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [1..1]

*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

*Datatype:* "AssetClassDetailedSubProductType10Code" on page 718

CodeName	Name	Definition
ALUM	Aluminium	Commodity attribute of type aluminium.
ALUA	AluminiumAlloy	Commodity attribute of type aluminium alloy.
CBLT	Cobalt	Commodity attribute of type cobalt.
COPR	Copper	Commodity attribute of type copper.
IRON	IronOre	Commodity attribute of type iron ore.
MOLY	Molybdenum	Commodity attribute of type molybdenum.
NASC	NASAAC	Commodity attribute of type NASAAC (North American Special Aluminum Alloy Contract).
NICK	Nickel	Commodity attribute of type nickel.
STEL	Steel	Commodity attribute of type steel.
TINN	Tin	Commodity attribute of type tin.
ZINC	Zinc	Commodity attribute of type zinc.
OTHR	Other	Commodity attribute of other type.
LEAD	Lead	Commodity attribute of type lead.

#### 3.4.2.6.8.1.1.7.2 Precious <Prcls>

*Presence:* [1..1]

*Definition:* Precious metal commodity derivative.

**Precious <Prcls>** contains the following **MetalCommodityPrecious1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		97
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		98
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		98

#### 3.4.2.6.8.1.1.7.2.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType7Code" on page 724

CodeName	Name	Definition
METL	Metal	Commodity of type metal.

### 3.4.2.6.8.1.1.7.2.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType16Code" on page 725

CodeName	Name	Definition
PRME	Precious	Commodity of type precious metals.

### 3.4.2.6.8.1.1.7.2.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [1..1]

*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

*Datatype:* "AssetClassDetailedSubProductType11Code" on page 719

CodeName	Name	Definition
GOLD	Gold	Commodity attribute of type gold.
OTHR	Other	Commodity attribute of other type.
PLDM	Palladium	Commodity attribute of type palladium.
PTNM	Platinum	Commodity attribute of type platinum.
SLVR	Silver	Commodity attribute of type silver.

### 3.4.2.6.8.1.1.8 OtherC10 <OthrC10>

*Presence:* [1..1]

*Definition:* Other C10 commodities.

**OtherC10 <OthrC10>** contains one of the following **AssetClassCommodityOtherC102Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Deliverable</b> <Dlvrbl>	[1..1]			98
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		99
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		99
Or}	<b>NonDeliverable</b> <NonDlvrbl>	[1..1]			99
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		99
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		100

### 3.4.2.6.8.1.1.8.1 Deliverable <Dlvrbl>

*Presence:* [1..1]

*Definition:* Other C10 deliverable commodity derivative.

**Deliverable <Dlvrbl>** contains the following **OtherC10CommodityDeliverable2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		99
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		99

#### 3.4.2.6.8.1.1.8.1.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType11Code" on page 722

CodeName	Name	Definition
OTHC	OtherC10	Commodity of other type C10.

#### 3.4.2.6.8.1.1.8.1.2 SubProduct <SubPdct>

*Presence:* [0..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType47Code" on page 730

CodeName	Name	Definition
DLVR	Deliverable	Commodity of type deliverable.

#### 3.4.2.6.8.1.1.8.2 NonDeliverable <NonDlvrbl>

*Presence:* [1..1]

*Definition:* Other C10 non-deliverable commodity derivative.

**NonDeliverable <NonDlvrbl>** contains the following **OtherC10CommodityNonDeliverable2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		99
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		100

#### 3.4.2.6.8.1.1.8.2.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType11Code" on page 722

CodeName	Name	Definition
OTHC	OtherC10	Commodity of other type C10.

### 3.4.2.6.8.1.1.8.2.2 SubProduct <SubPdct>

*Presence:* [0..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType48Code" on page 730

CodeName	Name	Definition
NDLV	NonDeliverable	Commodity of type non deliverable.

### 3.4.2.6.8.1.1.9 Paper <Ppr>

*Presence:* [1..1]

*Definition:* Paper commodities.

**Paper <Ppr>** contains one of the following **AssetClassCommodityPaper1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>ContainerBoard</b> <CntnrBrd>	[1..1]			100
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		100
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		101
Or	<b>Newsprint</b> <Nwsprnt>	[1..1]			101
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		101
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		101
Or	<b>Pulp</b> <Pulp>	[1..1]			101
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		102
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		102
Or}	<b>RecoveredPaper</b> <RcvrdPpr>	[1..1]			102
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		102
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		102

### 3.4.2.6.8.1.1.9.1 ContainerBoard <CntnrBrd>

*Presence:* [1..1]

*Definition:* Container board commodity derivative.

**ContainerBoard <CntnrBrd>** contains the following **PaperCommodityContainerBoard1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		100
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		101

### 3.4.2.6.8.1.1.9.1.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType8Code" on page 724

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

### 3.4.2.6.8.1.1.9.1.2 SubProduct <SubPdct>

*Presence:* [0..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType35Code" on page 728

CodeName	Name	Definition
CBRD	Containerboard	Commodity of type containerboard.

### 3.4.2.6.8.1.1.9.2 Newspaper <Nwsprnt>

*Presence:* [1..1]

*Definition:* Newspaper commodity derivative.

**Newspaper <Nwsprnt>** contains the following **PaperCommodityNewspaper1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		101
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		101

### 3.4.2.6.8.1.1.9.2.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType8Code" on page 724

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

### 3.4.2.6.8.1.1.9.2.2 SubProduct <SubPdct>

*Presence:* [0..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType36Code" on page 728

CodeName	Name	Definition
NSPT	Newspaper	Commodity of type newspaper.

### 3.4.2.6.8.1.1.9.3 Pulp <Pulp>

*Presence:* [1..1]

*Definition:* Pulp commodity derivative.

**Pulp <Pulp>** contains the following **PaperCommodityPulp1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		102
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		102

#### 3.4.2.6.8.1.1.9.3.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType8Code" on page 724

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

#### 3.4.2.6.8.1.1.9.3.2 SubProduct <SubPdct>

*Presence:* [0..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType37Code" on page 728

CodeName	Name	Definition
PULP	Pulp	Commodity of type pulp.

#### 3.4.2.6.8.1.1.9.4 RecoveredPaper <RcvrdPpr>

*Presence:* [1..1]

*Definition:* Recovered paper commodity derivative.

**RecoveredPaper <RcvrdPpr>** contains the following **PaperCommodityRecoveredPaper1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		102
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		102

#### 3.4.2.6.8.1.1.9.4.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType8Code" on page 724

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

#### 3.4.2.6.8.1.1.9.4.2 SubProduct <SubPdct>

*Presence:* [0..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType38Code" on page 729

CodeName	Name	Definition
RCVP	RecoveredPaper	Commodity of type recovered paper.

#### 3.4.2.6.8.1.1.10 Polypropylene <Plprpln>

*Presence:* [1..1]

*Definition:* Polypropylene commodities.

**Polypropylene <Plprpln>** contains one of the following **AssetClassCommodityPolypropylene1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Plastic</b> <Plstc>	[1..1]			103
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		103
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		103

##### 3.4.2.6.8.1.1.10.1 Plastic <Plstc>

*Presence:* [1..1]

*Definition:* Plastic commodity derivative.

**Plastic <Plstc>** contains the following **PolypropyleneCommodityPlastic1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		103
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		103

##### 3.4.2.6.8.1.1.10.1.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType9Code" on page 724

CodeName	Name	Definition
POLY	Polypropylene	Commodity of type polypropylene.

##### 3.4.2.6.8.1.1.10.1.2 SubProduct <SubPdct>

*Presence:* [0..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType18Code" on page 725

CodeName	Name	Definition
PLST	Plastic	Commodity of type plastic.

### 3.4.2.6.8.1.1.11 Inflation <Infltn>

*Presence:* [1..1]

*Definition:* Inflation commodities.

**Inflation <Infltn>** contains the following **AssetClassCommodityInflation1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		104

#### 3.4.2.6.8.1.1.11.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType12Code" on page 722

CodeName	Name	Definition
INFL	Inflation	Commodity of type inflation.

### 3.4.2.6.8.1.1.12 MultiCommodityExotic <MultiCmmdtyExtc>

*Presence:* [1..1]

*Definition:* Multi Commodity Exotic.

**MultiCommodityExotic <MultiCmmdtyExtc>** contains the following **AssetClassCommodityMultiCommodityExotic1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		104

#### 3.4.2.6.8.1.1.12.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType13Code" on page 722

CodeName	Name	Definition
MCEX	MultiCommodityExotic	Commodity of type multi commodity exotic.

### 3.4.2.6.8.1.1.13 OfficialEconomicStatistics <OffclEcnmcSttstcs>

*Presence:* [1..1]

*Definition:* Official Economic Statistics commodities.



**OfficialEconomicStatistics <OffclEcnmcSttstcs>** contains the following **AssetClassCommodityOfficialEconomicStatistics1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		105

#### 3.4.2.6.8.1.1.13.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType14Code" on page 723

CodeName	Name	Definition
OEST	OfficialEconomicStatistic	Commodity of type official economic statistic.

#### 3.4.2.6.8.1.1.14 Other <Othr>

*Presence:* [1..1]

*Definition:* Other commodities.

**Other <Othr>** contains the following **AssetClassCommodityOther1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		105

#### 3.4.2.6.8.1.1.14.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType15Code" on page 723

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

#### 3.4.2.6.8.1.2 TransactionType <TxTp>

*Presence:* [0..1]

*Definition:* Transaction type as specified by the trading venue.

*Datatype:* "AssetClassTransactionType1Code" on page 731

CodeName	Name	Definition
CRCK	Crack	Crack.
DIFF	Differential	Differential.
FUTR	Futures	Futures.
MINI	Minis	Minis.

CodeName	Name	Definition
OPTN	Options	Options.
OTCT	OTC	Over-The-Counter.
ORIT	Outright	Outright.
SWAP	Swaps	Swaps.
TAPO	TAPOS	TAPOS.
OTHR	Other	Other.

#### 3.4.2.6.8.1.3 FinalPriceType <FnlPricTp>

*Presence:* [0..1]

*Definition:* Final price type as specified by the trading venue.

*Datatype:* "AssetPriceType1Code" on page 732

CodeName	Name	Definition
ARGM	ArgusMcCloskey	Argus / Mc Closkey price.
BLTC	Baltic	Baltic price.
EXOF	Exchange	Exchange price.
GBCL	GlobalCoal	Global coal price.
IHSM	IHSMcCloskey	IHS Mc Closkey price.
OTHR	Other	Other price.
PLAT	Platts	Platts price.

#### 3.4.2.6.8.2 Interest <Intrst>

*Presence:* [0..1]

*Definition:* The fields in this section should only be populated for instruments that have non-financial instrument of type interest rates as underlying.

**Interest <Intrst>** contains the following **DerivativeInterest3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		106
	<b>FirstLegInterestRate</b> <FrstLegIntrstRate>	[0..1]	±		107
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	107
	<b>OtherLegInterestRate</b> <OthrLegIntrstRate>	[0..1]	±		107

##### 3.4.2.6.8.2.1 InterestRate <IntrstRate>

*Presence:* [1..1]

*Definition:* Provides the interest rate in number of days, weeks, months or years.

**InterestRate <IntrstRate>** contains the following elements (see ["FloatingInterestRate8"](#) on page 681 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReferenceRate <RefRate>	[1..1]			681
{Or	Index <Indx>	[1..1]	CodeSet		682
Or}	Name <Nm>	[1..1]	Text		684
	Term <Term>	[0..1]	±		684

#### 3.4.2.6.8.2.2 FirstLegInterestRate <FrstLegIntrstRate>

*Presence:* [0..1]

*Definition:* Interest rate of the notional currency.

**FirstLegInterestRate <FrstLegIntrstRate>** contains one of the following elements (see ["InterestRate8Choice"](#) on page 681 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Fixed <Fxd>	[1..1]	Rate		681
Or}	Floating <Fltg>	[1..1]	±		681

#### 3.4.2.6.8.2.3 OtherNotionalCurrency <OthrNtnlCcy>

*Presence:* [0..1]

*Definition:* Notional currency in which leg 2 of the contract is denominated, in case of multi-currency or cross-currency swaps.

Notional currency in which leg 2 of the swap is denominated, in case of swaptions where the underlying swap is multi-currency.

*Impacted by:* [C2 "ActiveOrHistoricCurrency"](#)

*Datatype:* ["ActiveOrHistoricCurrencyCode"](#) on page 718

##### Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

#### 3.4.2.6.8.2.4 OtherLegInterestRate <OthrLegIntrstRate>

*Presence:* [0..1]

*Definition:* Indication of the interest rate used for leg 2, if applicable.

**OtherLegInterestRate <OthrLegIntrstRate>** contains one of the following elements (see "InterestRate8Choice" on page 681 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Fixed <Fxd>	[1..1]	Rate		681
Or}	Floating <Fltg>	[1..1]	±		681

#### 3.4.2.6.8.3 ForeignExchange <FX>

*Presence:* [0..1]

*Definition:* The fields in this section should only be populated for instruments that have non-financial instrument of type foreign exchange as underlying.

**ForeignExchange <FX>** contains the following **DerivativeForeignExchange3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FXType</b> <FxTp>	[0..1]	CodeSet		108
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	108

##### 3.4.2.6.8.3.1 FXType <FxTp>

*Presence:* [0..1]

*Definition:* Type of the underlying currency.

*Datatype:* "AssetFXSubProductType1Code" on page 732

CodeName	Name	Definition
FXCR	ForeignExchangeCrossRate	Commodity attribute of type foreign exchange cross rate.
FXEM	ForeignExchangeEmergingMarket	Commodity attribute of type foreign exchange emerging markets.
FXMJ	ForeignExchangeMajor	Commodity attribute of type foreign exchange majors.

##### 3.4.2.6.8.3.2 OtherNotionalCurrency <OthrNtnlCcy>

*Presence:* [0..1]

*Definition:* Underlying currency 2 of the currency pair (the currency 1 will be populated in the notional currency).

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 718

#### Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3)

contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

### 3.4.2.7 TechnicalAttributes <TechAttrbts>

*Presence:* [0..1]

*Definition:* Technical attributes.

*Impacted by:* C12 "OneElementPresentRule"

**TechnicalAttributes <TechAttrbts>** contains the following **RecordTechnicalData4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>InconsistencyIndicator</b> <IncnsstncyInd>	[0..1]	Indicator		109
	<b>LastUpdate</b> <LastUpd>	[0..1]	DateTime		109
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		110
	<b>RelevantCompetentAuthority</b> <RlvntCmptntAuthrty>	[0..1]	CodeSet	C4	110
	<b>PublicationPeriod</b> <PblctnPrd>	[0..1]	±		110
	<b>NeverPublished</b> <NvrPblshd>	[0..1]	Indicator		110
	<b>RelevantTradingVenue</b> <RlvntTradgVn>	[0..1]	IdentifierSet		110

#### Constraints

- **OneElementPresentRule**

At least one of the 5 elements must be present.

Following Must be True

/InconsistencyIndicator Must be present

Or /LastUpdate Must be present

Or /SubmissionDateTime Must be present

Or /RelevantCompetentAuthority Must be present

Or /PublicationPeriod Must be present

#### 3.4.2.7.1 InconsistencyIndicator <IncnsstncyInd>

*Presence:* [0..1]

*Definition:* Flag to say if there is an inconsistency across all submitting entities records.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 750):

- *Meaning When True:* True
- *Meaning When False:* False

#### 3.4.2.7.2 LastUpdate <LastUpd>

*Presence:* [0..1]

*Definition:* Last date for which data was received for this instrument.

*Datatype:* "ISODatetime" on page 749

### 3.4.2.7.3 SubmissionDateTime <SubmissnDtTm>

*Presence:* [0..1]

*Definition:* Defines the date and time when this instrument was originally received at the submission destination.

*Datatype:* "ISODateTime" on page 749

### 3.4.2.7.4 RelevantCompetentAuthority <RlvntCmptntAuthrty>

*Presence:* [0..1]

*Definition:* Country code of the relevant competent authority of the instrument.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 735

#### Constraints

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

### 3.4.2.7.5 PublicationPeriod <PblctnPrd>

*Presence:* [0..1]

*Definition:* Period for which the associated instrument has been publically available.

**PublicationPeriod <PblctnPrd>** contains one of the following elements (see "Period4Choice" on page 658 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		659
Or	FromDate <FrDt>	[1..1]	Date		659
Or	ToDate <ToDt>	[1..1]	Date		659
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		659

### 3.4.2.7.6 NeverPublished <NvrPblshd>

*Presence:* [0..1]

*Definition:* Flag to say if the record has ever been published.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 750):

- *Meaning When True:* True
- *Meaning When False:* False

### 3.4.2.7.7 RelevantTradingVenue <RlvntTradgVn>

*Presence:* [0..1]

*Definition:* Trading venue of the record used by the relevant competent authority to determine the reference data for the instrument.

*Datatype:* "MICIdentifier" on page 750

### 3.4.3 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

*Definition:* Additional information that can not be captured in the structured fields and/or any other specific block.

*Impacted by:* C13 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 666 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		666
	Envelope <Envlp>	[1..1]	(External Schema)		666

#### Constraints

- **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# **4 auth.031.001.01 FinancialInstrumentReportingStatusAdviceV0 1**

## **4.1 MessageDefinition Functionality**

The FinancialInstrumentReportingStatusAdvice message is sent by the national competent authority to the reporting agent to provide a status advice for the correctness, issues or errors that arise from the submitted report.

### **Outline**

The FinancialInstrumentReportingStatusAdviceV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. StatusAdvice

Status advice report.

B. SupplementaryData

Additional information that can not be captured in the structured fields and/or any other specific block.



## 4.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FinInstrmRptgStsAdvc>	[1..1]			
	<b>StatusAdvice</b> <StsAdvc>	[1..*]			113
	<b>MessageReportIdentifier</b> <MsgRptldr>	[0..1]	Text		114
	<b>MessageStatus</b> <MsgSts>	[0..1]			114
	<b>Status</b> <Sts>	[1..1]	CodeSet		115
	<b>ValidationRule</b> <VldtnRule>	[0..*]	±		115
	<b>MessageDate</b> <MsgDt>	[0..1]	Date		116
	<b>Statistics</b> <Sttstcs>	[0..1]			116
	<b>TotalNumberOfRecords</b> <TtlNbOfRcrds>	[1..1]	Text		116
	<b>NumberOfRecordsPerStatus</b> <NbOfRcrdsPerSts>	[1..*]			116
	<b>DetailedNumberOfRecords</b> <DtldNbOfRcrds>	[1..1]	Text		117
	<b>DetailedStatus</b> <DtldSts>	[1..1]	CodeSet		117
	<b>RecordStatus</b> <RcrdSts>	[0..*]			117
	<b>OriginalRecordIdentification</b> <OrgnlRcrdld>	[1..1]	Text		117
	<b>Status</b> <Sts>	[1..1]	CodeSet		118
	<b>ValidationRule</b> <VldtnRule>	[0..*]	±		118
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C1	118
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C1	119
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C1	119

## 4.3 Constraints

### C1 SupplementaryDataRule

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

## 4.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 4.4.1 StatusAdvice <StsAdvc>

*Presence:* [1..\*]

*Definition:* Status advice report.

**StatusAdvice <StsAdv>** contains the following **MessageReportHeader4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>MessageReportIdentifier</b> <MsgRptldr>	[0..1]	Text		114
	<b>MessageStatus</b> <MsgSts>	[0..1]			114
	<b>Status</b> <Sts>	[1..1]	CodeSet		115
	<b>ValidationRule</b> <VldtnRule>	[0..*]	±		115
	<b>MessageDate</b> <MsgDt>	[0..1]	Date		116
	<b>Statistics</b> <Sttstcs>	[0..1]			116
	<b>TotalNumberOfRecords</b> <TtlNbOfRcrds>	[1..1]	Text		116
	<b>NumberOfRecordsPerStatus</b> <NbOfRcrdsPerSts>	[1..*]			116
	<b>DetailedNumberOfRecords</b> <DtldNbOfRcrds>	[1..1]	Text		117
	<b>DetailedStatus</b> <DtldSts>	[1..1]	CodeSet		117
	<b>RecordStatus</b> <RcrdSts>	[0..*]			117
	<b>OriginalRecordIdentification</b> <OrgnlRcrdld>	[1..1]	Text		117
	<b>Status</b> <Sts>	[1..1]	CodeSet		118
	<b>ValidationRule</b> <VldtnRule>	[0..*]	±		118
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C1	118
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C1	119

#### 4.4.1.1 MessageReportIdentifier <MsgRptldr>

*Presence:* [0..1]

*Definition:* Provide detail on previously received message reports that are being reported as part of this status advice.

*Usage:*

When required, this field will be populated with the BAH Business Message Identifier field. Where only a single message report header is used, this field is not used and relies solely on the BAH Business Message Identifier field.

*Datatype:* "Max140Text" on page 753

#### 4.4.1.2 MessageStatus <MsgSts>

*Presence:* [0..1]

*Definition:* Details the status of the whole message that has been received.

**MessageStatus <MsgSts>** contains the following **StatusAdviceReport3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Status &lt;Sts&gt;</b>	[1..1]	CodeSet		115
	<b>ValidationRule &lt;VldtnRule&gt;</b>	[0..*]	±		115
	<b>MessageDate &lt;MsgDt&gt;</b>	[0..1]	Date		116
	<b>Statistics &lt;Sttstcs&gt;</b>	[0..1]			116
	<b>TotalNumberOfRecords &lt;TtlNbOfRcrds&gt;</b>	[1..1]	Text		116
	<b>NumberOfRecordsPerStatus &lt;NbOfRcrdsPerSts&gt;</b>	[1..*]			116
	<b>DetailedNumberOfRecords &lt;DtldNbOfRcrds&gt;</b>	[1..1]	Text		117
	<b>DetailedStatus &lt;DtldSts&gt;</b>	[1..1]	CodeSet		117

#### 4.4.1.2.1 Status <Sts>

*Presence:* [1..1]

*Definition:* Provides the status for the full message.

*Datatype:* "ReportingMessageStatus1Code" on page 743

CodeName	Name	Definition
ACPT	Accepted	Whole message has been accepted.
ACTC	AcceptedTechnicalValidation	Message has passed syntactical validation but further validations have not been completed yet.
PART	PartiallyAccepted	Message has been partially accepted. A number of transactions have been accepted, whereas another number of transactions have not yet been accepted.
RCVD	Received	Message has been received but not processed yet.
RJCT	Rejected	Message has been rejected.
RMDR	Reminder	Reminder of a non received message.
WARN	Warning	Message has been accepted with warnings.
INCF	IncorrectFilename	File containing the report has an incorrect filename.
CRPT	CorruptedFile	File containing the report is corrupted.

#### 4.4.1.2.2 ValidationRule <VldtnRule>

*Presence:* [0..\*]

*Definition:* Provides the details of the rule which could not be validated.

**ValidationRule <VldtnRule>** contains the following elements (see  
"GenericValidationRuleIdentification1" on page 668 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		668
	Description <Desc>	[0..1]	Text		668
	SchemeName <SchmeNm>	[0..1]	±		668
	Issuer <Issr>	[0..1]	Text		668

#### 4.4.1.2.3 MessageDate <MsgDt>

*Presence:* [0..1]

*Definition:* Indicates the report date with the status advice message is related to.

*Datatype:* "ISODate" on page 748

#### 4.4.1.2.4 Statistics <Sttstcs>

*Presence:* [0..1]

*Definition:* Statistical information on the results of the records processing.

**Statistics <Sttstcs>** contains the following **OriginalReportStatistics3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TotalNumberOfRecords</b> <TtlNbOfRcrds>	[1..1]	Text		116
	<b>NumberOfRecordsPerStatus</b> <NbOfRcrdsPerSts>	[1..*]			116
	<b>DetailedNumberOfRecords</b> <DtldNbOfRcrds>	[1..1]	Text		117
	<b>DetailedStatus</b> <DtldSts>	[1..1]	CodeSet		117

##### 4.4.1.2.4.1 TotalNumberOfRecords <TtlNbOfRcrds>

*Presence:* [1..1]

*Definition:* Total numbers of records included in the original file.

*Datatype:* "Max15NumericText" on page 753

##### 4.4.1.2.4.2 NumberOfRecordsPerStatus <NbOfRcrdsPerSts>

*Presence:* [1..\*]

*Definition:* Detailed information on the number of records for each records status.

**NumberOfRecordsPerStatus <NbOfRcrdsPerSts>** contains the following  
**NumberOfRecordsPerStatus1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>DetailedNumberOfRecords</b> <DtldNbOfRcrds>	[1..1]	Text		117
	<b>DetailedStatus</b> <DtldSts>	[1..1]	CodeSet		117

**4.4.1.2.4.2.1 DetailedNumberOfRecords <DtIdNbOfRcrds>***Presence:* [1..1]*Definition:* Number of individual records contained in the message, detailed per status.*Datatype:* "Max15NumericText" on page 753**4.4.1.2.4.2.2 DetailedStatus <DtIdSts>***Presence:* [1..1]*Definition:* Common transaction status for all individual records reported.*Datatype:* "ReportingRecordStatus1Code" on page 743

CodeName	Name	Definition
ACPT	Accepted	Record has been accepted.
ACPD	AcceptedAfterPending	Record has been accepted, following a pending status.
PDNG	Pending	Processing of the record is pending (some validation rules have been executed but some have not and the final status is not known yet).
RCVD	Received	Record has been received but not processed yet.
RJCT	Rejected	Record has been rejected.
RJPD	RejectedAfterPending	Record has been rejected, following a pending status.
WARN	Warning	Record has been accepted with warnings.

**4.4.1.3 RecordStatus <RcrdSts>***Presence:* [0..\*]*Definition:* Provides per record status on the report that has been received.**RecordStatus <RcrdSts>** contains the following **StatusReportRecord3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>OriginalRecordIdentification</b> <OrgnlRcrdId>	[1..1]	Text		117
	<b>Status</b> <Sts>	[1..1]	CodeSet		118
	<b>ValidationRule</b> <VldtnRule>	[0..*]	±		118
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C1	118

**4.4.1.3.1 OriginalRecordIdentification <OrgnlRcrdId>***Presence:* [1..1]*Definition:* Unique and unambiguous technical identification of the original data for which the status is provided.*Datatype:* "Max140Text" on page 753

#### 4.4.1.3.2 Status <Sts>

*Presence:* [1..1]

*Definition:* Defines status of the reported transaction.

*Datatype:* "ReportingRecordStatus1Code" on page 743

CodeName	Name	Definition
ACPT	Accepted	Record has been accepted.
ACPD	AcceptedAfterPending	Record has been accepted, following a pending status.
PDNG	Pending	Processing of the record is pending (some validation rules have been executed but some have not and the final status is not known yet).
RCVD	Received	Record has been received but not processed yet.
RJCT	Rejected	Record has been rejected.
RJPD	RejectedAfterPending	Record has been rejected, following a pending status.
WARN	Warning	Record has been accepted with warnings.

#### 4.4.1.3.3 ValidationRule <VldtnRule>

*Presence:* [0..\*]

*Definition:* Provides the details of the rule which could not be validated.

**ValidationRule <VldtnRule>** contains the following elements (see "GenericValidationRuleIdentification1" on page 668 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		668
	Description <Desc>	[0..1]	Text		668
	SchemeName <SchmeNm>	[0..1]	±		668
	Issuer <Issr>	[0..1]	Text		668

#### 4.4.1.3.4 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

*Definition:* Additional information that can not be captured in the structured fields and/or any other specific block.

*Impacted by:* C1 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see ["SupplementaryData1"](#) on page 666 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		666
	Envelope <Envlp>	[1..1]	(External Schema)		666

#### Constraints

- **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

#### 4.4.1.4 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

*Definition:* Additional information that can not be captured in the structured fields and/or any other specific block.

*Impacted by:* C1 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see ["SupplementaryData1"](#) on page 666 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		666
	Envelope <Envlp>	[1..1]	(External Schema)		666

#### Constraints

- **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

#### 4.4.2 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

*Definition:* Additional information that can not be captured in the structured fields and/or any other specific block.

*Impacted by:* C1 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see ["SupplementaryData1"](#) on page 666 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		666
	Envelope <Envlp>	[1..1]	(External Schema)		666

### **Constraints**

- **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.



## **5 auth.032.001.01 FinancialInstrumentReportingEquityTranspar encyDataReportV01**

### **5.1 MessageDefinition Functionality**

The FinancialInstrumentReportingEquityTransparencyDataReport message is sent by the trading venues to the national competent authority to report on the transparency data for equity financial instruments.

#### Outline

The FinancialInstrumentReportingEquityTransparencyDataReportV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. ReportHeader

Header information related to the global report, common to all reference data.

B. EquityTransparencyData

Details the equity transparency qualitative data reported by a trading venue.

C. SupplementaryData

Additional information that can not be captured in the structured fields and/or any other specific block.

## 5.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<i>Message root &lt;Document&gt; &lt;FinInstrmRptgEqtyTrnsprncyDataRpt&gt;</i>	[1..1]			
	<b>ReportHeader</b> <RptHdr>	[1..1]			123
	<b>ReportingEntity</b> <RptgNtty>	[1..1]		C6	123
{Or	<b>MarketIdentificationCode</b> <MktIdCd>	[1..1]	IdentifierSet		124
Or	<b>NationalCompetentAuthority</b> <NtlCmptntAuthrty>	[1..1]	CodeSet	C2	124
Or}	<b>Other</b> <Othr>	[1..1]			124
	<b>Identification</b> <Id>	[1..1]	Text		125
	<b>Type</b> <Tp>	[1..1]	CodeSet		125
	<b>ReportingPeriod</b> <RptgPrd>	[1..1]	±		125
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		125
	<b>EquityTransparencyData</b> <EqtyTrnsprncyData>	[1..*]		C5, C7	125
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		126
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		126
	<b>FullName</b> <FullNm>	[0..1]	Text		127
	<b>TradingVenue</b> <TradgVn>	[0..1]	IdentifierSet		127
	<b>ReportingDate</b> <RptgDt>	[0..1]	Date		127
	<b>FinancialInstrumentClassification</b> <FinInstrmClssfctn>	[1..1]	CodeSet		127
	<b>NumberOutstandingInstruments</b> <NbOutsdngInstrms>	[0..1]	Quantity		127
	<b>HoldingsExceedingTotalVotingRightThreshold</b> <HldgsExcdgTtlVtngRghtThrshld>	[0..1]	Quantity		127
	<b>IssuanceSize</b> <IssncSz>	[0..1]	Amount	C1, C3	128
	<b>InstrumentPrice</b> <InstrmPric>	[0..1]	Amount	C1	128
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C4	128

## 5.3 Constraints

### C1 ActiveCurrency

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

**C2 Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**C3 CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**C4 SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

**C5 ValidISINRule**

ISIN code must pass checksum validation.

**C6 ValidMICRule**

Market Identification code must be an active market at the time of reporting.

**C7 ValidMICRule**

Where reported, Market Identification code must be an active market for that reporting period.

## 5.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 5.4.1 ReportHeader <RptHdr>

*Presence:* [1..1]

*Definition:* Header information related to the global report, common to all reference data.

**ReportHeader <RptHdr>** contains the following **SecuritiesMarketReportHeader1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReportingEntity</b> <RptgNtty>	[1..1]		C6	123
{Or	<b>MarketIdentificationCode</b> <MktIdCd>	[1..1]	IdentifierSet		124
Or	<b>NationalCompetentAuthority</b> <NtlCmptntAuthrty>	[1..1]	CodeSet	C2	124
Or}	<b>Other</b> <Othr>	[1..1]			124
	<b>Identification</b> <Id>	[1..1]	Text		125
	<b>Type</b> <Tp>	[1..1]	CodeSet		125
	<b>ReportingPeriod</b> <RptgPrd>	[1..1]	±		125
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		125

#### 5.4.1.1 ReportingEntity <RptgNtty>

*Presence:* [1..1]

*Definition:* Identification of the venue which generates the report.

*Impacted by:* C6 "ValidMICRule"

**ReportingEntity <RptgNtty>** contains one of the following **TradingVenueIdentification1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>MarketIdentificationCode</b> <MktldCd>	[1..1]	IdentifierSet		124
Or	<b>NationalCompetentAuthority</b> <NtlCmptntAuthrty>	[1..1]	CodeSet	C2	124
Or}	<b>Other</b> <Othr>	[1..1]			124
	<b>Identification</b> <Id>	[1..1]	Text		125
	<b>Type</b> <Tp>	[1..1]	CodeSet		125

#### Constraints

- **ValidMICRule**

Market Identification code must be an active market at the time of reporting.

#### 5.4.1.1.1 MarketIdentificationCode <MktldCd>

*Presence:* [1..1]

*Definition:* Identification used where reporting entity uses a market identification code (MIC).

*Datatype:* "MICIdentifier" on page 750

#### 5.4.1.1.2 NationalCompetentAuthority <NtlCmptntAuthrty>

*Presence:* [1..1]

*Definition:* Identification used where reporting entity is a national competent authority.

*Impacted by:* C2 "Country"

*Datatype:* "CountryCode" on page 735

#### Constraints

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 5.4.1.1.3 Other <Othr>

*Presence:* [1..1]

*Definition:* Identification used where a venue does not have an already defined code type.

**Other <Othr>** contains the following **TradingVenueIdentification2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]	Text		125
	<b>Type</b> <Tp>	[1..1]	CodeSet		125

**5.4.1.1.3.1 Identification <Id>***Presence:* [1..1]*Definition:* Identification field of the submitting entity.*Datatype:* "Max50Text" on page 754**5.4.1.1.3.2 Type <Tp>***Presence:* [1..1]*Definition:* Code list of venues to populate free form text identification.*Datatype:* "TradingVenue2Code" on page 746

CodeName	Name	Definition
APPA	ApprovedPublicationArrangement	Person authorised under the provisions established in the regulation to provide the service of publishing trade reports on behalf of investment firms.
CTPS	ConsolidatedTapeProvider	Provider which will consolidate post-trade information into a continuous electronic data stream and make it publicly available as close to real time as technologically possible on a reasonable commercial basis and free of charge after 15 minutes.

**5.4.1.2 ReportingPeriod <RptgPrd>***Presence:* [1..1]*Definition:* Date or date range the report relates to.**ReportingPeriod <RptgPrd>** contains one of the following elements (see "Period4Choice" on page 658 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		659
Or	FromDate <FrDt>	[1..1]	Date		659
Or	ToDate <ToDt>	[1..1]	Date		659
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		659

**5.4.1.3 SubmissionDateTime <SubmissnDtTm>***Presence:* [0..1]*Definition:* Date and time of the report originally submitted by the reporting entity when the file is generated for submission to their reporting authority.*Datatype:* "ISODateTime" on page 749**5.4.2 EquityTransparencyData <EqtyTrnsprncyData>***Presence:* [1..\*]*Definition:* Details the equity transparency qualitative data reported by a trading venue.

Impacted by: C5 "ValidISINRule", C7 "ValidMICRule"

**EquityTransparencyData** <EqtyTrnsprncyData> contains the following **TransparencyDataReport11** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		126
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		126
	<b>FullName</b> <FullNm>	[0..1]	Text		127
	<b>TradingVenue</b> <TradgVn>	[0..1]	IdentifierSet		127
	<b>ReportingDate</b> <RptgDt>	[0..1]	Date		127
	<b>FinancialInstrumentClassification</b> <FinInstrmClssfctn>	[1..1]	CodeSet		127
	<b>NumberOutstandingInstruments</b> <NbOutsdngInstrms>	[0..1]	Quantity		127
	<b>HoldingsExceedingTotalVotingRightThreshold</b> <HldgsExcdgTtlVtngRghtThrshld>	[0..1]	Quantity		127
	<b>IssuanceSize</b> <IssncSz>	[0..1]	Amount	C1, C3	128
	<b>InstrumentPrice</b> <InstrmPric>	[0..1]	Amount	C1	128

#### Constraints

- **ValidISINRule**

ISIN code must pass checksum validation.

- **ValidMICRule**

Where reported, Market Identification code must be an active market for that reporting period.

#### 5.4.2.1 TechnicalRecordIdentification <TechRcrdId>

*Presence:* [0..1]

*Definition:* Unique identifier of a record in a message used as part of error management and status advice messages.

*Usage:*

This identification will be used in the status advice report sent back.

*Datatype:* "Max35Text" on page 754

#### 5.4.2.2 Identification <Id>

*Presence:* [1..1]

*Definition:* Identifies the financial instrument using an ISIN.

*Datatype:* "ISINOct2015Identifier" on page 749

### 5.4.2.3 FullName <FullNm>

*Presence:* [0..1]

*Definition:* Full name or description of the financial instrument.

*Datatype:* "Max350Text" on page 753

### 5.4.2.4 TradingVenue <TradgVn>

*Presence:* [0..1]

*Definition:* Segment MIC for the trading venue where applicable, otherwise the operational MIC.

*Datatype:* "MICIdentifier" on page 750

### 5.4.2.5 ReportingDate <RptgDt>

*Presence:* [0..1]

*Definition:* Date for which the data is provided.

*Datatype:* "ISODate" on page 748

### 5.4.2.6 FinancialInstrumentClassification <FinInstrmClssfctn>

*Presence:* [1..1]

*Definition:* Specifies the classification of the equity instrument.

*Datatype:* "EquityInstrumentReportingClassification1Code" on page 737

CodeName	Name	Definition
SHRS	Share	Contract is of type shares.
OTHR	Other	Contract is of type other equity-like financial instrument.
ETFS	ElectronicTradedFund	Contract is of type electronic traded funds.
DPRS	DepositoryReceipt	Contract is of type depository receipt.
CRFT	Certificate	Contract is of type certificates.

### 5.4.2.7 NumberOutstandingInstruments <NbOutsdngInstrms>

*Presence:* [0..1]

*Definition:* For shares and depository receipts, the total number of outstanding instruments.

For ETFs, the number of units issued for trading.

*Datatype:* "DecimalNumberFraction5" on page 751

### 5.4.2.8 HoldingsExceedingTotalVotingRightThreshold <HldgsExcdgTtlVtngRghtThrshld>

*Presence:* [0..1]

*Definition:* The total number of shares corresponding to holdings exceeding 5% of total voting rights of the issuer unless such a holding is held by a collective investment undertaking or a pension fund. This field is to be populated only when actual information is known.

*Datatype:* "DecimalNumberFraction5" on page 751

#### 5.4.2.9 IssuanceSize <IssncSz>

*Presence:* [0..1]

*Definition:* Issuance size of the certificate expressed in Euros.

*Impacted by:* C1 "ActiveCurrency", C3 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 716

##### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### 5.4.2.10 InstrumentPrice <InstrmPric>

*Presence:* [0..1]

*Definition:* Before the first admission to trading of the instrument, the price of the instrument as it will stand at the start of the first day of trading.

After the first admission to trading of the instrument, the price of the instrument at the last trading day of the previous year, or at the end of the day on which a corporate action is effective. The price should be expressed in Euros. To be reported for shares and depositary receipts.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd13DecimalAmount" on page 715

##### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

#### 5.4.3 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

*Definition:* Additional information that can not be captured in the structured fields and/or any other specific block.

*Impacted by:* C4 "SupplementaryDataRule"



**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 666 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		666
	Envelope <Envlp>	[1..1]	(External Schema)		666

#### Constraints

- **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

## **6 auth.033.001.02 FinancialInstrumentReportingNonEquityTransparencyDataReportV02**

### **6.1 MessageDefinition Functionality**

The FinancialInstrumentReportingNonEquityTransparencyDataReport message is sent by the trading venue to the national competent authority to submit non equity specific details as part of classifying and applying necessary transparency non equity computations.

#### **Outline**

The FinancialInstrumentReportingNonEquityTransparencyDataReportV02 MessageDefinition is composed of 3 MessageBuildingBlocks:

- A. ReportHeader  
Header information related to the global report.
- B. NonEquityTransparencyData  
Details the non-equity transparency qualitative data reported by a trading venue.
- C. SupplementaryData  
Additional information that can not be captured in the structured fields and/or any other specific block.

## 6.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FinInstrmRptgNonEqtyTrnsprncyDataRpt>	[1..1]			
	<b>ReportHeader</b> <RptHdr>	[1..1]			134
	<b>ReportingEntity</b> <RptgNtty>	[1..1]		C9	135
{Or	<b>MarketIdentificationCode</b> <MktIdCd>	[1..1]	IdentifierSet		135
Or	<b>NationalCompetentAuthority</b> <NtlCmptntAuthrty>	[1..1]	CodeSet	C3	135
Or}	<b>Other</b> <Othr>	[1..1]			136
	<b>Identification</b> <Id>	[1..1]	Text		136
	<b>Type</b> <Tp>	[1..1]	CodeSet		136
	<b>ReportingPeriod</b> <RptgPrd>	[1..1]	±		136
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		137
	<b>NonEquityTransparencyData</b> <NonEqtyTrnsprncyData>	[1..*]		C6, C10	137
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		140
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		140
	<b>FullName</b> <FullNm>	[0..1]	Text		141
	<b>TradingVenue</b> <TradgVn>	[0..1]	IdentifierSet		141
	<b>ReportingDate</b> <RptgDt>	[0..1]	Date		141
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		141
	<b>FinancialInstrumentClassification</b> <FinInstrmClssfctn>	[1..1]	CodeSet		141
	<b>UnderlyingInstrumentAssetClass</b> <UndrlygInstrmAsstClss>	[0..1]	CodeSet		141
	<b>DerivativeContractType</b> <DerivCtrctTp>	[0..1]	CodeSet		142
	<b>Bond</b> <Bd>	[0..1]	±		142
	<b>EmissionAllowanceType</b> <EmssnAllwncTp>	[0..1]	CodeSet		143
	<b>Derivative</b> <Deriv>	[0..1]			143
{Or	<b>Commodity</b> <Cmmdty>	[1..1]			146
	<b>ClassSpecific</b> <ClssSpfc>	[0..1]			146
{Or	<b>Freight</b> <Frgh>	[1..1]			146
	<b>Size</b> <Sz>	[1..1]	Text		146
	<b>AverageTimeCharter</b> <AvrgTmChtr>	[1..1]	Text		147
Or}	<b>Energy</b> <Nrgy>	[1..1]			147

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementLocation</b> <SttlmLctn>	[1..1]	Text		147
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	147
Or	<b>InterestRate</b> <IntrstRate>	[1..1]			147
	<b>UnderlyingType</b> <UndrlygTp>	[1..1]			148
{Or	<b>SwapRelated</b> <SwpRltd>	[1..1]	CodeSet		148
Or}	<b>Other</b> <Othr>	[1..1]	CodeSet		149
	<b>UnderlyingBond</b> <UndrlygBd>	[0..1]			149
	<b>Issuer</b> <Issr>	[1..1]	IdentifierSet		149
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		149
	<b>IssuanceDate</b> <IssncDt>	[0..1]	Date		150
	<b>SwaptionNotionalCurrency</b> <SwptnNtnlCcy>	[0..1]	CodeSet	C1	150
	<b>UnderlyingSwapMaturityDate</b> <UndrlygSwpMtrtyDt>	[0..1]	Date		150
	<b>InflationIndex</b> <InfltnIndx>	[0..1]		C7	150
{Or	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		150
Or}	<b>Name</b> <Nm>	[1..1]	Text		151
	<b>InterestRateReference</b> <IntrstRateRef>	[1..1]	±		151
Or	<b>ForeignExchange</b> <FX>	[1..1]			151
	<b>ContractSubType</b> <CtrctSubTp>	[1..1]	CodeSet		151
Or	<b>Equity</b> <Eqty>	[1..1]			151
	<b>UnderlyingType</b> <UndrlygTp>	[1..1]			152
{Or	<b>Basket</b> <Bskt>	[1..1]	CodeSet		152
Or	<b>Index</b> <Indx>	[1..1]	CodeSet		152
Or	<b>SingleName</b> <SnglNm>	[1..1]	CodeSet		153
Or}	<b>Other</b> <Othr>	[1..1]	CodeSet		153
	<b>Parameter</b> <Param>	[0..1]	CodeSet		153
Or	<b>ContractForDifference</b> <CtrctForDiff>	[1..1]			154
	<b>UnderlyingType</b> <UndrlygTp>	[1..1]	CodeSet		154
	<b>NotionalCurrency1</b> <NtnlCcy1>	[0..1]	CodeSet	C2	154
	<b>NotionalCurrency2</b> <NtnlCcy2>	[0..1]	CodeSet	C2	155
Or	<b>Credit</b> <Cdt>	[1..1]			155
{Or	<b>SingleNameCreditDefaultSwap</b> <SnglNmCdtDfltSwp>	[1..1]	±		156

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or	<b>CreditDefaultSwapIndex</b> <CdtDfltSwplIdx>	[1..1]			157
	<b>UnderlyingIndexIdentification</b> <UndrlygIdxId>	[0..1]	IdentifierSet		157
	<b>UnderlyingIndexName</b> <UndrlygIdxNm>	[0..1]	Text		157
	<b>Series</b> <Srs>	[0..1]	Quantity		157
	<b>Version</b> <Vrsn>	[0..1]	Quantity		157
	<b>RollMonth</b> <RollMnth>	[0..12]	Quantity		158
	<b>NextRollDate</b> <NxtRollDt>	[0..1]	Date		158
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	158
Or	<b>SingleNameCreditDefaultSwapDerivative</b> <SnglNmCdtDfltSwpDeriv>	[1..1]		C8	158
	<b>UnderlyingCreditDefaultSwapIdentification</b> <UndrlygCdtDfltSwpld>	[0..1]	IdentifierSet		159
	<b>ObligationIdentification</b> <OblgtId>	[1..1]	IdentifierSet		159
	<b>SingleName</b> <SnglNm>	[1..1]	±		159
Or}	<b>CreditDefaultSwapIndexDerivative</b> <CdtDfltSwplIdxDeriv>	[1..1]			159
	<b>UnderlyingCreditDefaultSwapIdentification</b> <UndrlygCdtDfltSwpld>	[0..1]	IdentifierSet		160
	<b>UnderlyingCreditDefaultSwapIndex</b> <UndrlygCdtDfltSwplIdx>	[1..1]			160
	<b>UnderlyingIndexIdentification</b> <UndrlygIdxId>	[0..1]	IdentifierSet		160
	<b>UnderlyingIndexName</b> <UndrlygIdxNm>	[0..1]	Text		161
	<b>Series</b> <Srs>	[0..1]	Quantity		161
	<b>Version</b> <Vrsn>	[0..1]	Quantity		161
	<b>RollMonth</b> <RollMnth>	[0..12]	Quantity		161
	<b>NextRollDate</b> <NxtRollDt>	[0..1]	Date		161
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	161
Or}	<b>EmissionAllowance</b> <EmssnAllwnc>	[1..1]	CodeSet		162
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C5	162

## 6.3 Constraints

### C1 ActiveCurrency

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

**C2 ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

**C3 Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**C4 NumberRule**

If Number is negative, then Sign must be present.

**C5 SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

**C6 ValidISINRule**

ISIN code must pass checksum validation.

**C7 ValidISINRule**

ISIN code must pass checksum validation.

**C8 ValidISINRule**

ISIN code must pass checksum validation.

**C9 ValidMICRule**

Market Identification code must be an active market at the time of reporting.

**C10 ValidMICRule**

Where reported, Market Identification code must be an active market for that reporting period.

## 6.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 6.4.1 ReportHeader <RptHdr>

*Presence:* [1..1]

*Definition:* Header information related to the global report.

**ReportHeader <RptHdr>** contains the following **SecuritiesMarketReportHeader1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReportingEntity</b> <RptgNtty>	[1..1]		C9	135
{Or	<b>MarketIdentificationCode</b> <MktldCd>	[1..1]	IdentifierSet		135
Or	<b>NationalCompetentAuthority</b> <NtlCmptntAuthrty>	[1..1]	CodeSet	C3	135
Or}	<b>Other</b> <Othr>	[1..1]			136
	<b>Identification</b> <Id>	[1..1]	Text		136
	<b>Type</b> <Tp>	[1..1]	CodeSet		136
	<b>ReportingPeriod</b> <RptgPrd>	[1..1]	±		136
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		137

#### 6.4.1.1 ReportingEntity <RptgNtty>

*Presence:* [1..1]

*Definition:* Identification of the venue which generates the report.

*Impacted by:* C9 "ValidMICRule"

**ReportingEntity <RptgNtty>** contains one of the following **TradingVenuelIdentification1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>MarketIdentificationCode</b> <MktldCd>	[1..1]	IdentifierSet		135
Or	<b>NationalCompetentAuthority</b> <NtlCmptntAuthrty>	[1..1]	CodeSet	C3	135
Or}	<b>Other</b> <Othr>	[1..1]			136
	<b>Identification</b> <Id>	[1..1]	Text		136
	<b>Type</b> <Tp>	[1..1]	CodeSet		136

#### Constraints

- **ValidMICRule**

Market Identification code must be an active market at the time of reporting.

##### 6.4.1.1.1 MarketIdentificationCode <MktldCd>

*Presence:* [1..1]

*Definition:* Identification used where reporting entity uses a market identification code (MIC).

*Datatype:* "MICIdentifier" on page 750

##### 6.4.1.1.2 NationalCompetentAuthority <NtlCmptntAuthrty>

*Presence:* [1..1]

*Definition:* Identification used where reporting entity is a national competent authority.

*Impacted by:* [C3 "Country"](#)

*Datatype:* ["CountryCode" on page 735](#)

#### Constraints

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 6.4.1.1.3 Other <Othr>

*Presence:* [1..1]

*Definition:* Identification used where a venue does not have an already defined code type.

**Other <Othr>** contains the following **TradingVenueIdentification2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]	Text		136
	<b>Type</b> <Tp>	[1..1]	CodeSet		136

##### 6.4.1.1.3.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification field of the submitting entity.

*Datatype:* ["Max50Text" on page 754](#)

##### 6.4.1.1.3.2 Type <Tp>

*Presence:* [1..1]

*Definition:* Code list of venues to populate free form text identification.

*Datatype:* ["TradingVenue2Code" on page 746](#)

CodeName	Name	Definition
APPA	ApprovedPublicationArrangement	Person authorised under the provisions established in the regulation to provide the service of publishing trade reports on behalf of investment firms.
CTPS	ConsolidatedTapeProvider	Provider which will consolidate post-trade information into a continuous electronic data stream and make it publicly available as close to real time as technologically possible on a reasonable commercial basis and free of charge after 15 minutes.

#### 6.4.1.2 ReportingPeriod <RptgPrd>

*Presence:* [1..1]

*Definition:* Date or date range the report relates to.



**ReportingPeriod <RptgPrd>** contains one of the following elements (see "Period4Choice" on page 658 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		659
Or	FromDate <FrDt>	[1..1]	Date		659
Or	ToDate <ToDt>	[1..1]	Date		659
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		659

#### 6.4.1.3 SubmissionDateTime <SubmissnDtTm>

*Presence:* [0..1]

*Definition:* Date and time of the report originally submitted by the reporting entity when the file is generated for submission to their reporting authority.

*Datatype:* "ISODateTime" on page 749

### 6.4.2 NonEquityTransparencyData <NonEqtyTrnsprncyData>

*Presence:* [1..\*]

*Definition:* Details the non-equity transparency qualitative data reported by a trading venue.

*Impacted by:* C6 "ValidISINRule", C10 "ValidMICRule"

**NonEquityTransparencyData <NonEqtyTrnsprncyData>** contains the following  
**TransparencyDataReport16** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		140
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		140
	<b>FullName</b> <FullNm>	[0..1]	Text		141
	<b>TradingVenue</b> <TradgVn>	[0..1]	IdentifierSet		141
	<b>ReportingDate</b> <RptgDt>	[0..1]	Date		141
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		141
	<b>FinancialInstrumentClassification</b> <FinInstrmClssfctn>	[1..1]	CodeSet		141
	<b>UnderlyingInstrumentAssetClass</b> <UndrlygInstrmAsstClss>	[0..1]	CodeSet		141
	<b>DerivativeContractType</b> <DerivCtrctTp>	[0..1]	CodeSet		142
	<b>Bond</b> <Bd>	[0..1]	±		142
	<b>EmissionAllowanceType</b> <EmssnAllwncTp>	[0..1]	CodeSet		143
	<b>Derivative</b> <Deriv>	[0..1]			143
{Or	<b>Commodity</b> <Cmmdty>	[1..1]			146
	<b>ClassSpecific</b> <ClssSpfcfc>	[0..1]			146
{Or	<b>Freight</b> <Frght>	[1..1]			146
	<b>Size</b> <Sz>	[1..1]	Text		146
	<b>AverageTimeCharter</b> <AvrgTmChtr>	[1..1]	Text		147
Or}	<b>Energy</b> <Nrgy>	[1..1]			147
	<b>SettlementLocation</b> <SttlmLctn>	[1..1]	Text		147
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	147
Or	<b>InterestRate</b> <IntrstRate>	[1..1]			147
	<b>UnderlyingType</b> <UndrlygTp>	[1..1]			148
{Or	<b>SwapRelated</b> <SwpRltd>	[1..1]	CodeSet		148
Or}	<b>Other</b> <Othr>	[1..1]	CodeSet		149
	<b>UnderlyingBond</b> <UndrlygBd>	[0..1]			149
	<b>Issuer</b> <Issr>	[1..1]	IdentifierSet		149
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		149
	<b>IssuanceDate</b> <IssncDt>	[0..1]	Date		150
	<b>SwaptionNotionalCurrency</b> <SwptnNtnlCcy>	[0..1]	CodeSet	C1	150
	<b>UnderlyingSwapMaturityDate</b> <UndrlygSwpMtrtyDt>	[0..1]	Date		150

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>InflationIndex</b> <InfltnIndx>	[0..1]		C7	150
{Or	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		150
Or}	<b>Name</b> <Nm>	[1..1]	Text		151
	<b>InterestRateReference</b> <IntrstRateRef>	[1..1]	±		151
Or	<b>ForeignExchange</b> <FX>	[1..1]			151
	<b>ContractSubType</b> <CtrctSubTp>	[1..1]	CodeSet		151
Or	<b>Equity</b> <Eqty>	[1..1]			151
	<b>UnderlyingType</b> <UndrlygTp>	[1..1]			152
{Or	<b>Basket</b> <Bskt>	[1..1]	CodeSet		152
Or	<b>Index</b> <Indx>	[1..1]	CodeSet		152
Or	<b>SingleName</b> <SnglNm>	[1..1]	CodeSet		153
Or}	<b>Other</b> <Othr>	[1..1]	CodeSet		153
	<b>Parameter</b> <Param>	[0..1]	CodeSet		153
Or	<b>ContractForDifference</b> <CtrctForDiff>	[1..1]			154
	<b>UnderlyingType</b> <UndrlygTp>	[1..1]	CodeSet		154
	<b>NotionalCurrency1</b> <NtnlCcy1>	[0..1]	CodeSet	C2	154
	<b>NotionalCurrency2</b> <NtnlCcy2>	[0..1]	CodeSet	C2	155
Or	<b>Credit</b> <Cdt>	[1..1]			155
{Or	<b>SingleNameCreditDefaultSwap</b> <SnglNmCdtDfltSwp>	[1..1]	±		156
Or	<b>CreditDefaultSwapIndex</b> <CdtDfltSwpIndx>	[1..1]			157
	<b>UnderlyingIndexIdentification</b> <UndrlygIndxId>	[0..1]	IdentifierSet		157
	<b>UnderlyingIndexName</b> <UndrlygIndxNm>	[0..1]	Text		157
	<b>Series</b> <Srs>	[0..1]	Quantity		157
	<b>Version</b> <Vrsn>	[0..1]	Quantity		157
	<b>RollMonth</b> <RollMnth>	[0..12]	Quantity		158
	<b>NextRollDate</b> <NxtRollDt>	[0..1]	Date		158
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	158
Or	<b>SingleNameCreditDefaultSwapDerivative</b> <SnglNmCdtDfltSwpDeriv>	[1..1]		C8	158
	<b>UnderlyingCreditDefaultSwapIdentification</b> <UndrlygCdtDfltSwpld>	[0..1]	IdentifierSet		159
	<b>ObligationIdentification</b> <OblgtId>	[1..1]	IdentifierSet		159

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SingleName</b> <SnglNm>	[1..1]	±		159
Or}	<b>CreditDefaultSwapIndexDerivative</b> <CdtDfltSwplIdxDeriv>	[1..1]			159
	<b>UnderlyingCreditDefaultSwapIdentification</b> <UndrlygCdtDfltSwpld>	[0..1]	IdentifierSet		160
	<b>UnderlyingCreditDefaultSwapIndex</b> <UndrlygCdtDfltSwplIdx>	[1..1]			160
	<b>UnderlyingIndexIdentification</b> <UndrlygIdxId>	[0..1]	IdentifierSet		160
	<b>UnderlyingIndexName</b> <UndrlygIdxNm>	[0..1]	Text		161
	<b>Series</b> <Srs>	[0..1]	Quantity		161
	<b>Version</b> <Vrsn>	[0..1]	Quantity		161
	<b>RollMonth</b> <RollMnth>	[0..12]	Quantity		161
	<b>NextRollDate</b> <NxtRollDt>	[0..1]	Date		161
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	161
Or}	<b>EmissionAllowance</b> <EmssnAllwnc>	[1..1]	CodeSet		162

#### Constraints

- **ValidISINRule**

ISIN code must pass checksum validation.

- **ValidMICRule**

Where reported, Market Identification code must be an active market for that reporting period.

#### 6.4.2.1 TechnicalRecordIdentification <TechRcrdId>

*Presence:* [0..1]

*Definition:* Unique identifier of a record in a message used as part of error management and status advice messages.

*Usage:*

This identification will be used in the status advice report sent back.

*Datatype:* "Max35Text" on page 754

#### 6.4.2.2 Identification <Id>

*Presence:* [1..1]

*Definition:* Identifies the financial instrument using an ISIN.

*Datatype:* "ISINOct2015Identifier" on page 749

**6.4.2.3 FullName <FullNm>***Presence:* [0..1]*Definition:* Full name or description of the financial instrument.*Datatype:* "Max350Text" on page 753**6.4.2.4 TradingVenue <TradgVn>***Presence:* [0..1]*Definition:* Segment MIC for the trading venue where applicable, otherwise the operational MIC.*Datatype:* "MICIdentifier" on page 750**6.4.2.5 ReportingDate <RptgDt>***Presence:* [0..1]*Definition:* Date this information is reported in relation to.*Datatype:* "ISODate" on page 748**6.4.2.6 MaturityDate <MtrtyDt>***Presence:* [0..1]*Definition:* Maturity date 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.*Datatype:* "ISODate" on page 748**6.4.2.7 FinancialInstrumentClassification <FinInstrmClssfctn>***Presence:* [1..1]*Definition:* Identification of non-equity financial instruments.*Datatype:* "NonEquityInstrumentReportingClassification1Code" on page 740

CodeName	Name	Definition
SFPS	StructuredFinanceProduct	Contract is of type structured finance products (SFPs).
SDRV	SecuritisedDerivative	Contract is of type securitised derivatives.
DERV	Derivative	Contract is of type derivative.
EMAL	EmissionAllowance	Contract is of type emission allowances.
BOND	Bond	Contract is of type bonds.
ETCS	ExchangeTradedCommodities	Contract is of type exchange traded commodities.
ETNS	ExchangeTradedNote	Contract is of type exchange traded note.

**6.4.2.8 UnderlyingInstrumentAssetClass <UndrlygInstrmAsstClss>***Presence:* [0..1]

*Definition:* Details on the type of asset class a non-equity financial instrument can be classified as.

*Datatype:* "ProductType5Code" on page 742

CodeName	Name	Definition
EMAL	EmissionAllowance	Identifies categories of instruments related to Emission Allowance.
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
EQUI	Equity	Identifies the nature or type of an equity.
COMM	Commodity	Identifies categories of instruments that are commodities.
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.

#### 6.4.2.9 DerivativeContractType <DerivCtrctTp>

*Presence:* [0..1]

*Definition:* Details on the contract type a derivative non-equity financial instrument can be classified as.

*Datatype:* "FinancialInstrumentContractType1Code" on page 738

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FORW	Forward	Contract of type forward.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
OPTN	Option	Contract of type option.
OTHR	Other	Contract of other financial instrument contract type.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.
FONS	FuturesOnSwap	Contract of type future on a swap.
PSWP	PortfolioSwap	Contract of type portfolio swap.
FFAS	ForwardFreightAgreement	Contract of type forward freight agreement.
FWOS	ForwardsOnASwap	Contract of type forwards on a swap.

#### 6.4.2.10 Bond <Bd>

*Presence:* [0..1]

*Definition:* Details specific to a bond / debt instrument.

**Bond <Bd>** contains the following elements (see "DebtInstrument5" on page 714 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	CodeSet		714
	IssuanceDate <IssncDt>	[1..1]	Date		715

#### 6.4.2.11 EmissionAllowanceType <EmssnAllwncTp>

*Presence:* [0..1]

*Definition:* Details the reporting of the emission allowance sub type.

*Datatype:* "EmissionAllowanceProductType2Code" on page 736

CodeName	Name	Definition
CERE	CER	Commodity attribute of type emissions allowance CER (Certified Emission Reduction).
ERUE	ERU	Commodity attribute of type emissions allowance ERU (European Reduction Unit).
EUAE	EUA	Commodity attribute of type emissions allowance EUA (European Union Allowance).
EUAA	EUAA	Commodity attribute of type emissions allowance EUAA (European Union Aviation Allowance).

#### 6.4.2.12 Derivative <Deriv>

*Presence:* [0..1]

*Definition:* Derivative specific details.

**Derivative <Deriv>** contains one of the following **Derivative3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Commodity</b> <Cmmdty>	[1..1]			146
	<b>ClassSpecific</b> <ClssSpfc>	[0..1]			146
{Or	<b>Freight</b> <Frght>	[1..1]			146
	<b>Size</b> <Sz>	[1..1]	Text		146
	<b>AverageTimeCharter</b> <AvrgTmChtr>	[1..1]	Text		147
Or}	<b>Energy</b> <Nrgy>	[1..1]			147
	<b>SettlementLocation</b> <SttlmLctn>	[1..1]	Text		147
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	147
Or	<b>InterestRate</b> <IntrstRate>	[1..1]			147
	<b>UnderlyingType</b> <UndrlygTp>	[1..1]			148
{Or	<b>SwapRelated</b> <SwpRltd>	[1..1]	CodeSet		148
Or}	<b>Other</b> <Othr>	[1..1]	CodeSet		149
	<b>UnderlyingBond</b> <UndrlygBd>	[0..1]			149
	<b>Issuer</b> <Issr>	[1..1]	IdentifierSet		149
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		149
	<b>IssuanceDate</b> <IssncDt>	[0..1]	Date		150
	<b>SwaptionNotionalCurrency</b> <SwptnNtnlCcy>	[0..1]	CodeSet	C1	150
	<b>UnderlyingSwapMaturityDate</b> <UndrlygSwpMtrtyDt>	[0..1]	Date		150
	<b>InflationIndex</b> <InfltnIdx>	[0..1]		C7	150
{Or	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		150
Or}	<b>Name</b> <Nm>	[1..1]	Text		151
	<b>InterestRateReference</b> <IntrstRateRef>	[1..1]	±		151
Or	<b>ForeignExchange</b> <FX>	[1..1]			151
	<b>ContractSubType</b> <CtrctSubTp>	[1..1]	CodeSet		151
Or	<b>Equity</b> <Eqty>	[1..1]			151
	<b>UnderlyingType</b> <UndrlygTp>	[1..1]			152
{Or	<b>Basket</b> <Bskt>	[1..1]	CodeSet		152
Or	<b>Index</b> <Idx>	[1..1]	CodeSet		152
Or	<b>SingleName</b> <SnglNm>	[1..1]	CodeSet		153
Or}	<b>Other</b> <Othr>	[1..1]	CodeSet		153
	<b>Parameter</b> <Param>	[0..1]	CodeSet		153



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	<b>ContractForDifference</b> <CtrctForDiff>	[1..1]			154
	<b>UnderlyingType</b> <UndrlygTp>	[1..1]	CodeSet		154
	<b>NotionalCurrency1</b> <NtnlCcy1>	[0..1]	CodeSet	C2	154
	<b>NotionalCurrency2</b> <NtnlCcy2>	[0..1]	CodeSet	C2	155
Or	<b>Credit</b> <Cdt>	[1..1]			155
{Or	<b>SingleNameCreditDefaultSwap</b> <SnglNmCdtDfltSwp>	[1..1]	±		156
Or	<b>CreditDefaultSwapIndex</b> <CdtDfltSwpIdx>	[1..1]			157
	<b>UnderlyingIndexIdentification</b> <UndrlygIdxId>	[0..1]	IdentifierSet		157
	<b>UnderlyingIndexName</b> <UndrlygIdxNm>	[0..1]	Text		157
	<b>Series</b> <Srs>	[0..1]	Quantity		157
	<b>Version</b> <Vrsn>	[0..1]	Quantity		157
	<b>RollMonth</b> <RollMnth>	[0..12]	Quantity		158
	<b>NextRollDate</b> <NxtRollDt>	[0..1]	Date		158
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	158
Or	<b>SingleNameCreditDefaultSwapDerivative</b> <SnglNmCdtDfltSwpDeriv>	[1..1]		C8	158
	<b>UnderlyingCreditDefaultSwapIdentification</b> <UndrlygCdtDfltSwpld>	[0..1]	IdentifierSet		159
	<b>ObligationIdentification</b> <OblgtId>	[1..1]	IdentifierSet		159
	<b>SingleName</b> <SnglNm>	[1..1]	±		159
Or}	<b>CreditDefaultSwapIndexDerivative</b> <CdtDfltSwpIdxDeriv>	[1..1]			159
	<b>UnderlyingCreditDefaultSwapIdentification</b> <UndrlygCdtDfltSwpld>	[0..1]	IdentifierSet		160
	<b>UnderlyingCreditDefaultSwapIndex</b> <UndrlygCdtDfltSwpIdx>	[1..1]			160
	<b>UnderlyingIndexIdentification</b> <UndrlygIdxId>	[0..1]	IdentifierSet		160
	<b>UnderlyingIndexName</b> <UndrlygIdxNm>	[0..1]	Text		161
	<b>Series</b> <Srs>	[0..1]	Quantity		161
	<b>Version</b> <Vrsn>	[0..1]	Quantity		161
	<b>RollMonth</b> <RollMnth>	[0..12]	Quantity		161
	<b>NextRollDate</b> <NxtRollDt>	[0..1]	Date		161
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	161
Or}	<b>EmissionAllowance</b> <EmssnAllwnc>	[1..1]	CodeSet		162

#### 6.4.2.12.1 Commodity <Cmmdty>

*Presence:* [1..1]

*Definition:* Details specific for commodity derivatives.

**Commodity <Cmmdty>** contains the following **CommodityDerivative4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ClassSpecific</b> <ClssSpfc>	[0..1]			146
{Or	<b>Freight</b> <Frght>	[1..1]			146
	<b>Size</b> <Sz>	[1..1]	Text		146
	<b>AverageTimeCharter</b> <AvrgTmChtr>	[1..1]	Text		147
Or}	<b>Energy</b> <Nrgy>	[1..1]			147
	<b>SettlementLocation</b> <SttlmLctn>	[1..1]	Text		147
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	147

##### 6.4.2.12.1.1 ClassSpecific <ClssSpfc>

*Presence:* [0..1]

*Definition:* Provides specific information related to commodity derivatives.

**ClassSpecific <ClssSpfc>** contains one of the following **CommodityDerivative2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Freight</b> <Frght>	[1..1]			146
	<b>Size</b> <Sz>	[1..1]	Text		146
	<b>AverageTimeCharter</b> <AvrgTmChtr>	[1..1]	Text		147
Or}	<b>Energy</b> <Nrgy>	[1..1]			147
	<b>SettlementLocation</b> <SttlmLctn>	[1..1]	Text		147

##### 6.4.2.12.1.1.1 Freight <Frght>

*Presence:* [1..1]

*Definition:* Details specific to freight derivatives.

**Freight <Frght>** contains the following **CommodityDerivative5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Size</b> <Sz>	[1..1]	Text		146
	<b>AverageTimeCharter</b> <AvrgTmChtr>	[1..1]	Text		147

##### 6.4.2.12.1.1.1.1 Size <Sz>

*Presence:* [1..1]

*Definition:* Specification of the size related to the freight sub type. Field to be populated when the base product field is equal to freight.

*Datatype:* "Max25Text" on page 753

#### 6.4.2.12.1.1.2 AverageTimeCharter <AvrgTmChtr>

*Presence:* [1..1]

*Definition:* Details the specific route or time charter average. Field to be populated when the base product field is equal to freight.

*Datatype:* "Max25Text" on page 753

#### 6.4.2.12.1.1.2 Energy <Nrgy>

*Presence:* [1..1]

*Definition:* Details specific to energy derivatives.

**Energy <Nrgy>** contains the following **CommodityDerivative6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementLocation</b> <SttlmLctn>	[1..1]	Text		147

#### 6.4.2.12.1.1.2.1 SettlementLocation <SttlmLctn>

*Presence:* [1..1]

*Definition:* Place where the delivery and the cash settlement of the base product occurs.

*Datatype:* "Max25Text" on page 753

#### 6.4.2.12.1.2 NotionalCurrency <NtnlCcy>

*Presence:* [1..1]

*Definition:* Currency in which the notional is denominated.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 718

#### Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

#### 6.4.2.12.2 InterestRate <IntrstRate>

*Presence:* [1..1]

*Definition:* Details specific for Interest rate.

**InterestRate <IntrstRate>** contains the following **InterestRateDerivative5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>UnderlyingType</b> <UndrlygTp>	[1..1]			148
{Or	<b>SwapRelated</b> <SwpRltd>	[1..1]	CodeSet		148
Or}	<b>Other</b> <Othr>	[1..1]	CodeSet		149
	<b>UnderlyingBond</b> <UndrlygBd>	[0..1]			149
	<b>Issuer</b> <Issr>	[1..1]	IdentifierSet		149
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		149
	<b>IssuanceDate</b> <IssncDt>	[0..1]	Date		150
	<b>SwaptionNotionalCurrency</b> <SwptnNtnlCcy>	[0..1]	CodeSet	C1	150
	<b>UnderlyingSwapMaturityDate</b> <UndrlygSwpMtrtyDt>	[0..1]	Date		150
	<b>InflationIndex</b> <InfltnIndx>	[0..1]		C7	150
{Or	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		150
Or}	<b>Name</b> <Nm>	[1..1]	Text		151
	<b>InterestRateReference</b> <IntrstRateRef>	[1..1]	±		151

#### 6.4.2.12.2.1 UnderlyingType <UndrlygTp>

*Presence:* [1..1]

*Definition:* Specific details on the underlying type of the interest rate derivative.

**UnderlyingType <UndrlygTp>** contains one of the following **InterestRateDerivative2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>SwapRelated</b> <SwpRltd>	[1..1]	CodeSet		148
Or}	<b>Other</b> <Othr>	[1..1]	CodeSet		149

#### 6.4.2.12.2.1.1 SwapRelated <SwpRltd>

*Presence:* [1..1]

*Definition:* Underlying interest rate type is a swap, swaption, a future on a swap or a forward on a swap with regard to the underlying swap.

*Datatype:* "SwapType1Code" on page 745

CodeName	Name	Definition
OSSC	OvernightIndexSingleCurrencySwap	Overnight Index Single Currency Swap.
XFSC	FixedToFloatSingleCurrencySwap	Fixed to Float Single Currency Swap.
XFMC	FixedToFloatMultiCurrencySwap	Fixed to Float Multi Currency Swap.
XXSC	FixedToFixedSingleCurrencySwap	Fixed to Fixed Single Currency Swap.

CodeName	Name	Definition
XXMC	FixedToFixedMultiCurrencySwap	Fixed to Fixed Multi Currency Swap.
IFMC	InflationMultiCurrencySwap	Inflation Multi Currency Swap.
FFSC	FloatToFloatSingleCurrencySwap	Float to Float Single Currency Swap.
FFMC	FloatToFloatMultiCurrencySwap	Float to Float Multi Currency Swap.
IFSC	InflationSingleCurrencySwap	Inflation Single Currency Swap.
OSMC	OvernightIndexMultiCurrencySwap	Overnight Index Multi Currency Swap.

#### 6.4.2.12.2.1.2 Other <Othr>

*Presence:* [1..1]

*Definition:* Where contract type is different from swaps, swaptions, futures on swaps and forwards on a swap, this field is used.

*Datatype:* "UnderlyingInterestRateType3Code" on page 748

CodeName	Name	Definition
BOND	Bond	Underlying is a bond.
BNDF	BondFuture	Underlying is a bond future.
INTR	InterestRate	Underlying is interest rate.
IFUT	InterestRateFutureFRA	Underlying is an interest rate future or a forward rate agreement (FRA).

#### 6.4.2.12.2.2 UnderlyingBond <UndrlygBd>

*Presence:* [0..1]

*Definition:* Populated when the underlying type is a bond or a bond future. Details the issuer and maturity date of the bond.

**UnderlyingBond <UndrlygBd>** contains the following **BondDerivative2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Issuer</b> <Issr>	[1..1]	IdentifierSet		149
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		149
	<b>IssuanceDate</b> <IssncDt>	[0..1]	Date		150

##### 6.4.2.12.2.2.1 Issuer <Issr>

*Presence:* [1..1]

*Definition:* Legal Entity Identifier (LEI) code of the issuer of the direct or ultimate underlying bond.

*Datatype:* "LEIIdentifier" on page 750

##### 6.4.2.12.2.2.2 MaturityDate <MtrtyDt>

*Presence:* [0..1]

*Definition:* Date of maturity of the underlying bond. This field applies to debt instruments with defined maturity.

*Datatype:* ["ISODate" on page 748](#)

#### 6.4.2.12.2.2.3 IssuanceDate <IssncDt>

*Presence:* [0..1]

*Definition:* Populated with the issuance date of the underlying bond.

*Datatype:* ["ISODate" on page 748](#)

#### 6.4.2.12.2.3 SwaptionNotionalCurrency <SwptnNtnlCcy>

*Presence:* [0..1]

*Definition:* Notional currency of a swaption.

*Impacted by:* [C1 "ActiveCurrency"](#)

*Datatype:* ["ActiveCurrencyCode" on page 717](#)

##### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

#### 6.4.2.12.2.4 UnderlyingSwapMaturityDate <UndrlygSwpMtrtyDt>

*Presence:* [0..1]

*Definition:* Maturity date of the underlying swap, populated for swaptions, futures on swaps and forwards on a swap only.

*Datatype:* ["ISODate" on page 748](#)

#### 6.4.2.12.2.5 InflationIndex <InfltnIndx>

*Presence:* [0..1]

*Definition:* Populated to define the inflation index.

*Impacted by:* [C7 "ValidISINRule"](#)

**InflationIndex <InfltnIndx>** contains one of the following **InflationIndex1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		150
Or}	<b>Name</b> <Nm>	[1..1]	Text		151

##### Constraints

- **ValidISINRule**

ISIN code must pass checksum validation.

#### 6.4.2.12.2.5.1 ISIN <ISIN>

*Presence:* [1..1]

*Definition:* International Securities Identification Number (ISIN) of the inflation index.

*Datatype:* ["ISINOct2015Identifier" on page 749](#)

#### 6.4.2.12.2.5.2 Name <Nm>

*Presence:* [1..1]

*Definition:* Standardised name of the index.

*Datatype:* ["Max25Text" on page 753](#)

#### 6.4.2.12.2.6 InterestRateReference <IntrstRateRef>

*Presence:* [1..1]

*Definition:* Provides the interest rate against a reference rate and term in number of days, weeks, months or years.

**InterestRateReference <IntrstRateRef>** contains the following elements (see ["FloatingInterestRate8" on page 681](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReferenceRate <RefRate>	[1..1]			681
{Or	Index <Indx>	[1..1]	CodeSet		682
Or}	Name <Nm>	[1..1]	Text		684
	Term <Term>	[0..1]	±		684

#### 6.4.2.12.3 ForeignExchange <FX>

*Presence:* [1..1]

*Definition:* Details specific for Foreign exchange.

**ForeignExchange <FX>** contains the following **ForeignExchangeDerivative2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ContractSubType</b> <CtrctSubTp>	[1..1]	CodeSet		151

##### 6.4.2.12.3.1 ContractSubType <CtrctSubTp>

*Presence:* [1..1]

*Definition:* Type of deliverable and non-deliverable forwards, options and swaps contract. .

*Datatype:* ["AssetClassSubProductType19Code" on page 725](#)

CodeName	Name	Definition
DLVR	Deliverable	Commodity of type deliverable.
NDLV	NonDeliverable	Commodity of type non deliverable.

#### 6.4.2.12.4 Equity <Eqty>

*Presence:* [1..1]

*Definition:* Details specific for Equity derivatives.

**Equity <Eqty>** contains the following **EquityDerivative2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>UnderlyingType</b> <UndrlygTp>	[1..1]			152
{Or	<b>Basket</b> <Bskt>	[1..1]	CodeSet		152
Or	<b>Index</b> <Indx>	[1..1]	CodeSet		152
Or	<b>SingleName</b> <SnglNm>	[1..1]	CodeSet		153
Or}	<b>Other</b> <Othr>	[1..1]	CodeSet		153
	<b>Parameter</b> <Param>	[0..1]	CodeSet		153

#### 6.4.2.12.4.1 UnderlyingType <UndrlygTp>

*Presence:* [1..1]

*Definition:* Underlying type of the equity derivative.

**UnderlyingType <UndrlygTp>** contains one of the following **EquityDerivative3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Basket</b> <Bskt>	[1..1]	CodeSet		152
Or	<b>Index</b> <Indx>	[1..1]	CodeSet		152
Or	<b>SingleName</b> <SnglNm>	[1..1]	CodeSet		153
Or}	<b>Other</b> <Othr>	[1..1]	CodeSet		153

##### 6.4.2.12.4.1.1 Basket <Bskt>

*Presence:* [1..1]

*Definition:* Populated when sub asset class is either swaps or portfolio swaps and the underlying type is a basket.

*Datatype:* "UnderlyingEquityType3Code" on page 747

CodeName	Name	Definition
BSKT	Basket	Underlying is a basket.

##### 6.4.2.12.4.1.2 Index <Indx>

*Presence:* [1..1]

*Definition:* Populated when the sub asset class is either swap or portfolio swap and the underlying type is an index.

*Datatype:* "UnderlyingEquityType4Code" on page 747

CodeName	Name	Definition
STIX	StockIndex	Underlying is a stock index.
DIVI	DividendIndex	Underlying is a dividend index.
OTHR	Other	Underlying is of other type.



CodeName	Name	Definition
VOLI	VolatilityIndex	Underlying is a volatility index.

#### 6.4.2.12.4.1.3 SingleName <SnglNm>

*Presence:* [1..1]

*Definition:* Populated when sub asset class is either swaps or portfolio swaps and the underlying type is a single name.

*Datatype:* "UnderlyingEquityType5Code" on page 747

CodeName	Name	Definition
OTHR	Other	Underlying is of other type.
ETFS	ExchangeTradedFund	Underlying is an exchange traded fund.
SHRS	Share	Underlying is a share.
DVSE	StockDividend	Underlying is a stock dividend.

#### 6.4.2.12.4.1.4 Other <Othr>

*Presence:* [1..1]

*Definition:* Populated when the sub asset class is neither swaps nor portfolio swaps.

*Datatype:* "UnderlyingEquityType6Code" on page 747

CodeName	Name	Definition
BSKT	Basket	Underlying is a basket.
DIVI	DividendIndex	Underlying is a dividend index.
ETFS	ExchangeTradedFund	Underlying is an exchange traded fund.
OTHR	Other	Underlying is of other type.
SHRS	Share	Underlying is a share.
DVSE	StockDividend	Underlying is a stock dividend.
STIX	StockIndex	Underlying is a stock index.
VOLI	VolatilityIndex	Underlying is a volatility index.

#### 6.4.2.12.4.2 Parameter <Param>

*Presence:* [0..1]

*Definition:* Return parameter for the equity derivative.

*Datatype:* "EquityReturnParameter1Code" on page 737

CodeName	Name	Definition
PRDV	ParameterReturnDividend	Equity derivative parameter Return Dividend.
PRVA	ParameterReturnVariance	Equity derivative parameter Return Variance.
PRVO	ParameterReturnVolatility	Equity derivative parameter Return Volatility.

CodeName	Name	Definition
PRBP	PriceReturnBasicPerformanceParameter	Equity derivative parameter Price Return Basis Performance.

#### 6.4.2.12.5 ContractForDifference <CtrctForDiff>

*Presence:* [1..1]

*Definition:* Details specific for Contract for difference (CFDs).

**ContractForDifference** <CtrctForDiff> contains the following **ContractForDifference2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>UnderlyingType</b> <UndrlygTp>	[1..1]	CodeSet		154
	<b>NotionalCurrency1</b> <NtnlCcy1>	[0..1]	CodeSet	C2	154
	<b>NotionalCurrency2</b> <NtnlCcy2>	[0..1]	CodeSet	C2	155

##### 6.4.2.12.5.1 UnderlyingType <UndrlygTp>

*Presence:* [1..1]

*Definition:* Underlying type of the contract for difference.

*Datatype:* "UnderlyingContractForDifferenceType3Code" on page 746

CodeName	Name	Definition
BOND	Bond	Underlying is a bond.
COMM	Commodity	Underlying is a commodity.
CURR	Currency	Underlying is a currency.
EMAL	EmissionAllowance	Underlying is an emission allowance.
EQUI	Equity	Underlying is an equity.
FTEQ	FutureOnEquity	Underlying is a future on equity.
OPEQ	OptionOnEquity	Underlying is an option on equity.
OTHR	Other	Underlying is of other type.

##### 6.4.2.12.5.2 NotionalCurrency1 <NtnlCcy1>

*Presence:* [0..1]

*Definition:* Currency 1 of the underlying currency pair.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 718

#### Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3)

contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

#### **6.4.2.12.5.3 NotionalCurrency2 <NtnlCcy2>**

*Presence:* [0..1]

*Definition:* Currency 2 of the underlying currency pair.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 718

##### **Constraints**

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

#### **6.4.2.12.6 Credit <Cdt>**

*Presence:* [1..1]

*Definition:* Details specific for a credit derivative.

**Credit <Cdt>** contains one of the following **CreditDefaultSwapsDerivative4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>SingleNameCreditDefaultSwap</b> <SnglNmCdtDfltSwp>	[1..1]	±		156
Or	<b>CreditDefaultSwapIndex</b> <CdtDfltSwpIndx>	[1..1]			157
	<b>UnderlyingIndexIdentification</b> <UndrlygIndxId>	[0..1]	IdentifierSet		157
	<b>UnderlyingIndexName</b> <UndrlygIndxNm>	[0..1]	Text		157
	<b>Series</b> <Srs>	[0..1]	Quantity		157
	<b>Version</b> <Vrsn>	[0..1]	Quantity		157
	<b>RollMonth</b> <RollMnth>	[0..12]	Quantity		158
	<b>NextRollDate</b> <NxtRollDt>	[0..1]	Date		158
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	158
Or	<b>SingleNameCreditDefaultSwapDerivative</b> <SnglNmCdtDfltSwpDeriv>	[1..1]		C8	158
	<b>UnderlyingCreditDefaultSwapIdentification</b> <UndrlygCdtDfltSwpld>	[0..1]	IdentifierSet		159
	<b>ObligationIdentification</b> <OblgtId>	[1..1]	IdentifierSet		159
	<b>SingleName</b> <SnglNm>	[1..1]	±		159
Or}	<b>CreditDefaultSwapIndexDerivative</b> <CdtDfltSwpIndxDeriv>	[1..1]			159
	<b>UnderlyingCreditDefaultSwapIdentification</b> <UndrlygCdtDfltSwpld>	[0..1]	IdentifierSet		160
	<b>UnderlyingCreditDefaultSwapIndex</b> <UndrlygCdtDfltSwpIndx>	[1..1]			160
	<b>UnderlyingIndexIdentification</b> <UndrlygIndxId>	[0..1]	IdentifierSet		160
	<b>UnderlyingIndexName</b> <UndrlygIndxNm>	[0..1]	Text		161
	<b>Series</b> <Srs>	[0..1]	Quantity		161
	<b>Version</b> <Vrsn>	[0..1]	Quantity		161
	<b>RollMonth</b> <RollMnth>	[0..12]	Quantity		161
	<b>NextRollDate</b> <NxtRollDt>	[0..1]	Date		161
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	161

#### 6.4.2.12.6.1 SingleNameCreditDefaultSwap <SnglNmCdtDfltSwp>

*Presence:* [1..1]

*Definition:* A credit default swap on a single name instrument.

**SingleNameCreditDefaultSwap <SnglNmCdtDfltSwp>** contains the following elements (see "CreditDefaultSwapSingleName2" on page 660 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SovereignIssuer <Svrgnlssr>	[1..1]	Indicator		660
	ReferenceParty <RefPty>	[0..1]	±		660
	NotionalCurrency <NtnlCcy>	[1..1]	CodeSet	C1	661

#### 6.4.2.12.6.2 CreditDefaultSwapIndex <CdtDfltSwpIdx>

*Presence:* [1..1]

*Definition:* A credit default swap on an index.

**CreditDefaultSwapIndex <CdtDfltSwpIdx>** contains the following **CreditDefaultSwapIndex3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>UnderlyingIndexIdentification</b> <UndrlygIdxId>	[0..1]	IdentifierSet		157
	<b>UnderlyingIndexName</b> <UndrlygIdxNm>	[0..1]	Text		157
	<b>Series</b> <Srs>	[0..1]	Quantity		157
	<b>Version</b> <Vrsn>	[0..1]	Quantity		157
	<b>RollMonth</b> <RollMnth>	[0..12]	Quantity		158
	<b>NextRollDate</b> <NxtRollDt>	[0..1]	Date		158
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	158

##### 6.4.2.12.6.2.1 UnderlyingIndexIdentification <UndrlygIdxId>

*Presence:* [0..1]

*Definition:* Derivative on a credit default swap with the ISIN code of the underlying index.

*Datatype:* "ISINOct2015Identifier" on page 749

##### 6.4.2.12.6.2.2 UnderlyingIndexName <UndrlygIdxNm>

*Presence:* [0..1]

*Definition:* To be populated for derivatives on a CDS index with the standardized name of the index.

*Datatype:* "Max25Text" on page 753

##### 6.4.2.12.6.2.3 Series <Srs>

*Presence:* [0..1]

*Definition:* Series number of the composition of the index if applicable.

*Datatype:* "Number" on page 752

##### 6.4.2.12.6.2.4 Version <Vrsn>

*Presence:* [0..1]

*Definition:* 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.

*Datatype:* "Number" on page 752

#### 6.4.2.12.6.2.5 RollMonth <RollMnth>

*Presence:* [0..12]

*Definition:* 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.

*Datatype:* "RestrictedMonthExact2Number" on page 752

#### 6.4.2.12.6.2.6 NextRollDate <NxtRollDt>

*Presence:* [0..1]

*Definition:* To be populated in the case of a CDS Index or a derivative CDS Index with the next roll date of the index as established by the index provider.

*Datatype:* "ISODate" on page 748

#### 6.4.2.12.6.2.7 NotionalCurrency <NtnlCcy>

*Presence:* [1..1]

*Definition:* Currency in which the notional is denominated.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 718

#### Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

#### 6.4.2.12.6.3 SingleNameCreditDefaultSwapDerivative <SnglNmCdtDfltSwpDeriv>

*Presence:* [1..1]

*Definition:* A credit default swap derivative on a single name.

*Impacted by:* C8 "ValidISINRule"

**SingleNameCreditDefaultSwapDerivative <SnglNmCdtDfltSwpDeriv>** contains the following **CreditDefaultSwapDerivative6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>UnderlyingCreditDefaultSwapIdentification</b> <UndrlygCdtDfltSwpId>	[0..1]	IdentifierSet		159
	<b>ObligationIdentification</b> <OblgtId>	[1..1]	IdentifierSet		159
	<b>SingleName</b> <SnglNm>	[1..1]	±		159

**Constraints**

- **ValidISINRule**

ISIN code must pass checksum validation.

**6.4.2.12.6.3.1 UnderlyingCreditDefaultSwapIdentification <UndrlygCdtDfltSwpld>**

*Presence:* [0..1]

*Definition:* Derivative on a credit default swap with the ISIN code of the underlying swap.

*Datatype:* "ISINOct2015Identifier" on page 749

**6.4.2.12.6.3.2 ObligationIdentification <OblgtId>**

*Presence:* [1..1]

*Definition:* Identification of the reference obligation for a derivative on a credit default swap.

*Datatype:* "ISINOct2015Identifier" on page 749

**6.4.2.12.6.3.3 SingleName <SnglNm>**

*Presence:* [1..1]

*Definition:* Describes the single name specific details the derivative is being made on.

**SingleName <SnglNm>** contains the following elements (see "CreditDefaultSwapSingleName2" on page 660 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SovereignIssuer <SvrgnIssr>	[1..1]	Indicator		660
	ReferenceParty <RefPty>	[0..1]	±		660
	NotionalCurrency <NtnlCcy>	[1..1]	CodeSet	C1	661

**6.4.2.12.6.4 CreditDefaultSwapIndexDerivative <CdtDfltSwplndxDeriv>**

*Presence:* [1..1]

*Definition:* A credit default swap derivative on an index.

**CreditDefaultSwapIndexDerivative <CdtDfltSwplIdxDeriv>** contains the following **CreditDefaultSwapDerivative5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>UnderlyingCreditDefaultSwapIdentification</b> <UndrlygCdtDfltSwpld>	[0..1]	IdentifierSet		160
	<b>UnderlyingCreditDefaultSwapIndex</b> <UndrlygCdtDfltSwplIdx>	[1..1]			160
	<b>UnderlyingIndexIdentification</b> <UndrlygIdxId>	[0..1]	IdentifierSet		160
	<b>UnderlyingIndexName</b> <UndrlygIdxNm>	[0..1]	Text		161
	<b>Series</b> <Srs>	[0..1]	Quantity		161
	<b>Version</b> <Vrsn>	[0..1]	Quantity		161
	<b>RollMonth</b> <RollMnth>	[0..12]	Quantity		161
	<b>NextRollDate</b> <NxtRollDt>	[0..1]	Date		161
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	161

#### 6.4.2.12.6.4.1 UnderlyingCreditDefaultSwapIdentification <UndrlygCdtDfltSwpld>

*Presence:* [0..1]

*Definition:* Derivative on a credit default swap with the ISIN code of the underlying swap.

*Datatype:* "ISINOct2015Identifier" on page 749

#### 6.4.2.12.6.4.2 UnderlyingCreditDefaultSwapIndex <UndrlygCdtDfltSwplIdx>

*Presence:* [1..1]

*Definition:* Describes the Credit Default Swap Index specific details the derivative is being made on.

**UnderlyingCreditDefaultSwapIndex <UndrlygCdtDfltSwplIdx>** contains the following **CreditDefaultSwapIndex3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>UnderlyingIndexIdentification</b> <UndrlygIdxId>	[0..1]	IdentifierSet		160
	<b>UnderlyingIndexName</b> <UndrlygIdxNm>	[0..1]	Text		161
	<b>Series</b> <Srs>	[0..1]	Quantity		161
	<b>Version</b> <Vrsn>	[0..1]	Quantity		161
	<b>RollMonth</b> <RollMnth>	[0..12]	Quantity		161
	<b>NextRollDate</b> <NxtRollDt>	[0..1]	Date		161
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	161

#### 6.4.2.12.6.4.2.1 UnderlyingIndexIdentification <UndrlygIdxId>

*Presence:* [0..1]

*Definition:* Derivative on a credit default swap with the ISIN code of the underlying index.



*Datatype:* "ISINOct2015Identifier" on page 749

#### **6.4.2.12.6.4.2.2 UnderlyingIndexName <UndrlygIndxNm>**

*Presence:* [0..1]

*Definition:* To be populated for derivatives on a CDS index with the standardized name of the index.

*Datatype:* "Max25Text" on page 753

#### **6.4.2.12.6.4.2.3 Series <Srs>**

*Presence:* [0..1]

*Definition:* Series number of the composition of the index if applicable.

*Datatype:* "Number" on page 752

#### **6.4.2.12.6.4.2.4 Version <Vrsn>**

*Presence:* [0..1]

*Definition:* 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.

*Datatype:* "Number" on page 752

#### **6.4.2.12.6.4.2.5 RollMonth <RollMnth>**

*Presence:* [0..12]

*Definition:* 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.

*Datatype:* "RestrictedMonthExact2Number" on page 752

#### **6.4.2.12.6.4.2.6 NextRollDate <NxtRollDt>**

*Presence:* [0..1]

*Definition:* To be populated in the case of a CDS Index or a derivative CDS Index with the next roll date of the index as established by the index provider.

*Datatype:* "ISODate" on page 748

#### **6.4.2.12.6.4.2.7 NotionalCurrency <NtnlCcy>**

*Presence:* [1..1]

*Definition:* Currency in which the notional is denominated.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 718

#### **Constraints**

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3)

contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

#### 6.4.2.12.7 EmissionAllowance <EmssnAllwnc>

*Presence:* [1..1]

*Definition:* Details specific for emission allowance derivatives

*Datatype:* "EmissionAllowanceProductType1Code" on page 736

CodeName	Name	Definition
EUAA	EUAA	Commodity attribute of type emissions allowance EUAA (European Union Aviation Allowance).
EUAE	EUA	Commodity attribute of type emissions allowance EUA (European Union Allowance).
ERUE	ERU	Commodity attribute of type emissions allowance ERU (European Reduction Unit).
CERE	CER	Commodity attribute of type emissions allowance CER (Certified Emission Reduction).
OTHR	Other	Commodity attribute of other type.

### 6.4.3 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

*Definition:* Additional information that can not be captured in the structured fields and/or any other specific block.

*Impacted by:* C5 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 666 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		666
	Envelope <Envlp>	[1..1]	(External Schema)		666

#### Constraints

- **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# **7 auth.035.001.01 FinancialInstrumentReportingTradingVolume CapDataReportV01**

## **7.1 MessageDefinition Functionality**

The FinancialInstrumentReportingTradingVolumeCapDataReport message is sent by the trading venue to the national competent authority to report the total volume of trading and volumes of trading under reference price waiver and negotiated transactions waiver.

### **Outline**

The FinancialInstrumentReportingTradingVolumeCapDataReportV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

**A. ReportHeader**

Header information related to the global report.

**B. VolumeCapData**

Provides details on the volume of trades of financial instruments.

**C. SupplementaryData**

Additional information that can not be captured in the structured fields and/or any other specific block.

## 7.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FinInstrmRptgTradgVolCapDataRpt>	[1..1]			
	<b>ReportHeader</b> <RptHdr>	[1..1]			165
	<b>ReportingEntity</b> <RptgNtty>	[1..1]		C5	165
{Or	<b>MarketIdentificationCode</b> <MktIdCd>	[1..1]	IdentifierSet		166
Or	<b>NationalCompetentAuthority</b> <NtlCmptntAuthrty>	[1..1]	CodeSet	C2	166
Or}	<b>Other</b> <Othr>	[1..1]			166
	<b>Identification</b> <Id>	[1..1]	Text		167
	<b>Type</b> <Tp>	[1..1]	CodeSet		167
	<b>ReportingPeriod</b> <RptgPrd>	[1..1]	±		167
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		167
	<b>VolumeCapData</b> <VolCapData>	[1..*]		C6	167
	<b>ReportingPeriod</b> <RptgPrd>	[0..1]	±		168
	<b>TradingVenue</b> <TradgVn>	[0..1]	IdentifierSet		168
	<b>InstrumentReport</b> <InstrmRpt>	[1..*]		C4	169
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		169
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		169
	<b>Currency</b> <Ccy>	[1..1]	CodeSet	C1	169
	<b>TotalTradingVolume</b> <TtlTradgVol>	[1..1]	Amount		170
	<b>TotalReferencePriceTradingVolume</b> <TtlRefPricTradgVol>	[1..1]	Amount		170
	<b>TotalNegotiatedTransactionsTradingVolume</b> <TtlNgtdTxsTradgVol>	[1..1]	Amount		170
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C3	170

## 7.3 Constraints

### C1 ActiveOrHistoricCurrency

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

### C2 Country

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**C3 SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

**C4 ValidISINRule**

ISIN code must pass checksum validation.

**C5 ValidMICRule**

Market Identification code must be an active market at the time of reporting.

**C6 ValidMICRule**

Where populated, the market identification code must be an active market at the time of reporting.

## 7.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 7.4.1 ReportHeader <RptHdr>

*Presence:* [1..1]

*Definition:* Header information related to the global report.

**ReportHeader <RptHdr>** contains the following **SecuritiesMarketReportHeader1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReportingEntity</b> <RptgNtty>	[1..1]		C5	165
{Or	<b>MarketIdentificationCode</b> <MktIdCd>	[1..1]	IdentifierSet		166
Or	<b>NationalCompetentAuthority</b> <NtlCmptntAuthrty>	[1..1]	CodeSet	C2	166
Or}	<b>Other</b> <Othr>	[1..1]			166
	<b>Identification</b> <Id>	[1..1]	Text		167
	<b>Type</b> <Tp>	[1..1]	CodeSet		167
	<b>ReportingPeriod</b> <RptgPrd>	[1..1]	±		167
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		167

#### 7.4.1.1 ReportingEntity <RptgNtty>

*Presence:* [1..1]

*Definition:* Identification of the venue which generates the report.

*Impacted by:* C5 "ValidMICRule"

**ReportingEntity <RptgNtty>** contains one of the following **TradingVenuelIdentification1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>MarketIdentificationCode</b> <MktldCd>	[1..1]	IdentifierSet		166
Or	<b>NationalCompetentAuthority</b> <NtlCmptntAuthrty>	[1..1]	CodeSet	C2	166
Or}	<b>Other</b> <Othr>	[1..1]			166
	<b>Identification</b> <Id>	[1..1]	Text		167
	<b>Type</b> <Tp>	[1..1]	CodeSet		167

#### Constraints

- **ValidMICRule**

Market Identification code must be an active market at the time of reporting.

#### 7.4.1.1.1 MarketIdentificationCode <MktldCd>

*Presence:* [1..1]

*Definition:* Identification used where reporting entity uses a market identification code (MIC).

*Datatype:* "MICIdentifier" on page 750

#### 7.4.1.1.2 NationalCompetentAuthority <NtlCmptntAuthrty>

*Presence:* [1..1]

*Definition:* Identification used where reporting entity is a national competent authority.

*Impacted by:* C2 "Country"

*Datatype:* "CountryCode" on page 735

#### Constraints

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 7.4.1.1.3 Other <Othr>

*Presence:* [1..1]

*Definition:* Identification used where a venue does not have an already defined code type.

**Other <Othr>** contains the following **TradingVenuelIdentification2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]	Text		167
	<b>Type</b> <Tp>	[1..1]	CodeSet		167

**7.4.1.1.3.1 Identification <Id>***Presence:* [1..1]*Definition:* Identification field of the submitting entity.*Datatype:* "Max50Text" on page 754**7.4.1.1.3.2 Type <Tp>***Presence:* [1..1]*Definition:* Code list of venues to populate free form text identification.*Datatype:* "TradingVenue2Code" on page 746

CodeName	Name	Definition
APPA	ApprovedPublicationArrangement	Person authorised under the provisions established in the regulation to provide the service of publishing trade reports on behalf of investment firms.
CTPS	ConsolidatedTapeProvider	Provider which will consolidate post-trade information into a continuous electronic data stream and make it publicly available as close to real time as technologically possible on a reasonable commercial basis and free of charge after 15 minutes.

**7.4.1.2 ReportingPeriod <RptgPrd>***Presence:* [1..1]*Definition:* Date or date range the report relates to.**ReportingPeriod <RptgPrd>** contains one of the following elements (see "Period4Choice" on page 658 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		659
Or	FromDate <FrDt>	[1..1]	Date		659
Or	ToDate <ToDt>	[1..1]	Date		659
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		659

**7.4.1.3 SubmissionDateTime <SubmissnDtTm>***Presence:* [0..1]*Definition:* Date and time of the report originally submitted by the reporting entity when the file is generated for submission to their reporting authority.*Datatype:* "ISODateTime" on page 749**7.4.2 VolumeCapData <VolCapData>***Presence:* [1..\*]*Definition:* Provides details on the volume of trades of financial instruments.

Impacted by: C6 "ValidMICRule"

**VolumeCapData** <VolCapData> contains the following **VolumeCapReport1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReportingPeriod</b> <RptgPrd>	[0..1]	±		168
	<b>TradingVenue</b> <TradgVn>	[0..1]	IdentifierSet		168
	<b>InstrumentReport</b> <InstrmRpt>	[1..*]		C4	169
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		169
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		169
	<b>Currency</b> <Ccy>	[1..1]	CodeSet	C1	169
	<b>TotalTradingVolume</b> <TtlTradgVol>	[1..1]	Amount		170
	<b>TotalReferencePriceTradingVolume</b> <TtlRefPricTradgVol>	[1..1]	Amount		170
	<b>TotalNegotiatedTransactionsTradingVolume</b> <TtlNgtdTxsTradgVol>	[1..1]	Amount		170

#### Constraints

- **ValidMICRule**

Where populated, the market identification code must be an active market at the time of reporting.

#### 7.4.2.1 ReportingPeriod <RptgPrd>

*Presence:* [0..1]

*Definition:* Date or date range the report relates to.

**ReportingPeriod** <RptgPrd> contains one of the following elements (see "Period4Choice" on page 658 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		659
Or	FromDate <FrDt>	[1..1]	Date		659
Or	ToDate <ToDt>	[1..1]	Date		659
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		659

#### 7.4.2.2 TradingVenue <TradgVn>

*Presence:* [0..1]

*Definition:* The venue this report is in relation to specified as {MIC} (segment MIC, where available, otherwise operational MIC).

*Datatype:* "MICIdentifier" on page 750



### 7.4.2.3 InstrumentReport <InstrmRpt>

*Presence:* [1..\*]

*Definition:* Volume cap data specific to a reporting period.

*Impacted by:* C4 "ValidISINRule"

**InstrumentReport <InstrmRpt>** contains the following **VolumeCapReport2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		169
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		169
	<b>Currency</b> <Ccy>	[1..1]	CodeSet	C1	169
	<b>TotalTradingVolume</b> <TtlTradgVol>	[1..1]	Amount		170
	<b>TotalReferencePriceTradingVolume</b> <TtlRefPricTradgVol>	[1..1]	Amount		170
	<b>TotalNegotiatedTransactionsTradingVolume</b> <TtlNgtdTxsTradgVol>	[1..1]	Amount		170

#### Constraints

- **ValidISINRule**

ISIN code must pass checksum validation.

#### 7.4.2.3.1 TechnicalRecordIdentification <TechRcrdId>

*Presence:* [0..1]

*Definition:* Unique identifier of a record in a message used as part of error management and feedback messages.

*Usage:*

This identification will be used in the status advice report sent back.

*Datatype:* "Max35Text" on page 754

#### 7.4.2.3.2 Identification <Id>

*Presence:* [1..1]

*Definition:* Identifies the financial instrument using an ISIN.

*Datatype:* "ISINOct2015Identifier" on page 749

#### 7.4.2.3.3 Currency <Ccy>

*Presence:* [1..1]

*Definition:* Currency of the transaction.

*Impacted by:* C1 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 718

## Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

### 7.4.2.3.4 TotalTradingVolume <TtlTradgVol>

*Presence:* [1..1]

*Definition:* Total traded volume of the instrument in this specific reporting period.

*Datatype:* "ImpliedCurrencyAndAmount" on page 717

### 7.4.2.3.5 TotalReferencePriceTradingVolume <TtlRefPricTradgVol>

*Presence:* [1..1]

*Definition:* Total volume of trading under reference price waiver as defined under the local regulation.

*Datatype:* "ImpliedCurrencyAndAmount" on page 717

### 7.4.2.3.6 TotalNegotiatedTransactionsTradingVolume <TtlNgtdTxSTradgVol>

*Presence:* [1..1]

*Definition:* Total volume of trading under negotiated transactions waiver as defined under the local regulation.

*Datatype:* "ImpliedCurrencyAndAmount" on page 717

## 7.4.3 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

*Definition:* Additional information that can not be captured in the structured fields and/or any other specific block.

*Impacted by:* C3 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 666 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		666
	Envelope <Envlp>	[1..1]	(External Schema)		666

## Constraints

- **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

## **8        auth.036.001.02 FinancialInstrumentReportingReferenceData DeltaReportV02**

### **8.1      MessageDefinition Functionality**

The FinancialInstrumentReportingReferenceDataDeltaReport message is sent by the trading venues to the national competent authority to report on changes that have occurred in the base data between reference data file generation.

#### Outline

The FinancialInstrumentReportingReferenceDataDeltaReportV02 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. ReportHeader

Header information related to the global report.

B. FinancialInstrument

Provides the details of the reference data that have been updated (since the last report).

C. SupplementaryData

Additional information that can not be captured in the structured fields and/or any other specific block.

## 8.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FinInstrmRptgRefDataDltaRpt>	[1..1]			
	<b>ReportHeader</b> <RptHdr>	[1..1]			194
	<b>ReportingEntity</b> <RptgNtty>	[1..1]		C19	195
{Or	<b>MarketIdentificationCode</b> <MktIdCd>	[1..1]	IdentifierSet		195
Or	<b>NationalCompetentAuthority</b> <NtlCmptntAuthrty>	[1..1]	CodeSet	C4	195
Or}	<b>Other</b> <Othr>	[1..1]			195
	<b>Identification</b> <Id>	[1..1]	Text		196
	<b>Type</b> <Tp>	[1..1]	CodeSet		196
	<b>ReportingPeriod</b> <RptgPrd>	[1..1]	±		196
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		196
	<b>FinancialInstrument</b> <FinInstrm>	[0..*]			197
{Or	<b>ModifiedRecord</b> <ModfdRcrd>	[1..1]		C16, C17	218
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		226
	<b>FinancialInstrumentGeneralAttributes</b> <FinInstrmGnlAttrbts>	[1..1]		C15, C18, C21	226
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		227
	<b>FullName</b> <FullNm>	[1..1]	Text		227
	<b>ShortName</b> <ShrtNm>	[0..1]	Text		227
	<b>ClassificationType</b> <ClssfctnTp>	[1..1]	IdentifierSet		227
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	227
	<b>CommodityDerivativeIndicator</b> <CmmdtyDerivInd>	[1..1]	Indicator		227
	<b>Issuer</b> <Issr>	[1..1]	IdentifierSet		228
	<b>TradingVenueRelatedAttributes</b> <TradgVnRltdAttrbts>	[1..*]		C14, C20, C22	228
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		228
	<b>IssuerRequest</b> <IssrReq>	[1..1]	Indicator		229
	<b>AdmissionApprovalDateByIssuer</b> <AdmssnApprvlDtByIssr>	[0..1]	DateTime		229
	<b>RequestForAdmissionDate</b> <ReqForAdmssnDt>	[0..1]	DateTime		229
	<b>FirstTradeDate</b> <FrstTradDt>	[0..1]	DateTime		229
	<b>TerminationDate</b> <TermtnDt>	[0..1]	DateTime		229

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>DebtInstrumentAttributes</b> <DebtInstrmAttrbts>	[0..1]			229
	<b>TotalIssuedNominalAmount</b> <TtlIssdNmnlAmt>	[1..1]	Amount	C2, C5	230
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		230
	<b>NominalValuePerUnit</b> <NmnlValPerUnit>	[1..1]	Amount	C2, C5	230
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		231
	<b>DebtSeniority</b> <DebtSnrty>	[0..1]	CodeSet		231
	<b>DerivativeInstrumentAttributes</b> <DerivInstrmAttrbts>	[0..1]		C9	231
	<b>ExpiryDate</b> <XpryDt>	[0..1]	Date		237
	<b>PriceMultiplier</b> <PricMltplr>	[0..1]	Quantity	C6	238
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[0..1]			238
{Or	<b>Single</b> <Sngl>	[1..1]			238
{Or	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		239
Or	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		239
Or}	<b>Index</b> <Indx>	[1..1]	±		239
Or}	<b>Basket</b> <Bskt>	[1..1]		C3, C10	239
	<b>ISIN</b> <ISIN>	[0..*]	IdentifierSet		239
	<b>LEI</b> <LEI>	[0..*]	IdentifierSet		240
	<b>OptionType</b> <OptnTp>	[0..1]	CodeSet		240
	<b>StrikePrice</b> <StrkPric>	[0..1]	±		240
	<b>OptionExerciseStyle</b> <OptnExrcStyle>	[0..1]	CodeSet		241
	<b>DeliveryType</b> <DlvryTp>	[0..1]	CodeSet		241
	<b>AssetClassSpecificAttributes</b> <AsstClssSpfcAttrbts>	[0..1]		C11	241
	<b>Commodity</b> <Cmmdty>	[0..1]			248
	<b>Product</b> <Pdct>	[1..1]			253
{Or	<b>Agricultural</b> <Agrcltrl>	[1..1]			259
{Or	<b>GrainOilSeed</b> <GrnOilSeed>	[1..1]			261
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		261
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		261
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		261
Or	<b>Soft</b> <Soft>	[1..1]			262
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		262

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		262
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		262
Or	<b>Potato</b> <Ptt>	[1..1]			263
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		263
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		263
Or	<b>OliveOil</b> <OlvOil>	[1..1]			263
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		264
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		264
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		264
Or	<b>Dairy</b> <Dairy>	[1..1]			264
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		264
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		265
Or	<b>Forestry</b> <Frstry>	[1..1]			265
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		265
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		265
Or	<b>Seafood</b> <Sfd>	[1..1]			265
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		266
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		266
Or	<b>LiveStock</b> <LiveStock>	[1..1]			266
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		266
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		266
Or}	<b>Grain</b> <Grn>	[1..1]			267
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		267
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		267
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		267
Or	<b>Energy</b> <Nrgy>	[1..1]			267
{Or	<b>Electricity</b> <Elctrcty>	[1..1]			268
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		269
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		269
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		269
Or	<b>NaturalGas</b> <NtrlGas>	[1..1]			269

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		270
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		270
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		270
Or	<b>Oil</b> <Oil>	[1..1]			270
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		271
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		271
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		271
Or	<b>Coal</b> <Coal>	[1..1]			272
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		272
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		272
Or	<b>InterEnergy</b> <IntrNrgy>	[1..1]			273
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		273
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		273
Or	<b>RenewableEnergy</b> <RnwblNrgy>	[1..1]			273
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		273
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		274
Or	<b>LightEnd</b> <LghtEnd>	[1..1]			274
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		274
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		274
Or}	<b>Distillates</b> <Dstillts>	[1..1]			274
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		275
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		275
Or	<b>Environmental</b> <Envttl>	[1..1]			275
{Or	<b>Emissions</b> <Emssns>	[1..1]			276
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		276
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		276
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		276
Or	<b>Weather</b> <Wthr>	[1..1]			277
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		277
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		277
Or}	<b>CarbonRelated</b> <CrbnRltd>	[1..1]			277

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		278
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		278
Or	<b>Fertilizer</b> <Frtlizr>	[1..1]			278
{Or	<b>Ammonia</b> <Ammn>	[1..1]			279
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		279
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		280
Or	<b>DiammoniumPhosphate</b> <DmmnmPhspht>	[1..1]			280
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		280
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		280
Or	<b>Potash</b> <Ptsh>	[1..1]			280
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		281
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		281
Or	<b>Sulphur</b> <Slphr>	[1..1]			281
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		281
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		281
Or	<b>Urea</b> <Urea>	[1..1]			282
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		282
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		282
Or}	<b>UreaAndAmmoniumNitrate</b> <UreaAndAmmnmNtrt>	[1..1]			282
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		283
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		283
Or	<b>Freight</b> <Frgh>	[1..1]			283
{Or	<b>Dry</b> <Dry>	[1..1]			283
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		284
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		284
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		284
Or	<b>Wet</b> <Wet>	[1..1]			284
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		285
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		285
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		285
Or}	<b>ContainerShip</b> <CntnrShip>	[1..1]			285



Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		286
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		286
Or	<b>IndustrialProduct</b> <IndstrlPdct>	[1..1]			286
{Or	<b>Construction</b> <Cnstrctn>	[1..1]			286
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		287
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		287
Or}	<b>Manufacturing</b> <Manfctg>	[1..1]			287
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		287
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		287
Or	<b>Metal</b> <Metl>	[1..1]			288
{Or	<b>NonPrecious</b> <NonPrcls>	[1..1]			288
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		288
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		288
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		289
Or}	<b>Precious</b> <Prcls>	[1..1]			289
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		289
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		290
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		290
Or	<b>OtherC10</b> <OthrC10>	[1..1]			290
{Or	<b>Deliverable</b> <Dlvrbl>	[1..1]			290
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		291
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		291
Or}	<b>NonDeliverable</b> <NonDlvrbl>	[1..1]			291
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		291
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		292
Or	<b>Paper</b> <Ppr>	[1..1]			292
{Or	<b>ContainerBoard</b> <CntrBrd>	[1..1]			292
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		292
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		293
Or	<b>Newsprint</b> <Nwsprnt>	[1..1]			293
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		293

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		293
Or	<b>Pulp</b> <Pulp>	[1..1]			293
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		294
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		294
Or}	<b>RecoveredPaper</b> <RcvrdPpr>	[1..1]			294
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		294
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		294
Or	<b>Polypropylene</b> <Plprpln>	[1..1]			295
	<b>Plastic</b> <Plstc>	[1..1]			295
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		295
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		295
Or	<b>Inflation</b> <Infltn>	[1..1]			296
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		296
Or	<b>MultiCommodityExotic</b> <MultiCmmdtyExtc>	[1..1]			296
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		296
Or	<b>OfficialEconomicStatistics</b> <OffclEcnmcSttstcs>	[1..1]			296
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		297
Or}	<b>Other</b> <Othr>	[1..1]			297
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		297
	<b>TransactionType</b> <TxTp>	[0..1]	CodeSet		297
	<b>FinalPriceType</b> <FnlPricTp>	[0..1]	CodeSet		298
	<b>Interest</b> <Intrst>	[0..1]			298
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		298
	<b>FirstLegInterestRate</b> <FrstLegIntrstRate>	[0..1]	±		299
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	299
	<b>OtherLegInterestRate</b> <OthrLegIntrstRate>	[0..1]	±		299
	<b>ForeignExchange</b> <FX>	[0..1]			300
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	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	300
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	<b>RelevantCompetentAuthority</b> <RlvntCmptntAuthrty>	[0..1]	CodeSet	C4	302
	<b>PublicationPeriod</b> <PblctnPrd>	[0..1]	±		302
	<b>NeverPublished</b> <NvrPblshd>	[0..1]	Indicator		302
	<b>RelevantTradingVenue</b> <RlvntTradgVn>	[0..1]	IdentifierSet		302
Or	<b>NewRecord</b> <NewRcrd>	[1..1]		C16, C17	303
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		311
	<b>FinancialInstrumentGeneralAttributes</b> <FinInstrmGnlAttrbts>	[1..1]		C15, C18, C21	311
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		312
	<b>FullName</b> <FullNm>	[1..1]	Text		312
	<b>ShortName</b> <ShrtNm>	[0..1]	Text		312
	<b>ClassificationType</b> <ClssfctnTp>	[1..1]	IdentifierSet		312
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	312
	<b>CommodityDerivativeIndicator</b> <CmmdtyDerivInd>	[1..1]	Indicator		312
	<b>Issuer</b> <Issr>	[1..1]	IdentifierSet		313
	<b>TradingVenueRelatedAttributes</b> <TradgVnRltdAttrbts>	[1..*]		C14, C20, C22	313
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		313
	<b>IssuerRequest</b> <IssrReq>	[1..1]	Indicator		314
	<b>AdmissionApprovalDateByIssuer</b> <AdmssnApprvlDtByIssr>	[0..1]	DateTime		314
	<b>RequestForAdmissionDate</b> <ReqForAdmssnDt>	[0..1]	DateTime		314
	<b>FirstTradeDate</b> <FrstTradDt>	[0..1]	DateTime		314
	<b>TerminationDate</b> <TermntnDt>	[0..1]	DateTime		314
	<b>DebtInstrumentAttributes</b> <DebtInstrmAttrbts>	[0..1]			314
	<b>TotalIssuedNominalAmount</b> <TtlIssdNmnlAmt>	[1..1]	Amount	C2, C5	315
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		315
	<b>NominalValuePerUnit</b> <NmnlValPerUnit>	[1..1]	Amount	C2, C5	315
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		316
	<b>DebtSeniority</b> <DebtSnrty>	[0..1]	CodeSet		316

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	<b>ExpiryDate</b> <XpryDt>	[0..1]	Date		322
	<b>PriceMultiplier</b> <PricMltplr>	[0..1]	Quantity	C6	323
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[0..1]			323
{Or	<b>Single</b> <Sngl>	[1..1]			323
{Or	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		324
Or	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		324
Or}	<b>Index</b> <Indx>	[1..1]	±		324
Or}	<b>Basket</b> <Bskt>	[1..1]		C3, C10	324
	<b>ISIN</b> <ISIN>	[0..*]	IdentifierSet		324
	<b>LEI</b> <LEI>	[0..*]	IdentifierSet		325
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	<b>StrikePrice</b> <StrkPric>	[0..1]	±		325
	<b>OptionExerciseStyle</b> <OptnExrcStyle>	[0..1]	CodeSet		326
	<b>DeliveryType</b> <DlvryTp>	[0..1]	CodeSet		326
	<b>AssetClassSpecificAttributes</b> <AsstClssSpfcAttrbts>	[0..1]		C11	326
	<b>Commodity</b> <Cmmdty>	[0..1]			333
	<b>Product</b> <Pdct>	[1..1]			338
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{Or	<b>GrainOilSeed</b> <GrnOilSeed>	[1..1]			346
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		346
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		346
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		346
Or	<b>Soft</b> <Soft>	[1..1]			347
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		347
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		347
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		347
Or	<b>Potato</b> <Ptt>	[1..1]			348
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		348
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		348
Or	<b>OliveOil</b> <OlvOil>	[1..1]			348

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
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	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		349
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		349
Or	<b>Dairy</b> <Dairy>	[1..1]			349
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		349
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		350
Or	<b>Forestry</b> <Frstry>	[1..1]			350
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		350
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		350
Or	<b>Seafood</b> <Sfd>	[1..1]			350
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		351
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		351
Or	<b>LiveStock</b> <LiveStock>	[1..1]			351
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		351
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		351
Or}	<b>Grain</b> <Grn>	[1..1]			352
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		352
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		352
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		352
Or	<b>Energy</b> <Nrgy>	[1..1]			352
{Or	<b>Electricity</b> <Elctrcty>	[1..1]			353
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		354
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		354
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		354
Or	<b>NaturalGas</b> <NtrlGas>	[1..1]			354
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		355
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		355
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		355
Or	<b>Oil</b> <Oil>	[1..1]			355
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		356
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		356

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Or	<b>Coal</b> <Coal>	[1..1]			357
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		357
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		357
Or	<b>InterEnergy</b> <IntrNrgy>	[1..1]			358
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		358
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		358
Or	<b>RenewableEnergy</b> <RnwblNrgy>	[1..1]			358
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		358
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		359
Or	<b>LightEnd</b> <LghtEnd>	[1..1]			359
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		359
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		359
Or}	<b>Distillates</b> <Dstllts>	[1..1]			359
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		360
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		360
Or	<b>Environmental</b> <Envttl>	[1..1]			360
{Or	<b>Emissions</b> <Emssns>	[1..1]			361
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		361
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		361
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		361
Or	<b>Weather</b> <Wthr>	[1..1]			362
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		362
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		362
Or}	<b>CarbonRelated</b> <CrbnRltd>	[1..1]			362
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		363
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		363
Or	<b>Fertilizer</b> <Frtlizr>	[1..1]			363
{Or	<b>Ammonia</b> <Ammn>	[1..1]			364
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	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		365

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	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		365
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		365
Or	<b>Potash</b> <Ptsh>	[1..1]			365
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		366
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		366
Or	<b>Sulphur</b> <Slphr>	[1..1]			366
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		366
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		366
Or	<b>Urea</b> <Urea>	[1..1]			367
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		367
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		367
Or}	<b>UreaAndAmmoniumNitrate</b> <UreaAndAmmnmNtrt>	[1..1]			367
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		368
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		368
Or	<b>Freight</b> <Frght>	[1..1]			368
{Or	<b>Dry</b> <Dry>	[1..1]			368
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		369
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		369
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		369
Or	<b>Wet</b> <Wet>	[1..1]			369
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		370
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		370
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		370
Or}	<b>ContainerShip</b> <CntnrShip>	[1..1]			370
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		371
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		371
Or	<b>IndustrialProduct</b> <IndstrlPdct>	[1..1]			371
{Or	<b>Construction</b> <Cnstrctn>	[1..1]			371
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	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		372

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
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	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		372
Or	<b>Metal</b> <Metl>	[1..1]			373
{Or	<b>NonPrecious</b> <NonPrcls>	[1..1]			373
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		373
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		373
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		374
Or}	<b>Precious</b> <Prcls>	[1..1]			374
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		374
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		375
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		375
Or	<b>OtherC10</b> <OthrC10>	[1..1]			375
{Or	<b>Deliverable</b> <Dlvrl>	[1..1]			375
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	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		376
Or}	<b>NonDeliverable</b> <NonDlvrl>	[1..1]			376
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		376
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		377
Or	<b>Paper</b> <Ppr>	[1..1]			377
{Or	<b>ContainerBoard</b> <CntrBrd>	[1..1]			377
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		377
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		378
Or	<b>Newsprint</b> <Nwsprnt>	[1..1]			378
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		378
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		378
Or	<b>Pulp</b> <Pulp>	[1..1]			378
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		379
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		379
Or}	<b>RecoveredPaper</b> <RcvrdPpr>	[1..1]			379
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		379



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	<b>Plastic</b> <Plstc>	[1..1]			380
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		380
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		380
Or	<b>Inflation</b> <Infltn>	[1..1]			381
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		381
Or	<b>MultiCommodityExotic</b> <MultiCmmdtyExtc>	[1..1]			381
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		381
Or	<b>OfficialEconomicStatistics</b> <OffclEcnmcSttstcs>	[1..1]			381
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		382
Or}	<b>Other</b> <Othr>	[1..1]			382
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		382
	<b>TransactionType</b> <TxTp>	[0..1]	CodeSet		382
	<b>FinalPriceType</b> <FnlPricTp>	[0..1]	CodeSet		383
	<b>Interest</b> <Intrst>	[0..1]			383
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		383
	<b>FirstLegInterestRate</b> <FrstLegIntrstRate>	[0..1]	±		384
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	384
	<b>OtherLegInterestRate</b> <OthrLegIntrstRate>	[0..1]	±		384
	<b>ForeignExchange</b> <FX>	[0..1]			385
	<b>FXType</b> <FxTp>	[0..1]	CodeSet		385
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	385
	<b>TechnicalAttributes</b> <TechAttrbts>	[0..1]		C12	386
	<b>InconsistencyIndicator</b> <IncnsstncyInd>	[0..1]	Indicator		386
	<b>LastUpdate</b> <LastUpd>	[0..1]	DateTime		386
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		386
	<b>RelevantCompetentAuthority</b> <RlvntCmptntAuthrty>	[0..1]	CodeSet	C4	387
	<b>PublicationPeriod</b> <PblctnPrd>	[0..1]	±		387
	<b>NeverPublished</b> <NvrPblshd>	[0..1]	Indicator		387
	<b>RelevantTradingVenue</b> <RlvntTradgVn>	[0..1]	IdentifierSet		387

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	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		396
	<b>FinancialInstrumentGeneralAttributes</b> <FinInstrmGnlAttrbts>	[1..1]		C15, C18, C21	396
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		397
	<b>FullName</b> <FullNm>	[1..1]	Text		397
	<b>ShortName</b> <ShrtNm>	[0..1]	Text		397
	<b>ClassificationType</b> <ClssfctnTp>	[1..1]	IdentifierSet		397
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	397
	<b>CommodityDerivativeIndicator</b> <CmmdtyDerivInd>	[1..1]	Indicator		397
	<b>Issuer</b> <Issr>	[1..1]	IdentifierSet		398
	<b>TradingVenueRelatedAttributes</b> <TradgVnRltdAttrbts>	[1..*]		C14, C20, C22	398
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		398
	<b>IssuerRequest</b> <IssrReq>	[1..1]	Indicator		399
	<b>AdmissionApprovalDateByIssuer</b> <AdmssnApprvlDtByIssr>	[0..1]	DateTime		399
	<b>RequestForAdmissionDate</b> <ReqForAdmssnDt>	[0..1]	DateTime		399
	<b>FirstTradeDate</b> <FrstTradDt>	[0..1]	DateTime		399
	<b>TerminationDate</b> <TermntnDt>	[0..1]	DateTime		399
	<b>DebtInstrumentAttributes</b> <DebtInstrmAttrbts>	[0..1]			399
	<b>TotalIssuedNominalAmount</b> <TtlIssdNmnlAmt>	[1..1]	Amount	C2, C5	400
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		400
	<b>NominalValuePerUnit</b> <NmnlValPerUnit>	[1..1]	Amount	C2, C5	400
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		401
	<b>DebtSeniority</b> <DebtSnrty>	[0..1]	CodeSet		401
	<b>DerivativeInstrumentAttributes</b> <DerivInstrmAttrbts>	[0..1]		C9	401
	<b>ExpiryDate</b> <XpryDt>	[0..1]	Date		407
	<b>PriceMultiplier</b> <PricMltplr>	[0..1]	Quantity	C6	408
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[0..1]			408
{Or	<b>Single</b> <Sngl>	[1..1]			408
{Or	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		409

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		409
Or}	<b>Index</b> <Indx>	[1..1]	±		409
Or}	<b>Basket</b> <Bskt>	[1..1]		C3, C10	409
	<b>ISIN</b> <ISIN>	[0..*]	IdentifierSet		409
	<b>LEI</b> <LEI>	[0..*]	IdentifierSet		410
	<b>OptionType</b> <OptnTp>	[0..1]	CodeSet		410
	<b>StrikePrice</b> <StrkPric>	[0..1]	±		410
	<b>OptionExerciseStyle</b> <OptnExrcStyle>	[0..1]	CodeSet		411
	<b>DeliveryType</b> <DlvryTp>	[0..1]	CodeSet		411
	<b>AssetClassSpecificAttributes</b> <AsstClssSpfcAttrbts>	[0..1]		C11	411
	<b>Commodity</b> <Cmmdty>	[0..1]			418
	<b>Product</b> <Pdct>	[1..1]			423
{Or	<b>Agricultural</b> <Agrcltrl>	[1..1]			429
{Or	<b>GrainOilSeed</b> <GrnOilSeed>	[1..1]			431
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		431
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		431
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		431
Or	<b>Soft</b> <Soft>	[1..1]			432
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		432
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		432
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		432
Or	<b>Potato</b> <Ptt>	[1..1]			433
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		433
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		433
Or	<b>OliveOil</b> <OlvOil>	[1..1]			433
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		434
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		434
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		434
Or	<b>Dairy</b> <Dairy>	[1..1]			434
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		434
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		435

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or	<b>Forestry</b> <Frstry>	[1..1]			435
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		435
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		435
Or	<b>Seafood</b> <Sfd>	[1..1]			435
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		436
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		436
Or	<b>LiveStock</b> <LiveStock>	[1..1]			436
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		436
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		436
Or}	<b>Grain</b> <Grn>	[1..1]			437
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		437
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		437
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		437
Or	<b>Energy</b> <Nrgy>	[1..1]			437
{Or	<b>Electricity</b> <Elctrcty>	[1..1]			438
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		439
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		439
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		439
Or	<b>NaturalGas</b> <NtrlGas>	[1..1]			439
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		440
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		440
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		440
Or	<b>Oil</b> <Oil>	[1..1]			440
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		441
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		441
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		441
Or	<b>Coal</b> <Coal>	[1..1]			442
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		442
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		442
Or	<b>InterEnergy</b> <IntrNrgy>	[1..1]			443
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		443

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		443
Or	<b>RenewableEnergy</b> <RnwblNrgy>	[1..1]			443
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		443
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		444
Or	<b>LightEnd</b> <LghtEnd>	[1..1]			444
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		444
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		444
Or}	<b>Distillates</b> <Dstllts>	[1..1]			444
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		445
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		445
Or	<b>Environmental</b> <Envttl>	[1..1]			445
{Or	<b>Emissions</b> <Emssns>	[1..1]			446
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		446
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		446
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		446
Or	<b>Weather</b> <Wthr>	[1..1]			447
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		447
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		447
Or}	<b>CarbonRelated</b> <CrbnRltd>	[1..1]			447
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		448
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		448
Or	<b>Fertilizer</b> <Frtlizr>	[1..1]			448
{Or	<b>Ammonia</b> <Ammn>	[1..1]			449
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		449
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		450
Or	<b>DiammoniumPhosphate</b> <DmmnmPhspht>	[1..1]			450
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		450
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		450
Or	<b>Potash</b> <Ptsh>	[1..1]			450
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		451
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		451

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or	<b>Sulphur</b> <Slphr>	[1..1]			451
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		451
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		451
Or	<b>Urea</b> <Urea>	[1..1]			452
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		452
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		452
Or}	<b>UreaAndAmmoniumNitrate</b> <UreaAndAmmnmNtrt>	[1..1]			452
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		453
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		453
Or	<b>Freight</b> <Frgh>	[1..1]			453
{Or	<b>Dry</b> <Dry>	[1..1]			453
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		454
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		454
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		454
Or	<b>Wet</b> <Wet>	[1..1]			454
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		455
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		455
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		455
Or}	<b>ContainerShip</b> <CntrShip>	[1..1]			455
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		456
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		456
Or	<b>IndustrialProduct</b> <IndstrlPdct>	[1..1]			456
{Or	<b>Construction</b> <Cnstrctn>	[1..1]			456
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		457
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		457
Or}	<b>Manufacturing</b> <Manfctg>	[1..1]			457
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		457
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		457
Or	<b>Metal</b> <Metl>	[1..1]			458
{Or	<b>NonPrecious</b> <NonPrcc>	[1..1]			458
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		458

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		458
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		459
Or}	<b>Precious</b> <Prct>	[1..1]			459
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		459
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		460
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		460
Or	<b>OtherC10</b> <OthrC10>	[1..1]			460
{Or	<b>Deliverable</b> <Dlvrbl>	[1..1]			460
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		461
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		461
Or}	<b>NonDeliverable</b> <NonDlvrbl>	[1..1]			461
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		461
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		462
Or	<b>Paper</b> <Ppr>	[1..1]			462
{Or	<b>ContainerBoard</b> <CntrBrd>	[1..1]			462
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		462
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		463
Or	<b>Newsprint</b> <Nwsprnt>	[1..1]			463
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		463
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		463
Or	<b>Pulp</b> <Pulp>	[1..1]			463
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		464
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		464
Or}	<b>RecoveredPaper</b> <RcvrdPpr>	[1..1]			464
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		464
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		464
Or	<b>Polypropylene</b> <Plprpln>	[1..1]			465
	<b>Plastic</b> <Plstc>	[1..1]			465
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		465
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		465
Or	<b>Inflation</b> <Infltn>	[1..1]			466

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		466
Or	<b>MultiCommodityExotic</b> <MultiCmmdtyExtc>	[1..1]			466
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		466
Or	<b>OfficialEconomicStatistics</b> <OffclEcnmcSttstcs>	[1..1]			466
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		467
Or}	<b>Other</b> <Othr>	[1..1]			467
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		467
	<b>TransactionType</b> <TxTp>	[0..1]	CodeSet		467
	<b>FinalPriceType</b> <FnlPricTp>	[0..1]	CodeSet		468
	<b>Interest</b> <Intrst>	[0..1]			468
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		468
	<b>FirstLegInterestRate</b> <FrstLegIntrstRate>	[0..1]	±		469
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	469
	<b>OtherLegInterestRate</b> <OthrLegIntrstRate>	[0..1]	±		469
	<b>ForeignExchange</b> <FX>	[0..1]			470
	<b>FXType</b> <FxTp>	[0..1]	CodeSet		470
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	470
	<b>TechnicalAttributes</b> <TechAttrbts>	[0..1]		C12	471
	<b>InconsistencyIndicator</b> <IncnsstncyInd>	[0..1]	Indicator		471
	<b>LastUpdate</b> <LastUpd>	[0..1]	DateTime		471
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		471
	<b>RelevantCompetentAuthority</b> <RlvntCmptntAuthrty>	[0..1]	CodeSet	C4	472
	<b>PublicationPeriod</b> <PblctnPrd>	[0..1]	±		472
	<b>NeverPublished</b> <NvrPblshd>	[0..1]	Indicator		472
	<b>RelevantTradingVenue</b> <RlvntTradgVn>	[0..1]	IdentifierSet		472
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C13	473

## 8.3 Constraints

### C1 ActiveCurrency

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.



**C2 ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

**C3 BasketInstrumentUniquenessRule**

Where an underlying instrument basket is populated, all ISINs or LEIs must be unique.

**C4 Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**C5 CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**C6 MultiplierRule**

Price Multiplier must not be zero.

**C7 NumberRule**

If Number is negative, then Sign must be present.

**C8 NumberRule**

If Number is negative, then Sign must be present.

**C9 OneElementPresentRule**

At least one of 5 elements must be present.

**C10 OneElementPresentRule**

At least one of 5 elements must be present.

**C11 OneElementPresentRule**

At least one of the 3 elements must be present.

**C12 OneElementPresentRule**

At least one of the 5 elements must be present.

**C13 SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

**C14 ValidateAdmissionIssuerRule**

When IssuerRequest is equal to true, then AdmissionApprovalDateByIssuer must be present.

**C15 ValidCFIRule**

The CFI code must be a valid CFI code as defined by 10962.

#### C16 ValidDebtMaturityDateRule

DebtInstrumentAttributes/MaturityDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

#### C17 ValidDerivativeExpiryDateRule

DerivativesInstrumentAttributes/ExpiryDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

#### C18 ValidISINRule

ISIN code must pass checksum validation.

#### C19 ValidMICRule

Market Identification code must be an active market at the time of reporting.

#### C20 ValidMICRule

Market Identification code must be an active market at the time of reporting.

#### C21 ValidShortNameRule

ShortName must conform with ISO 18774.

#### C22 ValidTerminationDateRule

TerminationDate cannot be a date earlier than FirstTradeDate, RequestForAdmissionDate or AdmissionApprovalDate.

## 8.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 8.4.1 ReportHeader <RptHdr>

*Presence:* [1..1]

*Definition:* Header information related to the global report.

**ReportHeader <RptHdr>** contains the following **SecuritiesMarketReportHeader1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReportingEntity</b> <RptgNtty>	[1..1]		C19	195
{Or	<b>MarketIdentificationCode</b> <MktIdCd>	[1..1]	IdentifierSet		195
Or	<b>NationalCompetentAuthority</b> <NtlCmptntAuthrty>	[1..1]	CodeSet	C4	195
Or}	<b>Other</b> <Othr>	[1..1]			195
	<b>Identification</b> <Id>	[1..1]	Text		196
	<b>Type</b> <Tp>	[1..1]	CodeSet		196
	<b>ReportingPeriod</b> <RptgPrd>	[1..1]	±		196
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		196

### 8.4.1.1 ReportingEntity <RptgNtty>

*Presence:* [1..1]

*Definition:* Identification of the venue which generates the report.

*Impacted by:* [C19 "ValidMICRule"](#)

**ReportingEntity <RptgNtty>** contains one of the following **TradingVenueIdentification1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>MarketIdentificationCode</b> <MktIdCd>	[1..1]	IdentifierSet		195
Or	<b>NationalCompetentAuthority</b> <NtlCmptntAuthrty>	[1..1]	CodeSet	C4	195
Or}	<b>Other</b> <Othr>	[1..1]			195
	<b>Identification</b> <Id>	[1..1]	Text		196
	<b>Type</b> <Tp>	[1..1]	CodeSet		196

#### Constraints

- **ValidMICRule**

Market Identification code must be an active market at the time of reporting.

#### 8.4.1.1.1 MarketIdentificationCode <MktIdCd>

*Presence:* [1..1]

*Definition:* Identification used where reporting entity uses a market identification code (MIC).

*Datatype:* ["MICIdentifier"](#) on page 750

#### 8.4.1.1.2 NationalCompetentAuthority <NtlCmptntAuthrty>

*Presence:* [1..1]

*Definition:* Identification used where reporting entity is a national competent authority.

*Impacted by:* [C4 "Country"](#)

*Datatype:* ["CountryCode"](#) on page 735

#### Constraints

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 8.4.1.1.3 Other <Othr>

*Presence:* [1..1]

*Definition:* Identification used where a venue does not have an already defined code type.

**Other <Othr>** contains the following **TradingVenueIdentification2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]	Text		196
	<b>Type</b> <Tp>	[1..1]	CodeSet		196

#### 8.4.1.1.3.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification field of the submitting entity.

*Datatype:* "Max50Text" on page 754

#### 8.4.1.1.3.2 Type <Tp>

*Presence:* [1..1]

*Definition:* Code list of venues to populate free form text identification.

*Datatype:* "TradingVenue2Code" on page 746

CodeName	Name	Definition
APPA	ApprovedPublicationArrangement	Person authorised under the provisions established in the regulation to provide the service of publishing trade reports on behalf of investment firms.
CTPS	ConsolidatedTapeProvider	Provider which will consolidate post-trade information into a continuous electronic data stream and make it publicly available as close to real time as technologically possible on a reasonable commercial basis and free of charge after 15 minutes.

#### 8.4.1.2 ReportingPeriod <RptgPrd>

*Presence:* [1..1]

*Definition:* Date or date range the report relates to.

**ReportingPeriod <RptgPrd>** contains one of the following elements (see "Period4Choice" on page 658 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		659
Or	FromDate <FrDt>	[1..1]	Date		659
Or	ToDate <ToDt>	[1..1]	Date		659
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		659

#### 8.4.1.3 SubmissionDateTime <SubmissnDtTm>

*Presence:* [0..1]

*Definition:* Date and time of the report originally submitted by the reporting entity when the file is generated for submission to their reporting authority.

*Datatype:* "ISODateTime" on page 749

## **8.4.2 FinancialInstrument <FinInstrm>**

*Presence:* [0..\*]

*Definition:* Provides the details of the reference data that have been updated (since the last report).

**FinancialInstrument <FinInstrm>** contains one of the following  
**SecuritiesReferenceDeltaStatusReport3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>ModifiedRecord</b> <ModfdRcrd>	[1..1]		C16, C17	218
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		226
	<b>FinancialInstrumentGeneralAttributes</b> <FinInstrmGnlAttrbts>	[1..1]		C15, C18, C21	226
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		227
	<b>FullName</b> <FullNm>	[1..1]	Text		227
	<b>ShortName</b> <ShrtNm>	[0..1]	Text		227
	<b>ClassificationType</b> <ClssfctnTp>	[1..1]	IdentifierSet		227
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	227
	<b>CommodityDerivativeIndicator</b> <CmmdtyDerivInd>	[1..1]	Indicator		227
	<b>Issuer</b> <Issr>	[1..1]	IdentifierSet		228
	<b>TradingVenueRelatedAttributes</b> <TradgVnRltdAttrbts>	[1..*]		C14, C20, C22	228
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		228
	<b>IssuerRequest</b> <IssrReq>	[1..1]	Indicator		229
	<b>AdmissionApprovalDateByIssuer</b> <AdmssnApprvlDtByIssr>	[0..1]	DateTime		229
	<b>RequestForAdmissionDate</b> <ReqForAdmssnDt>	[0..1]	DateTime		229
	<b>FirstTradeDate</b> <FrstTradDt>	[0..1]	DateTime		229
	<b>TerminationDate</b> <TermntnDt>	[0..1]	DateTime		229
	<b>DebtInstrumentAttributes</b> <DebtInstrmAttrbts>	[0..1]			229
	<b>TotalIssuedNominalAmount</b> <TtlIssdNmnlAmt>	[1..1]	Amount	C2, C5	230
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		230
	<b>NominalValuePerUnit</b> <NmnlValPerUnit>	[1..1]	Amount	C2, C5	230
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		231
	<b>DebtSeniority</b> <DebtSnrty>	[0..1]	CodeSet		231
	<b>DerivativeInstrumentAttributes</b> <DerivInstrmAttrbts>	[0..1]		C9	231
	<b>ExpiryDate</b> <XpryDt>	[0..1]	Date		237
	<b>PriceMultiplier</b> <PricMltplr>	[0..1]	Quantity	C6	238
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[0..1]			238

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Or	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		239
Or}	<b>Index</b> <Indx>	[1..1]	±		239
Or}	<b>Basket</b> <Bskt>	[1..1]		C3, C10	239
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	<b>LEI</b> <LEI>	[0..*]	IdentifierSet		240
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	<b>OptionExerciseStyle</b> <OptnExrcStyle>	[0..1]	CodeSet		241
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	<b>AssetClassSpecificAttributes</b> <AsstClssSpfcAttrbts>	[0..1]		C11	241
	<b>Commodity</b> <Cmmdty>	[0..1]			248
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{Or	<b>Agricultural</b> <Agrcltrl>	[1..1]			259
{Or	<b>GrainOilSeed</b> <GrnOilSeed>	[1..1]			261
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	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		261
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		261
Or	<b>Soft</b> <Soft>	[1..1]			262
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	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		262
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		262
Or	<b>Potato</b> <Ptt>	[1..1]			263
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		263
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		263
Or	<b>OliveOil</b> <OlvrOil>	[1..1]			263
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	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		264
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		264
Or	<b>Dairy</b> <Dairy>	[1..1]			264

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Or	<b>Forestry</b> <Frstry>	[1..1]			265
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	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		265
Or	<b>Seafood</b> <Sfd>	[1..1]			265
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		266
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		266
Or	<b>LiveStock</b> <LiveStock>	[1..1]			266
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		266
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		266
Or}	<b>Grain</b> <Grn>	[1..1]			267
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	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		267
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		267
Or	<b>Energy</b> <Nrgy>	[1..1]			267
{Or	<b>Electricity</b> <Elctrcy>	[1..1]			268
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	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		269
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		269
Or	<b>NaturalGas</b> <NtrlGas>	[1..1]			269
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		270
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		270
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		270
Or	<b>Oil</b> <Oil>	[1..1]			270
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		271
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		271
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		271
Or	<b>Coal</b> <Coal>	[1..1]			272
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		272
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		272



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	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		273
Or	<b>RenewableEnergy</b> <RnwblNrgy>	[1..1]			273
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		273
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		274
Or	<b>LightEnd</b> <LghtEnd>	[1..1]			274
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		274
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		274
Or}	<b>Distillates</b> <Dstllts>	[1..1]			274
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		275
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		275
Or	<b>Environmental</b> <Envttl>	[1..1]			275
{Or	<b>Emissions</b> <Emssns>	[1..1]			276
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	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		276
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		276
Or	<b>Weather</b> <Wthr>	[1..1]			277
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	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		277
Or}	<b>CarbonRelated</b> <CrbnRltd>	[1..1]			277
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		278
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		278
Or	<b>Fertilizer</b> <Frtlzr>	[1..1]			278
{Or	<b>Ammonia</b> <Ammn>	[1..1]			279
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		279
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		280
Or	<b>DiammoniumPhosphate</b> <DmmnmPhspht>	[1..1]			280
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		280
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Or	<b>Potash</b> <Ptsh>	[1..1]			280

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Or	<b>Sulphur</b> <Slphr>	[1..1]			281
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	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		281
Or	<b>Urea</b> <Urea>	[1..1]			282
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		282
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		282
Or}	<b>UreaAndAmmoniumNitrate</b> <UreaAndAmmmnNtrt>	[1..1]			282
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	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		283
Or	<b>Freight</b> <Frgh>	[1..1]			283
{Or	<b>Dry</b> <Dry>	[1..1]			283
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		284
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		284
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		284
Or	<b>Wet</b> <Wet>	[1..1]			284
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		285
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		285
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		285
Or}	<b>ContainerShip</b> <CtnrShip>	[1..1]			285
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		286
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		286
Or	<b>IndustrialProduct</b> <IndstrialPdct>	[1..1]			286
{Or	<b>Construction</b> <Cnstrctn>	[1..1]			286
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		287
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		287
Or}	<b>Manufacturing</b> <Manfctg>	[1..1]			287
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Or}	<b>Precious</b> <PrCs>	[1..1]			289
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		289
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		290
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		290
Or	<b>OtherC10</b> <OthrC10>	[1..1]			290
{Or	<b>Deliverable</b> <Dlvrbl>	[1..1]			290
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	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		291
Or}	<b>NonDeliverable</b> <NonDlvrbl>	[1..1]			291
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		291
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		292
Or	<b>Paper</b> <Ppr>	[1..1]			292
{Or	<b>ContainerBoard</b> <CntnrBrd>	[1..1]			292
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		292
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		293
Or	<b>Newsprint</b> <Nwsprnt>	[1..1]			293
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		293
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		293
Or	<b>Pulp</b> <Pulp>	[1..1]			293
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		294
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		294
Or}	<b>RecoveredPaper</b> <RcvrdPpr>	[1..1]			294
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		294
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		294
Or	<b>Polypropylene</b> <Plprpln>	[1..1]			295
	<b>Plastic</b> <Plstc>	[1..1]			295
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		295

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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Or	<b>Inflation</b> <Infltn>	[1..1]			296
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		296
Or	<b>MultiCommodityExotic</b> <MultiCmmdtyExtc>	[1..1]			296
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		296
Or	<b>OfficialEconomicStatistics</b> <OffclEcnmcSttstcs>	[1..1]			296
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		297
Or}	<b>Other</b> <Othr>	[1..1]			297
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		297
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	<b>FinalPriceType</b> <FnlPricTp>	[0..1]	CodeSet		298
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	<b>InterestRate</b> <IntrstRate>	[1..1]	±		298
	<b>FirstLegInterestRate</b> <FrstLegIntrstRate>	[0..1]	±		299
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	299
	<b>OtherLegInterestRate</b> <OthrLegIntrstRate>	[0..1]	±		299
	<b>ForeignExchange</b> <FX>	[0..1]			300
	<b>FXType</b> <FxTp>	[0..1]	CodeSet		300
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	300
	<b>TechnicalAttributes</b> <TechAttrbts>	[0..1]		C12	301
	<b>InconsistencyIndicator</b> <IncnsstncyInd>	[0..1]	Indicator		301
	<b>LastUpdate</b> <LastUpd>	[0..1]	DateTime		301
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		301
	<b>RelevantCompetentAuthority</b> <RlvntCmptntAuthrty>	[0..1]	CodeSet	C4	302
	<b>PublicationPeriod</b> <PblctnPrd>	[0..1]	±		302
	<b>NeverPublished</b> <NvrPblshd>	[0..1]	Indicator		302
	<b>RelevantTradingVenue</b> <RlvntTradgVn>	[0..1]	IdentifierSet		302
Or	<b>NewRecord</b> <NewRcrd>	[1..1]		C16, C17	303
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		311
	<b>FinancialInstrumentGeneralAttributes</b> <FinInstrmGnlAttrbts>	[1..1]		C15, C18, C21	311

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	<b>ShortName</b> <ShrtNm>	[0..1]	Text		312
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	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	312
	<b>CommodityDerivativeIndicator</b> <CmmdtyDerivInd>	[1..1]	Indicator		312
	<b>Issuer</b> <Issr>	[1..1]	IdentifierSet		313
	<b>TradingVenueRelatedAttributes</b> <TradgVnRltdAttrbts>	[1..*]		C14, C20, C22	313
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		313
	<b>IssuerRequest</b> <IssrReq>	[1..1]	Indicator		314
	<b>AdmissionApprovalDateByIssuer</b> <AdmssnApprvlDtByIssr>	[0..1]	DateTime		314
	<b>RequestForAdmissionDate</b> <ReqForAdmssnDt>	[0..1]	DateTime		314
	<b>FirstTradeDate</b> <FrstTradDt>	[0..1]	DateTime		314
	<b>TerminationDate</b> <TermntnDt>	[0..1]	DateTime		314
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	<b>TotalIssuedNominalAmount</b> <TtlIssdNmnlAmt>	[1..1]	Amount	C2, C5	315
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		315
	<b>NominalValuePerUnit</b> <NmnlValPerUnit>	[1..1]	Amount	C2, C5	315
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		316
	<b>DebtSeniority</b> <DebtSnrty>	[0..1]	CodeSet		316
	<b>DerivativeInstrumentAttributes</b> <DerivInstrmAttrbts>	[0..1]		C9	316
	<b>ExpiryDate</b> <XpryDt>	[0..1]	Date		322
	<b>PriceMultiplier</b> <PricMltplr>	[0..1]	Quantity	C6	323
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[0..1]			323
{Or	<b>Single</b> <Sngl>	[1..1]			323
{Or	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		324
Or	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		324
Or}	<b>Index</b> <Indx>	[1..1]	±		324
Or}	<b>Basket</b> <Bskt>	[1..1]		C3, C10	324
	<b>ISIN</b> <ISIN>	[0..*]	IdentifierSet		324

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	<b>OptionExerciseStyle</b> <OptnExrcStyle>	[0..1]	CodeSet		326
	<b>DeliveryType</b> <DlvryTp>	[0..1]	CodeSet		326
	<b>AssetClassSpecificAttributes</b> <AsstClssSpfcAttrbts>	[0..1]		C11	326
	<b>Commodity</b> <Cmmdty>	[0..1]			333
	<b>Product</b> <Pdct>	[1..1]			338
{Or	<b>Agricultural</b> <Agrcltrl>	[1..1]			344
{Or	<b>GrainOilSeed</b> <GrnOilSeed>	[1..1]			346
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		346
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		346
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		346
Or	<b>Soft</b> <Soft>	[1..1]			347
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		347
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		347
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		347
Or	<b>Potato</b> <Ptt>	[1..1]			348
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		348
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		348
Or	<b>OliveOil</b> <OlvOil>	[1..1]			348
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		349
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		349
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		349
Or	<b>Dairy</b> <Dairy>	[1..1]			349
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		349
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		350
Or	<b>Forestry</b> <Frstry>	[1..1]			350
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		350
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		350
Or	<b>Seafood</b> <Sfd>	[1..1]			350

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		351
Or	<b>LiveStock</b> <LiveStock>	[1..1]			351
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		351
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		351
Or}	<b>Grain</b> <Grn>	[1..1]			352
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		352
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		352
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		352
Or	<b>Energy</b> <Nrgy>	[1..1]			352
{Or	<b>Electricity</b> <Elctrcty>	[1..1]			353
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		354
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		354
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		354
Or	<b>NaturalGas</b> <NtrlGas>	[1..1]			354
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		355
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		355
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		355
Or	<b>Oil</b> <Oil>	[1..1]			355
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		356
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		356
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		356
Or	<b>Coal</b> <Coal>	[1..1]			357
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		357
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		357
Or	<b>InterEnergy</b> <IntrNrgy>	[1..1]			358
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		358
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		358
Or	<b>RenewableEnergy</b> <RnwblNrgy>	[1..1]			358
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		358
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		359

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	<b>LightEnd</b> <LghtEnd>	[1..1]			359
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		359
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		359
Or}	<b>Distillates</b> <Dstllts>	[1..1]			359
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		360
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		360
Or	<b>Environmental</b> <Envttl>	[1..1]			360
{Or	<b>Emissions</b> <Emssns>	[1..1]			361
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		361
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		361
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		361
Or	<b>Weather</b> <Wthr>	[1..1]			362
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		362
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		362
Or}	<b>CarbonRelated</b> <CrbnRltd>	[1..1]			362
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		363
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		363
Or	<b>Fertilizer</b> <Frtlzr>	[1..1]			363
{Or	<b>Ammonia</b> <Ammn>	[1..1]			364
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		364
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		365
Or	<b>DiammoniumPhosphate</b> <DmmnmPhspht>	[1..1]			365
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		365
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		365
Or	<b>Potash</b> <Ptsh>	[1..1]			365
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		366
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		366
Or	<b>Sulphur</b> <Slphr>	[1..1]			366
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		366
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		366
Or	<b>Urea</b> <Urea>	[1..1]			367



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		367
Or}	<b>UreaAndAmmoniumNitrate</b> <UreaAndAmmoniumNtrt>	[1..1]			367
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		368
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		368
Or	<b>Freight</b> <Frgh>	[1..1]			368
{Or	<b>Dry</b> <Dry>	[1..1]			368
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		369
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		369
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		369
Or	<b>Wet</b> <Wet>	[1..1]			369
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		370
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		370
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		370
Or}	<b>ContainerShip</b> <CntrShip>	[1..1]			370
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		371
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		371
Or	<b>IndustrialProduct</b> <IndstrialPdct>	[1..1]			371
{Or	<b>Construction</b> <Cnstrctn>	[1..1]			371
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		372
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		372
Or}	<b>Manufacturing</b> <Manfctg>	[1..1]			372
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	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		372
Or	<b>Metal</b> <Metl>	[1..1]			373
{Or	<b>NonPrecious</b> <NonPrcls>	[1..1]			373
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	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		373
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		374
Or}	<b>Precious</b> <Prcls>	[1..1]			374
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		374

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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Or	<b>OtherC10</b> <OthrC10>	[1..1]			375
{Or	<b>Deliverable</b> <Dlvrbl>	[1..1]			375
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		376
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		376
Or}	<b>NonDeliverable</b> <NonDlvrbl>	[1..1]			376
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		376
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		377
Or	<b>Paper</b> <Ppr>	[1..1]			377
{Or	<b>ContainerBoard</b> <CntrBrd>	[1..1]			377
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		377
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		378
Or	<b>Newsprint</b> <Nwsprnt>	[1..1]			378
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		378
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		378
Or	<b>Pulp</b> <Pulp>	[1..1]			378
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		379
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		379
Or}	<b>RecoveredPaper</b> <RcvrdPpr>	[1..1]			379
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		379
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		379
Or	<b>Polypropylene</b> <Plprpln>	[1..1]			380
	<b>Plastic</b> <Plstc>	[1..1]			380
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		380
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		380
Or	<b>Inflation</b> <Inflln>	[1..1]			381
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		381
Or	<b>MultiCommodityExotic</b> <MultiCmmdtyExtc>	[1..1]			381
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		381
Or	<b>OfficialEconomicStatistics</b> <OffclEcnmcSttstcs>	[1..1]			381

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Or}	<b>Other</b> <Othr>	[1..1]			382
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		382
	<b>TransactionType</b> <TxTp>	[0..1]	CodeSet		382
	<b>FinalPriceType</b> <FnlPricTp>	[0..1]	CodeSet		383
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	<b>InterestRate</b> <IntrstRate>	[1..1]	±		383
	<b>FirstLegInterestRate</b> <FrstLegIntrstRate>	[0..1]	±		384
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	384
	<b>OtherLegInterestRate</b> <OthrLegIntrstRate>	[0..1]	±		384
	<b>ForeignExchange</b> <FX>	[0..1]			385
	<b>FXType</b> <FxTp>	[0..1]	CodeSet		385
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	385
	<b>TechnicalAttributes</b> <TechAttrbts>	[0..1]		C12	386
	<b>InconsistencyIndicator</b> <IncnsstncyInd>	[0..1]	Indicator		386
	<b>LastUpdate</b> <LastUpd>	[0..1]	DateTime		386
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		386
	<b>RelevantCompetentAuthority</b> <RlvntCmptntAuthrty>	[0..1]	CodeSet	C4	387
	<b>PublicationPeriod</b> <PblctnPrd>	[0..1]	±		387
	<b>NeverPublished</b> <NvrPblshd>	[0..1]	Indicator		387
	<b>RelevantTradingVenue</b> <RlvntTradgVn>	[0..1]	IdentifierSet		387
Or}	<b>TerminatedRecord</b> <TermntdRcrd>	[1..1]		C16, C17	388
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		396
	<b>FinancialInstrumentGeneralAttributes</b> <FinInstrmGnlAttrbts>	[1..1]		C15, C18, C21	396
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		397
	<b>FullName</b> <FullNm>	[1..1]	Text		397
	<b>ShortName</b> <ShrtNm>	[0..1]	Text		397
	<b>ClassificationType</b> <ClssfctnTp>	[1..1]	IdentifierSet		397
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	397
	<b>CommodityDerivativeIndicator</b> <CmmdtyDerivInd>	[1..1]	Indicator		397

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	<b>Identification</b> <Id>	[1..1]	IdentifierSet		398
	<b>IssuerRequest</b> <IssrReq>	[1..1]	Indicator		399
	<b>AdmissionApprovalDateByIssuer</b> <AdmssnApprvIDtByIssr>	[0..1]	DateTime		399
	<b>RequestForAdmissionDate</b> <ReqForAdmssnDt>	[0..1]	DateTime		399
	<b>FirstTradeDate</b> <FrstTradDt>	[0..1]	DateTime		399
	<b>TerminationDate</b> <TermntnDt>	[0..1]	DateTime		399
	<b>DebtInstrumentAttributes</b> <DebtInstrmAttrbts>	[0..1]			399
	<b>TotalIssuedNominalAmount</b> <TtlIssdNmnlAmt>	[1..1]	Amount	C2, C5	400
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		400
	<b>NominalValuePerUnit</b> <NmnlValPerUnit>	[1..1]	Amount	C2, C5	400
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		401
	<b>DebtSeniority</b> <DebtSnrty>	[0..1]	CodeSet		401
	<b>DerivativeInstrumentAttributes</b> <DerivInstrmAttrbts>	[0..1]		C9	401
	<b>ExpiryDate</b> <XpryDt>	[0..1]	Date		407
	<b>PriceMultiplier</b> <PricMltplr>	[0..1]	Quantity	C6	408
	<b>UnderlyingInstrument</b> <UndrlyglInstrm>	[0..1]			408
{Or	<b>Single</b> <Sngl>	[1..1]			408
{Or	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		409
Or	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		409
Or}	<b>Index</b> <Indx>	[1..1]	±		409
Or}	<b>Basket</b> <Bskt>	[1..1]		C3, C10	409
	<b>ISIN</b> <ISIN>	[0..*]	IdentifierSet		409
	<b>LEI</b> <LEI>	[0..*]	IdentifierSet		410
	<b>OptionType</b> <OptnTp>	[0..1]	CodeSet		410
	<b>StrikePrice</b> <StrkPric>	[0..1]	±		410
	<b>OptionExerciseStyle</b> <OptnExrcStyle>	[0..1]	CodeSet		411
	<b>DeliveryType</b> <DivryTp>	[0..1]	CodeSet		411
	<b>AssetClassSpecificAttributes</b> <AsstClssSpfcAttrbts>	[0..1]		C11	411

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	<b>Product</b> <Pdct>	[1..1]			423
{Or	<b>Agricultural</b> <Agrcltrl>	[1..1]			429
{Or	<b>GrainOilSeed</b> <GrnOilSeed>	[1..1]			431
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		431
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		431
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		431
Or	<b>Soft</b> <Soft>	[1..1]			432
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		432
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		432
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		432
Or	<b>Potato</b> <Ptt>	[1..1]			433
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		433
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		433
Or	<b>OliveOil</b> <OlvOil>	[1..1]			433
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		434
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		434
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		434
Or	<b>Dairy</b> <Dairy>	[1..1]			434
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		434
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		435
Or	<b>Forestry</b> <Frstry>	[1..1]			435
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		435
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		435
Or	<b>Seafood</b> <Sfd>	[1..1]			435
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		436
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		436
Or	<b>LiveStock</b> <LiveStock>	[1..1]			436
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		436
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		436
Or}	<b>Grain</b> <Grn>	[1..1]			437

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		437
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		437
Or	<b>Energy</b> <Nrgy>	[1..1]			437
{Or	<b>Electricity</b> <Elctrcy>	[1..1]			438
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		439
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		439
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		439
Or	<b>NaturalGas</b> <NtrlGas>	[1..1]			439
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		440
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		440
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		440
Or	<b>Oil</b> <Oil>	[1..1]			440
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		441
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		441
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		441
Or	<b>Coal</b> <Coal>	[1..1]			442
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		442
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		442
Or	<b>InterEnergy</b> <IntrNrgy>	[1..1]			443
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		443
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		443
Or	<b>RenewableEnergy</b> <RnwblNrgy>	[1..1]			443
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		443
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		444
Or	<b>LightEnd</b> <LghtEnd>	[1..1]			444
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		444
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		444
Or}	<b>Distillates</b> <Dstllts>	[1..1]			444
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		445
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		445

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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{Or	<b>Emissions</b> <Emssns>	[1..1]			446
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		446
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		446
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		446
Or	<b>Weather</b> <Wthr>	[1..1]			447
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		447
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		447
Or}	<b>CarbonRelated</b> <CrbnRltd>	[1..1]			447
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		448
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		448
Or	<b>Fertilizer</b> <Frtlzr>	[1..1]			448
{Or	<b>Ammonia</b> <Ammn>	[1..1]			449
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		449
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		450
Or	<b>DiammoniumPhosphate</b> <DmmnmPhspht>	[1..1]			450
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		450
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		450
Or	<b>Potash</b> <Ptsh>	[1..1]			450
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		451
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		451
Or	<b>Sulphur</b> <Slphr>	[1..1]			451
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		451
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		451
Or	<b>Urea</b> <Urea>	[1..1]			452
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		452
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		452
Or}	<b>UreaAndAmmoniumNitrate</b> <UreaAndAmmnmNtrt>	[1..1]			452
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		453
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		453
Or	<b>Freight</b> <Frght>	[1..1]			453

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		454
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		454
Or	<b>Wet</b> <Wet>	[1..1]			454
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		455
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		455
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		455
Or}	<b>ContainerShip</b> <CntnrShip>	[1..1]			455
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		456
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		456
Or	<b>IndustrialProduct</b> <IndstrialPdct>	[1..1]			456
{Or	<b>Construction</b> <Cnstrctn>	[1..1]			456
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		457
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		457
Or}	<b>Manufacturing</b> <Manfctg>	[1..1]			457
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		457
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		457
Or	<b>Metal</b> <Metl>	[1..1]			458
{Or	<b>NonPrecious</b> <NonPrcls>	[1..1]			458
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		458
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		458
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		459
Or}	<b>Precious</b> <Prcls>	[1..1]			459
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		459
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		460
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		460
Or	<b>OtherC10</b> <OthrC10>	[1..1]			460
{Or	<b>Deliverable</b> <Dlvrbl>	[1..1]			460
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		461
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		461



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	<b>NonDeliverable</b> <NonDlvrl>	[1..1]			461
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		461
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		462
Or	<b>Paper</b> <Ppr>	[1..1]			462
{Or	<b>ContainerBoard</b> <CntnrBrd>	[1..1]			462
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		462
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		463
Or	<b>Newsprint</b> <Nwsprnt>	[1..1]			463
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		463
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		463
Or	<b>Pulp</b> <Pulp>	[1..1]			463
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		464
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		464
Or}	<b>RecoveredPaper</b> <RcvrdPpr>	[1..1]			464
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		464
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		464
Or	<b>Polypropylene</b> <Plprpln>	[1..1]			465
	<b>Plastic</b> <Plstc>	[1..1]			465
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		465
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		465
Or	<b>Inflation</b> <Infltn>	[1..1]			466
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		466
Or	<b>MultiCommodityExotic</b> <MultiCmmdtyExtc>	[1..1]			466
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		466
Or	<b>OfficialEconomicStatistics</b> <OffclEcnmcSttstcs>	[1..1]			466
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		467
Or}	<b>Other</b> <Othr>	[1..1]			467
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		467
	<b>TransactionType</b> <TxTp>	[0..1]	CodeSet		467
	<b>FinalPriceType</b> <FnlPricTp>	[0..1]	CodeSet		468
	<b>Interest</b> <Intrst>	[0..1]			468

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		468
	<b>FirstLegInterestRate</b> <FrstLegIntrstRate>	[0..1]	±		469
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	469
	<b>OtherLegInterestRate</b> <OthrLegIntrstRate>	[0..1]	±		469
	<b>ForeignExchange</b> <FX>	[0..1]			470
	<b>FXType</b> <FxTp>	[0..1]	CodeSet		470
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	470
	<b>TechnicalAttributes</b> <TechAttrbts>	[0..1]		C12	471
	<b>InconsistencyIndicator</b> <IncnsstncyInd>	[0..1]	Indicator		471
	<b>LastUpdate</b> <LastUpd>	[0..1]	DateTime		471
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		471
	<b>RelevantCompetentAuthority</b> <RlvntCmptntAuthrty>	[0..1]	CodeSet	C4	472
	<b>PublicationPeriod</b> <PblctnPrd>	[0..1]	±		472
	<b>NeverPublished</b> <NvrPblshd>	[0..1]	Indicator		472
	<b>RelevantTradingVenue</b> <RlvntTradgVn>	[0..1]	IdentifierSet		472

#### 8.4.2.1 ModifiedRecord <ModfdRcrd>

*Presence:* [1..1]

*Definition:* Specifies data that has been modified since the previous report.

*Impacted by:* C16 "ValidDebtMaturityDateRule", C17 "ValidDerivativeExpiryDateRule"

**ModifiedRecord <ModfdRcrd>** contains the following **SecuritiesReferenceDataReport6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		226
	<b>FinancialInstrumentGeneralAttributes</b> <FinInstrmGnlAttrbts>	[1..1]		C15, C18, C21	226
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		227
	<b>FullName</b> <FullNm>	[1..1]	Text		227
	<b>ShortName</b> <ShrtNm>	[0..1]	Text		227
	<b>ClassificationType</b> <ClssfctnTp>	[1..1]	IdentifierSet		227
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	227
	<b>CommodityDerivativeIndicator</b> <CmmdtyDerivInd>	[1..1]	Indicator		227
	<b>Issuer</b> <Issr>	[1..1]	IdentifierSet		228
	<b>TradingVenueRelatedAttributes</b> <TradgVnRltdAttrbts>	[1..*]		C14, C20, C22	228
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		228
	<b>IssuerRequest</b> <IssrReq>	[1..1]	Indicator		229
	<b>AdmissionApprovalDateByIssuer</b> <AdmssnApprvlDtByIssr>	[0..1]	DateTime		229
	<b>RequestForAdmissionDate</b> <ReqForAdmssnDt>	[0..1]	DateTime		229
	<b>FirstTradeDate</b> <FrstTradDt>	[0..1]	DateTime		229
	<b>TerminationDate</b> <TermntnDt>	[0..1]	DateTime		229
	<b>DebtInstrumentAttributes</b> <DebtInstrmAttrbts>	[0..1]			229
	<b>TotalIssuedNominalAmount</b> <TtlIssdNmnlAmt>	[1..1]	Amount	C2, C5	230
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		230
	<b>NominalValuePerUnit</b> <NmnlValPerUnit>	[1..1]	Amount	C2, C5	230
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		231
	<b>DebtSeniority</b> <DebtSnrty>	[0..1]	CodeSet		231
	<b>DerivativeInstrumentAttributes</b> <DerivInstrmAttrbts>	[0..1]		C9	231
	<b>ExpiryDate</b> <XpryDt>	[0..1]	Date		237
	<b>PriceMultiplier</b> <PricMltplr>	[0..1]	Quantity	C6	238
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[0..1]			238
{Or	<b>Single</b> <Sngl>	[1..1]			238
{Or	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		239

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		239
Or}	<b>Index</b> <Indx>	[1..1]	±		239
Or}	<b>Basket</b> <Bskt>	[1..1]		C3, C10	239
	<b>ISIN</b> <ISIN>	[0..*]	IdentifierSet		239
	<b>LEI</b> <LEI>	[0..*]	IdentifierSet		240
	<b>OptionType</b> <OptnTp>	[0..1]	CodeSet		240
	<b>StrikePrice</b> <StrkPric>	[0..1]	±		240
	<b>OptionExerciseStyle</b> <OptnExrcStyle>	[0..1]	CodeSet		241
	<b>DeliveryType</b> <DlvryTp>	[0..1]	CodeSet		241
	<b>AssetClassSpecificAttributes</b> <AsstClssSpfcAttrbts>	[0..1]		C11	241
	<b>Commodity</b> <Cmmdty>	[0..1]			248
	<b>Product</b> <Pdct>	[1..1]			253
{Or	<b>Agricultural</b> <Agrcltrl>	[1..1]			259
{Or	<b>GrainOilSeed</b> <GrnOilSeed>	[1..1]			261
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		261
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		261
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		261
Or	<b>Soft</b> <Soft>	[1..1]			262
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		262
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		262
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		262
Or	<b>Potato</b> <Ptt>	[1..1]			263
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		263
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		263
Or	<b>OliveOil</b> <OlvOil>	[1..1]			263
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		264
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		264
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		264
Or	<b>Dairy</b> <Dairy>	[1..1]			264
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		264
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		265

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	<b>Forestry</b> <Frstry>	[1..1]			265
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		265
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		265
Or	<b>Seafood</b> <Sfd>	[1..1]			265
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		266
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		266
Or	<b>LiveStock</b> <LiveStock>	[1..1]			266
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		266
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		266
Or}	<b>Grain</b> <Grn>	[1..1]			267
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		267
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		267
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		267
Or	<b>Energy</b> <Nrgy>	[1..1]			267
{Or	<b>Electricity</b> <Elctrcty>	[1..1]			268
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		269
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		269
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		269
Or	<b>NaturalGas</b> <NtrlGas>	[1..1]			269
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		270
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		270
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		270
Or	<b>Oil</b> <Oil>	[1..1]			270
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		271
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		271
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		271
Or	<b>Coal</b> <Coal>	[1..1]			272
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		272
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		272
Or	<b>InterEnergy</b> <IntrNrgy>	[1..1]			273
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		273

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		273
Or	<b>RenewableEnergy</b> <RnwblNrgy>	[1..1]			273
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		273
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		274
Or	<b>LightEnd</b> <LghtEnd>	[1..1]			274
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		274
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		274
Or}	<b>Distillates</b> <Dstllts>	[1..1]			274
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		275
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		275
Or	<b>Environmental</b> <Envttl>	[1..1]			275
{Or	<b>Emissions</b> <Emssns>	[1..1]			276
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		276
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		276
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		276
Or	<b>Weather</b> <Wthr>	[1..1]			277
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		277
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		277
Or}	<b>CarbonRelated</b> <CrbnRltd>	[1..1]			277
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		278
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		278
Or	<b>Fertilizer</b> <Frtlizr>	[1..1]			278
{Or	<b>Ammonia</b> <Ammn>	[1..1]			279
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		279
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		280
Or	<b>DiammoniumPhosphate</b> <DmmnmPhspt>	[1..1]			280
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		280
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		280
Or	<b>Potash</b> <Ptsh>	[1..1]			280
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		281
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		281

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	<b>Sulphur</b> <Slphr>	[1..1]			281
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		281
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		281
Or	<b>Urea</b> <Urea>	[1..1]			282
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		282
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		282
Or}	<b>UreaAndAmmoniumNitrate</b> <UreaAndAmnmNtrt>	[1..1]			282
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		283
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		283
Or	<b>Freight</b> <Frgh>	[1..1]			283
{Or	<b>Dry</b> <Dry>	[1..1]			283
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		284
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		284
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		284
Or	<b>Wet</b> <Wet>	[1..1]			284
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		285
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		285
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		285
Or}	<b>ContainerShip</b> <CntrShip>	[1..1]			285
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		286
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		286
Or	<b>IndustrialProduct</b> <IndstrlPdct>	[1..1]			286
{Or	<b>Construction</b> <Cnstrctn>	[1..1]			286
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		287
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		287
Or}	<b>Manufacturing</b> <Manfctg>	[1..1]			287
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		287
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		287
Or	<b>Metal</b> <Metl>	[1..1]			288
{Or	<b>NonPrecious</b> <NonPrct>	[1..1]			288
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		288

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		288
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		289
Or}	<b>Precious</b> <Prcs>	[1..1]			289
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		289
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		290
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		290
Or	<b>OtherC10</b> <OthrC10>	[1..1]			290
{Or	<b>Deliverable</b> <Dlvrbl>	[1..1]			290
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		291
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		291
Or}	<b>NonDeliverable</b> <NonDlvrbl>	[1..1]			291
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		291
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		292
Or	<b>Paper</b> <Ppr>	[1..1]			292
{Or	<b>ContainerBoard</b> <CntnrBrd>	[1..1]			292
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		292
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		293
Or	<b>Newsprint</b> <Nwsprnt>	[1..1]			293
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		293
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		293
Or	<b>Pulp</b> <Pulp>	[1..1]			293
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		294
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		294
Or}	<b>RecoveredPaper</b> <RcvrdPpr>	[1..1]			294
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		294
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		294
Or	<b>Polypropylene</b> <Plprpln>	[1..1]			295
	<b>Plastic</b> <Plstc>	[1..1]			295
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		295
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		295
Or	<b>Inflation</b> <Infltn>	[1..1]			296



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		296
Or	<b>MultiCommodityExotic</b> <MultiCmmdtyExtc>	[1..1]			296
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		296
Or	<b>OfficialEconomicStatistics</b> <OffclEcnmcSttstcs>	[1..1]			296
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		297
Or}	<b>Other</b> <Othr>	[1..1]			297
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		297
	<b>TransactionType</b> <TxTp>	[0..1]	CodeSet		297
	<b>FinalPriceType</b> <FnlPricTp>	[0..1]	CodeSet		298
	<b>Interest</b> <Intrst>	[0..1]			298
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		298
	<b>FirstLegInterestRate</b> <FrstLegIntrstRate>	[0..1]	±		299
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	299
	<b>OtherLegInterestRate</b> <OthrLegIntrstRate>	[0..1]	±		299
	<b>ForeignExchange</b> <FX>	[0..1]			300
	<b>FXType</b> <FxTp>	[0..1]	CodeSet		300
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	300
	<b>TechnicalAttributes</b> <TechAttrbts>	[0..1]		C12	301
	<b>InconsistencyIndicator</b> <IncnsstncyInd>	[0..1]	Indicator		301
	<b>LastUpdate</b> <LastUpd>	[0..1]	DateTime		301
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		301
	<b>RelevantCompetentAuthority</b> <RlvntCmptntAuthrty>	[0..1]	CodeSet	C4	302
	<b>PublicationPeriod</b> <PblctnPrd>	[0..1]	±		302
	<b>NeverPublished</b> <NvrPblshd>	[0..1]	Indicator		302
	<b>RelevantTradingVenue</b> <RlvntTradgVn>	[0..1]	IdentifierSet		302

## Constraints

- **ValidDebtMaturityDateRule**

DebtInstrumentAttributes/MaturityDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

- **ValidDerivativeExpiryDateRule**

DerivativesInstrumentAttributes/ExpiryDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

### 8.4.2.1.1 TechnicalRecordIdentification <TechRcrdId>

*Presence:* [0..1]

*Definition:* Unique identifier of a record in a message used as part of error management and status advice message.

*Usage:*

This identification will be used in the status advice report sent back.

*Datatype:* "Max35Text" on page 754

### 8.4.2.1.2 FinancialInstrumentGeneralAttributes <FinInstrmGnlAttrbts>

*Presence:* [1..1]

*Definition:* Attributes and characteristics of the financial instrument.

*Impacted by:* C15 "ValidCFIRule", C18 "ValidISINRule", C21 "ValidShortNameRule"

**FinancialInstrumentGeneralAttributes <FinInstrmGnlAttrbts>** contains the following **SecurityInstrumentDescription9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		227
	<b>FullName</b> <FullNm>	[1..1]	Text		227
	<b>ShortName</b> <ShrtNm>	[0..1]	Text		227
	<b>ClassificationType</b> <ClssfctnTp>	[1..1]	IdentifierSet		227
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	227
	<b>CommodityDerivativeIndicator</b> <CmmdtyDerivInd>	[1..1]	Indicator		227

## Constraints

- **ValidCFIRule**

The CFI code must be a valid CFI code as defined by 10962.

- **ValidISINRule**

ISIN code must pass checksum validation.

- **ValidShortNameRule**

ShortName must conform with ISO 18774.

#### 8.4.2.1.2.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Code used to identify the financial instrument.

*Datatype:* "ISINOct2015Identifier" on page 749

#### 8.4.2.1.2.2 FullName <FullNm>

*Presence:* [1..1]

*Definition:* Full name of the financial instrument.

*Datatype:* "Max350Text" on page 753

#### 8.4.2.1.2.3 ShortName <ShrtNm>

*Presence:* [0..1]

*Definition:* Short name of financial instrument in accordance with ISO 18774.

*Datatype:* "Max35Text" on page 754

#### 8.4.2.1.2.4 ClassificationType <ClssfctnTp>

*Presence:* [1..1]

*Definition:* Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification.

*Datatype:* "CFIOct2015Identifier" on page 749

#### 8.4.2.1.2.5 NotionalCurrency <NtnlCcy>

*Presence:* [1..1]

*Definition:* Currency in which the notional is denominated.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 718

#### Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

#### 8.4.2.1.2.6 CommodityDerivativeIndicator <CmmdtyDerivInd>

*Presence:* [1..1]

*Definition:* Indicates whether the financial instrument falls within the definition of commodities derivative under the local regulation.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 750):

- *Meaning When True:* True
- *Meaning When False:* False

#### 8.4.2.1.3 Issuer <Issr>

*Presence:* [1..1]

*Definition:* LEI of Issuer or trading venue operator.

*Datatype:* "LEIIdentifier" on page 750

#### 8.4.2.1.4 TradingVenueRelatedAttributes <TradgVnRltdAttrbts>

*Presence:* [1..\*]

*Definition:* Traded venue related attributes.

*Impacted by:* C14 "ValidateAdmissionIssuerRule", C20 "ValidMICRule", C22 "ValidTerminationDateRule"

**TradingVenueRelatedAttributes <TradgVnRltdAttrbts>** contains the following **TradingVenueAttributes1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		228
	<b>IssuerRequest</b> <IssrReq>	[1..1]	Indicator		229
	<b>AdmissionApprovalDateByIssuer</b> <AdmssnApprvlDtByIssr>	[0..1]	DateTime		229
	<b>RequestForAdmissionDate</b> <ReqForAdmssnDt>	[0..1]	DateTime		229
	<b>FirstTradeDate</b> <FrstTradDt>	[0..1]	DateTime		229
	<b>TerminationDate</b> <TermntnDt>	[0..1]	DateTime		229

#### Constraints

- **ValidateAdmissionIssuerRule**

When IssuerRequest is equal to true, then AdmissionApprovalDateByIssuer must be present.

On Condition

/IssuerRequest is equal to value 'true'

Following Must be True

/AdmissionApprovalDateByIssuer Must be present

- **ValidMICRule**

Market Identification code must be an active market at the time of reporting.

- **ValidTerminationDateRule**

TerminationDate cannot be a date earlier than FirstTradeDate, RequestForAdmissionDate or AdmissionApprovalDate.

#### 8.4.2.1.4.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Segment MIC for the trading venue or systematic internaliser, where applicable, otherwise the operating MIC.

*Datatype:* "MICIdentifier" on page 750

#### **8.4.2.1.4.2 IssuerRequest <IssrReq>**

*Presence:* [1..1]

*Definition:* Indicates whether the issuer of the financial instrument has requested or approved the trading or admission to trading of their financial instruments on a trading venue.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 750):

- *Meaning When True:* True
- *Meaning When False:* False

#### **8.4.2.1.4.3 AdmissionApprovalDateByIssuer <AdmssnApprvIDtByIssr>**

*Presence:* [0..1]

*Definition:* Date and time the issuer has approved the admission to trading or trading of its financial instruments on the trading venue.

*Datatype:* "ISODateTime" on page 749

#### **8.4.2.1.4.4 RequestForAdmissionDate <ReqForAdmssnDt>**

*Presence:* [0..1]

*Definition:* Date and time when the request for admission on the trading venue was made for the instrument.

*Datatype:* "ISODateTime" on page 749

#### **8.4.2.1.4.5 FirstTradeDate <FrstTradDt>**

*Presence:* [0..1]

*Definition:* 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.

*Datatype:* "ISODateTime" on page 749

#### **8.4.2.1.4.6 TerminationDate <TermntnDt>**

*Presence:* [0..1]

*Definition:* Date and time when the financial instrument ceases to be traded or to be admitted to trading on the trading venue. Where this date and time is unavailable, the field shall not be populated.

*Datatype:* "ISODateTime" on page 749

#### **8.4.2.1.5 DebtInstrumentAttributes <DebtInstrmAttrbts>**

*Presence:* [0..1]

*Definition:* Attributes specific to debt instruments.

**DebtInstrumentAttributes** <DebtInstrmAttrbts> contains the following **DebtInstrument2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TotalIssuedNominalAmount</b> <TtlIssdNmnlAmt>	[1..1]	Amount	C2, C5	230
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		230
	<b>NominalValuePerUnit</b> <NmnlValPerUnit>	[1..1]	Amount	C2, C5	230
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		231
	<b>DebtSeniority</b> <DebtSnrty>	[0..1]	CodeSet		231

#### 8.4.2.1.5.1 TotalIssuedNominalAmount <TtlIssdNmnlAmt>

*Presence:* [1..1]

*Definition:* Total issued nominal amount in monetary value.

*Impacted by:* C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 716

##### Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### 8.4.2.1.5.2 MaturityDate <MtrtyDt>

*Presence:* [0..1]

*Definition:* Maturity date of the financial instrument.

*Datatype:* "ISODate" on page 748

#### 8.4.2.1.5.3 NominalValuePerUnit <NmnlValPerUnit>

*Presence:* [1..1]

*Definition:* Nominal value of each instrument. If not available, the minimum traded value should be populated.

*Impacted by:* C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 716

##### Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3)

contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### 8.4.2.1.5.4 InterestRate <IntrstRate>

*Presence:* [1..1]

*Definition:* Interest rate of the debt instrument.

**InterestRate <IntrstRate>** contains one of the following elements (see "[InterestRate6Choice](#)" on page 679 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Fixed <Fxd>	[1..1]	Rate		679
Or}	Floating <Fltg>	[1..1]	±		679

#### 8.4.2.1.5.5 DebtSeniority <DebtSnrty>

*Presence:* [0..1]

*Definition:* Seniority for a specific debt instrument.

*Datatype:* "[DebtInstrumentSeniorityType1Code](#)" on page 736

CodeName	Name	Definition
SBOD	SubordinatedDebt	Debt owed to an unsecured creditor that can only be paid, in the event of a liquidation, after the claims of secured creditors have been met.
SNDB	SeniorDebt	Debt that takes priority over other unsecured or otherwise more junior debt owed by the issuer.
MZZD	MezzanineDebt	Subordinated debt or preferred equity instrument that represents a claim on a company's assets which is senior only to that of the common shares.
JUND	JuniorDebt	Debt that is either unsecured or has a lower priority than of another debt claim on the same asset or property.

#### 8.4.2.1.6 DerivativeInstrumentAttributes <DerivInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Attributes specific to derivative instruments.

*Impacted by:* [C9 "OneElementPresentRule"](#)

**DerivativeInstrumentAttributes** <DerivInstrmAttrbts> contains the following **DerivativeInstrument5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ExpiryDate</b> <XpryDt>	[0..1]	Date		237
	<b>PriceMultiplier</b> <PricMltplr>	[0..1]	Quantity	C6	238
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[0..1]			238
{Or	<b>Single</b> <Sngl>	[1..1]			238
{Or	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		239
Or	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		239
Or}	<b>Index</b> <Indx>	[1..1]	±		239
Or}	<b>Basket</b> <Bskt>	[1..1]		C3, C10	239
	<b>ISIN</b> <ISIN>	[0..*]	IdentifierSet		239
	<b>LEI</b> <LEI>	[0..*]	IdentifierSet		240
	<b>OptionType</b> <OptnTp>	[0..1]	CodeSet		240
	<b>StrikePrice</b> <StrkPric>	[0..1]	±		240
	<b>OptionExerciseStyle</b> <OptnExrcStyle>	[0..1]	CodeSet		241
	<b>DeliveryType</b> <DlvryTp>	[0..1]	CodeSet		241
	<b>AssetClassSpecificAttributes</b> <AsstClsSpfcAttrbts>	[0..1]		C11	241
	<b>Commodity</b> <Cmmdty>	[0..1]			248
	<b>Product</b> <Pdct>	[1..1]			253
{Or	<b>Agricultural</b> <Agrcltrl>	[1..1]			259
{Or	<b>GrainOilSeed</b> <GrnOilSeed>	[1..1]			261
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		261
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		261
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		261
Or	<b>Soft</b> <Soft>	[1..1]			262
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		262
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		262
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		262
Or	<b>Potato</b> <Ptt>	[1..1]			263
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		263
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		263
Or	<b>OliveOil</b> <OlvOil>	[1..1]			263



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		264
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		264
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		264
Or	<b>Dairy</b> <Dairy>	[1..1]			264
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		264
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		265
Or	<b>Forestry</b> <Frstry>	[1..1]			265
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		265
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		265
Or	<b>Seafood</b> <Sfd>	[1..1]			265
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		266
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		266
Or	<b>LiveStock</b> <LiveStock>	[1..1]			266
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		266
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		266
Or}	<b>Grain</b> <Grn>	[1..1]			267
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		267
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		267
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		267
Or	<b>Energy</b> <Nrgy>	[1..1]			267
{Or	<b>Electricity</b> <Elctrcty>	[1..1]			268
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		269
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		269
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		269
Or	<b>NaturalGas</b> <NtrlGas>	[1..1]			269
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		270
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		270
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		270
Or	<b>Oil</b> <Oil>	[1..1]			270
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		271
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		271

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		271
Or	<b>Coal</b> <Coal>	[1..1]			272
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		272
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		272
Or	<b>InterEnergy</b> <IntrNrgy>	[1..1]			273
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		273
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		273
Or	<b>RenewableEnergy</b> <RnwblNrgy>	[1..1]			273
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		273
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		274
Or	<b>LightEnd</b> <LghtEnd>	[1..1]			274
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		274
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		274
Or}	<b>Distillates</b> <Dstllts>	[1..1]			274
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		275
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		275
Or	<b>Environmental</b> <Envttl>	[1..1]			275
{Or	<b>Emissions</b> <Emssns>	[1..1]			276
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		276
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		276
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		276
Or	<b>Weather</b> <Wthr>	[1..1]			277
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		277
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		277
Or}	<b>CarbonRelated</b> <CrbnRltd>	[1..1]			277
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		278
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		278
Or	<b>Fertilizer</b> <Frtlizr>	[1..1]			278
{Or	<b>Ammonia</b> <Ammn>	[1..1]			279
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		279
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		280

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	<b>DiammoniumPhosphate</b> <DmmnmPhspht>	[1..1]			280
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		280
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		280
Or	<b>Potash</b> <Ptsh>	[1..1]			280
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		281
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		281
Or	<b>Sulphur</b> <Slphr>	[1..1]			281
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		281
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		281
Or	<b>Urea</b> <Urea>	[1..1]			282
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		282
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		282
Or}	<b>UreaAndAmmoniumNitrate</b> <UreaAndAmmnmNtrt>	[1..1]			282
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		283
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		283
Or	<b>Freight</b> <Frght>	[1..1]			283
{Or	<b>Dry</b> <Dry>	[1..1]			283
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		284
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		284
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		284
Or	<b>Wet</b> <Wet>	[1..1]			284
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		285
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		285
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		285
Or}	<b>ContainerShip</b> <CntnrShip>	[1..1]			285
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		286
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		286
Or	<b>IndustrialProduct</b> <IndstrlPdct>	[1..1]			286
{Or	<b>Construction</b> <Cnstrctn>	[1..1]			286
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		287
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		287

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	<b>Manufacturing</b> <Manfctg>	[1..1]			287
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		287
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		287
Or	<b>Metal</b> <Metl>	[1..1]			288
{Or	<b>NonPrecious</b> <NonPrcls>	[1..1]			288
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		288
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		288
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		289
Or}	<b>Precious</b> <Prcls>	[1..1]			289
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		289
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		290
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		290
Or	<b>OtherC10</b> <OthrC10>	[1..1]			290
{Or	<b>Deliverable</b> <Dlvrbl>	[1..1]			290
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		291
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		291
Or}	<b>NonDeliverable</b> <NonDlvrbl>	[1..1]			291
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		291
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		292
Or	<b>Paper</b> <Ppr>	[1..1]			292
{Or	<b>ContainerBoard</b> <CntrBrd>	[1..1]			292
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		292
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		293
Or	<b>Newsprint</b> <Nwsprnt>	[1..1]			293
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		293
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		293
Or	<b>Pulp</b> <Pulp>	[1..1]			293
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		294
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		294
Or}	<b>RecoveredPaper</b> <RcvrdPpr>	[1..1]			294
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		294

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		294
Or	<b>Polypropylene</b> <Plprpln>	[1..1]			295
	<b>Plastic</b> <Plstc>	[1..1]			295
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		295
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		295
Or	<b>Inflation</b> <Infltn>	[1..1]			296
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		296
Or	<b>MultiCommodityExotic</b> <MultiCmmdtyExtc>	[1..1]			296
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		296
Or	<b>OfficialEconomicStatistics</b> <OffclEcnmcSttstcs>	[1..1]			296
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		297
Or}	<b>Other</b> <Othr>	[1..1]			297
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		297
	<b>TransactionType</b> <TxTp>	[0..1]	CodeSet		297
	<b>FinalPriceType</b> <FnlPricTp>	[0..1]	CodeSet		298
	<b>Interest</b> <Intrst>	[0..1]			298
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		298
	<b>FirstLegInterestRate</b> <FrstLegIntrstRate>	[0..1]	±		299
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	299
	<b>OtherLegInterestRate</b> <OthrLegIntrstRate>	[0..1]	±		299
	<b>ForeignExchange</b> <FX>	[0..1]			300
	<b>FXType</b> <FxTp>	[0..1]	CodeSet		300
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	300

#### Constraints

- **OneElementPresentRule**

At least one of 5 elements must be present.

Following Must be True

/ExpiryDate Must be present

Or /PriceMultiplier Must be present

Or /UnderlyingInstrument Must be present

Or /AssetClassSpecificAttributes Must be present

Or /DeliveryType Must be present

#### 8.4.2.1.6.1 ExpiryDate <XpryDt>

Presence: [0..1]

*Definition:* Expiry date of the financial instrument.

*Datatype:* "ISODate" on page 748

#### 8.4.2.1.6.2 PriceMultiplier <PricMltplr>

*Presence:* [0..1]

*Definition:* 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.

*Impacted by:* C6 "MultiplierRule"

*Datatype:* "NonNegativeDecimalNumber" on page 752

##### Constraints

- **MultiplierRule**

Price Multiplier must not be zero.

#### 8.4.2.1.6.3 UnderlyingInstrument <UndrlygInstrm>

*Presence:* [0..1]

*Definition:* Choice to specify the type(s) of underlying instrument(s) that make up the financial instrument.

**UnderlyingInstrument <UndrlygInstrm>** contains one of the following **FinancialInstrumentIdentification5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Single</b> <Sngl>	[1..1]			238
{Or	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		239
Or	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		239
Or}	<b>Index</b> <Indx>	[1..1]	±		239
Or}	<b>Basket</b> <Bskt>	[1..1]		C3, C10	239
	<b>ISIN</b> <ISIN>	[0..*]	IdentifierSet		239
	<b>LEI</b> <LEI>	[0..*]	IdentifierSet		240

##### 8.4.2.1.6.3.1 Single <Sngl>

*Presence:* [1..1]

*Definition:* Instrument consists of single instrument.

**Single <Sngl>** contains one of the following **FinancialInstrument48Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		239
Or	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		239
Or}	<b>Index</b> <Indx>	[1..1]	±		239

**8.4.2.1.6.3.1.1 ISIN <ISIN>***Presence:* [1..1]*Definition:* Identifies the financial instrument using an ISIN.*Datatype:* "ISINOct2015Identifier" on page 749**8.4.2.1.6.3.1.2 LEI <LEI>***Presence:* [1..1]*Definition:* The LEI code of the issuer where the instrument is referring to an issuer rather than one single instrument.*Datatype:* "LEIIdentifier" on page 750**8.4.2.1.6.3.1.3 Index <Indx>***Presence:* [1..1]*Definition:* Index on which the financial instrument is based.**Index <Indx>** contains the following elements (see "FinancialInstrument58" on page 661 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		661
	Name <Nm>	[1..1]	±		661

**8.4.2.1.6.3.2 Basket <Bskt>***Presence:* [1..1]*Definition:* Instrument consists of multiple instruments.*Impacted by:* C3 "BasketInstrumentUniquenessRule", C10 "OneElementPresentRule"**Basket <Bskt>** contains the following **FinancialInstrument53** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..*]	IdentifierSet		239
	LEI <LEI>	[0..*]	IdentifierSet		240

**Constraints**

- BasketInstrumentUniquenessRule**

Where an underlying instrument basket is populated, all ISINs or LEIs must be unique.

- OneElementPresentRule**

At least one of 5 elements must be present.

Following Must be True

/ISIN[\*] Must be present

Or /LEI[\*] Must be present

**8.4.2.1.6.3.2.1 ISIN <ISIN>***Presence:* [0..\*]

*Definition:* Identifies the financial instrument using an ISIN.

*Datatype:* "ISINOct2015Identifier" on page 749

#### 8.4.2.1.6.3.2.2 LEI <LEI>

*Presence:* [0..\*]

*Definition:* The LEI code of the issuer where the instrument is referring to an issuer rather than one single instrument.

*Datatype:* "LEIIdentifier" on page 750

#### 8.4.2.1.6.4 OptionType <OptnTp>

*Presence:* [0..1]

*Definition:* Specifies whether it is a call option (right to purchase a specific underlying asset) or a put option (right to sell a specific underlying asset).

Usage:

Within the scope of MiFIR, RTS 23, the following meanings should be used where a swaption is being detailed, "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. Caps and floors shall interpret this field as, "Put", in case of a Floor, "Call", in case of a Cap. Field only applies to derivatives that are options or warrants.

*Datatype:* "OptionType2Code" on page 741

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.
OTHR	Other	Right where the holder of the option decides whether the option is put or call.

#### 8.4.2.1.6.5 StrikePrice <StrkPric>

*Presence:* [0..1]

*Definition:* Attributes to specify the strike price of a derivative.

Usage:

Within the scope of MiFIR RTS 23, these are the fields 31 and 32. This field only applies to options, warrants, spread bet on an option on an equity or contract for difference on an option on an equity. Where price is currently not available but pending, the value shall be 'PNDG'. Where strike price is not applicable it shall not be populated.



**StrikePrice <StrkPric>** contains one of the following elements (see "SecuritiesTransactionPrice4Choice" on page 677 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Price <Pric>	[1..1]	±		678
Or}	NoPrice <NoPric>	[1..1]	±		678

#### 8.4.2.1.6.6 OptionExerciseStyle <OptnExrcStyle>

*Presence:* [0..1]

*Definition:* 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).

*Usage:*

Within the scope of MiFIR, RTS 23, this field is only applicable for options, warrants and entitlement certificates.

*Datatype:* "OptionStyle7Code" on page 741

CodeName	Name	Definition
AMER	American	Option can be exercised before or on expiry date.
ASIA	Asian	Option where the payoff is not determined by the underlying price at maturity but by the average underlying price over some pre-set period of time.
BERM	Bermudan	Option that can be exercised on multiple discrete dates prior to, or on expiry date.
EURO	European	Option that can be exercised on expiry date only.
OTHR	Other	Other type of option style.

#### 8.4.2.1.6.7 DeliveryType <DlvryTp>

*Presence:* [0..1]

*Definition:* Indicates whether the transaction is settled physically or in cash.

*Datatype:* "PhysicalTransferType4Code" on page 742

CodeName	Name	Definition
PHYS	Physical	Physical transfer.
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

#### 8.4.2.1.6.8 AssetClassSpecificAttributes <AsstClsSpfcAttrbts>

*Presence:* [0..1]

*Definition:* Specific attributes of the underlying asset class of the financial instrument.

*Impacted by:* C11 "OneElementPresentRule"

**AssetClassSpecificAttributes** <AsstClsSpfcAttrbts> contains the following **AssetClass2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Commodity</b> <Cmmdty>	[0..1]			248
	<b>Product</b> <Pdct>	[1..1]			253
{Or	<b>Agricultural</b> <Agrcltrl>	[1..1]			259
{Or	<b>GrainOilSeed</b> <GrnOilSeed>	[1..1]			261
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		261
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		261
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		261
Or	<b>Soft</b> <Soft>	[1..1]			262
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		262
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		262
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		262
Or	<b>Potato</b> <Ptt>	[1..1]			263
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		263
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		263
Or	<b>OliveOil</b> <OlvOil>	[1..1]			263
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		264
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		264
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		264
Or	<b>Dairy</b> <Dairy>	[1..1]			264
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		264
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		265
Or	<b>Forestry</b> <Frstry>	[1..1]			265
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		265
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		265
Or	<b>Seafood</b> <Sfd>	[1..1]			265
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		266
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		266
Or	<b>LiveStock</b> <LiveStock>	[1..1]			266
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		266
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		266

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	<b>Grain</b> <Grn>	[1..1]			267
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		267
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		267
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		267
Or	<b>Energy</b> <Nrgy>	[1..1]			267
{Or	<b>Electricity</b> <Elctrcy>	[1..1]			268
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		269
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		269
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		269
Or	<b>NaturalGas</b> <NtrlGas>	[1..1]			269
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		270
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		270
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		270
Or	<b>Oil</b> <Oil>	[1..1]			270
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		271
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		271
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		271
Or	<b>Coal</b> <Coal>	[1..1]			272
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		272
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		272
Or	<b>InterEnergy</b> <IntrNrgy>	[1..1]			273
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		273
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		273
Or	<b>RenewableEnergy</b> <RnwblNrgy>	[1..1]			273
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		273
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		274
Or	<b>LightEnd</b> <LghtEnd>	[1..1]			274
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		274
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		274
Or}	<b>Distillates</b> <Dstillts>	[1..1]			274
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		275

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		275
Or	<b>Environmental</b> <Envttl>	[1..1]			275
{Or	<b>Emissions</b> <Emssns>	[1..1]			276
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		276
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		276
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		276
Or	<b>Weather</b> <Wthr>	[1..1]			277
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		277
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		277
Or}	<b>CarbonRelated</b> <CrbnRltd>	[1..1]			277
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		278
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		278
Or	<b>Fertilizer</b> <Frtlzt>	[1..1]			278
{Or	<b>Ammonia</b> <Ammn>	[1..1]			279
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		279
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		280
Or	<b>DiammoniumPhosphate</b> <DmmnmPhspht>	[1..1]			280
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		280
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		280
Or	<b>Potash</b> <Ptsh>	[1..1]			280
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		281
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		281
Or	<b>Sulphur</b> <Slphr>	[1..1]			281
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		281
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		281
Or	<b>Urea</b> <Urea>	[1..1]			282
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		282
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		282
Or}	<b>UreaAndAmmoniumNitrate</b> <UreaAndAmmnmNtrt>	[1..1]			282
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		283
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		283

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	<b>Freight</b> <Frght>	[1..1]			283
{Or	<b>Dry</b> <Dry>	[1..1]			283
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		284
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		284
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		284
Or	<b>Wet</b> <Wet>	[1..1]			284
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		285
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		285
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		285
Or}	<b>ContainerShip</b> <CntnrShip>	[1..1]			285
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		286
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		286
Or	<b>IndustrialProduct</b> <IndstrlPdct>	[1..1]			286
{Or	<b>Construction</b> <Cnstrctn>	[1..1]			286
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		287
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		287
Or}	<b>Manufacturing</b> <Manfctg>	[1..1]			287
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		287
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		287
Or	<b>Metal</b> <Metl>	[1..1]			288
{Or	<b>NonPrecious</b> <NonPrcls>	[1..1]			288
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		288
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		288
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		289
Or}	<b>Precious</b> <Prcls>	[1..1]			289
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		289
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		290
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		290
Or	<b>OtherC10</b> <OthrC10>	[1..1]			290
{Or	<b>Deliverable</b> <Dlvrbl>	[1..1]			290
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		291

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		291
Or}	<b>NonDeliverable</b> <NonDlvrbl>	[1..1]			291
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		291
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		292
Or	<b>Paper</b> <Ppr>	[1..1]			292
{Or	<b>ContainerBoard</b> <CntrBrd>	[1..1]			292
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		292
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		293
Or	<b>Newsprint</b> <Nwsprnt>	[1..1]			293
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		293
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		293
Or	<b>Pulp</b> <Pulp>	[1..1]			293
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		294
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		294
Or}	<b>RecoveredPaper</b> <RcvrdPpr>	[1..1]			294
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		294
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		294
Or	<b>Polypropylene</b> <Plprpln>	[1..1]			295
	<b>Plastic</b> <Plstc>	[1..1]			295
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		295
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		295
Or	<b>Inflation</b> <Infltn>	[1..1]			296
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		296
Or	<b>MultiCommodityExotic</b> <MultiCmmdtyExtc>	[1..1]			296
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		296
Or	<b>OfficialEconomicStatistics</b> <OffclEcnmcSttstcs>	[1..1]			296
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		297
Or}	<b>Other</b> <Othr>	[1..1]			297
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		297
	<b>TransactionType</b> <TxTp>	[0..1]	CodeSet		297
	<b>FinalPriceType</b> <FnlPricTp>	[0..1]	CodeSet		298

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Interest</b> <Intrst>	[0..1]			298
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		298
	<b>FirstLegInterestRate</b> <FrstLegIntrstRate>	[0..1]	±		299
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	299
	<b>OtherLegInterestRate</b> <OthrLegIntrstRate>	[0..1]	±		299
	<b>ForeignExchange</b> <FX>	[0..1]			300
	<b>FXType</b> <FxTp>	[0..1]	CodeSet		300
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	300

#### Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/Commodity Must be present

Or /Interest Must be present

Or /ForeignExchange Must be present

#### 8.4.2.1.6.8.1 Commodity <Cmmdty>

*Presence:* [0..1]

*Definition:* The fields in this section should only be populated for instruments that have non-financial instrument of type commodity as underlying.



**Commodity <Cmmdty>** contains the following **DerivativeCommodity2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Product</b> <Pdct>	[1..1]			253
{Or	<b>Agricultural</b> <Agrctrl>	[1..1]			259
{Or	<b>GrainOilSeed</b> <GrnOilSeed>	[1..1]			261
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		261
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		261
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		261
Or	<b>Soft</b> <Soft>	[1..1]			262
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		262
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		262
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		262
Or	<b>Potato</b> <Ptt>	[1..1]			263
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		263
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		263
Or	<b>OliveOil</b> <OlvOil>	[1..1]			263
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		264
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		264
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		264
Or	<b>Dairy</b> <Dairy>	[1..1]			264
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		264
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		265
Or	<b>Forestry</b> <Frstry>	[1..1]			265
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		265
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		265
Or	<b>Seafood</b> <Sfd>	[1..1]			265
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		266
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		266
Or	<b>LiveStock</b> <LiveStock>	[1..1]			266
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		266
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		266
Or}	<b>Grain</b> <Grn>	[1..1]			267
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		267

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		267
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		267
Or	<b>Energy</b> <Nrgy>	[1..1]			267
{Or	<b>Electricity</b> <Elctrcty>	[1..1]			268
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		269
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		269
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		269
Or	<b>NaturalGas</b> <NtrlGas>	[1..1]			269
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		270
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		270
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		270
Or	<b>Oil</b> <Oil>	[1..1]			270
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		271
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		271
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		271
Or	<b>Coal</b> <Coal>	[1..1]			272
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		272
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		272
Or	<b>InterEnergy</b> <IntrNrgy>	[1..1]			273
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		273
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		273
Or	<b>RenewableEnergy</b> <RnwblNrgy>	[1..1]			273
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		273
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		274
Or	<b>LightEnd</b> <LghtEnd>	[1..1]			274
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		274
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		274
Or}	<b>Distillates</b> <Dstllts>	[1..1]			274
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		275
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		275
Or	<b>Environmental</b> <Envttl>	[1..1]			275

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Emissions</b> <Emssns>	[1..1]			276
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		276
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		276
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		276
Or	<b>Weather</b> <Wthr>	[1..1]			277
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		277
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		277
Or}	<b>CarbonRelated</b> <CrbnRltd>	[1..1]			277
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		278
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		278
Or	<b>Fertilizer</b> <Frtlizr>	[1..1]			278
{Or	<b>Ammonia</b> <Ammn>	[1..1]			279
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		279
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		280
Or	<b>DiammoniumPhosphate</b> <DmmnmPhspht>	[1..1]			280
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		280
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		280
Or	<b>Potash</b> <Ptsh>	[1..1]			280
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		281
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		281
Or	<b>Sulphur</b> <Slphr>	[1..1]			281
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		281
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		281
Or	<b>Urea</b> <Urea>	[1..1]			282
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		282
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		282
Or}	<b>UreaAndAmmoniumNitrate</b> <UreaAndAmmnmNtrt>	[1..1]			282
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		283
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		283
Or	<b>Freight</b> <Frght>	[1..1]			283
{Or	<b>Dry</b> <Dry>	[1..1]			283

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		284
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		284
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		284
Or	<b>Wet</b> <Wet>	[1..1]			284
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		285
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		285
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		285
Or}	<b>ContainerShip</b> <CntnrShip>	[1..1]			285
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		286
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		286
Or	<b>IndustrialProduct</b> <IndstrlPdct>	[1..1]			286
{Or	<b>Construction</b> <Cnstrctn>	[1..1]			286
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		287
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		287
Or}	<b>Manufacturing</b> <Manfctg>	[1..1]			287
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		287
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		287
Or	<b>Metal</b> <Metl>	[1..1]			288
{Or	<b>NonPrecious</b> <NonPrcs>	[1..1]			288
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		288
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		288
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		289
Or}	<b>Precious</b> <Prcs>	[1..1]			289
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		289
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		290
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		290
Or	<b>OtherC10</b> <OthrC10>	[1..1]			290
{Or	<b>Deliverable</b> <Dlvrbl>	[1..1]			290
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		291
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		291
Or}	<b>NonDeliverable</b> <NonDlvrbl>	[1..1]			291

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		291
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		292
Or	<b>Paper</b> <Ppr>	[1..1]			292
{Or	<b>ContainerBoard</b> <CntnrBrd>	[1..1]			292
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		292
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		293
Or	<b>Newsprint</b> <Nwsprnt>	[1..1]			293
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		293
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		293
Or	<b>Pulp</b> <Pulp>	[1..1]			293
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		294
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		294
Or}	<b>RecoveredPaper</b> <RcvrdPpr>	[1..1]			294
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		294
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		294
Or	<b>Polypropylene</b> <Plprpln>	[1..1]			295
	<b>Plastic</b> <Plstc>	[1..1]			295
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		295
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		295
Or	<b>Inflation</b> <Infltn>	[1..1]			296
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		296
Or	<b>MultiCommodityExotic</b> <MultiCmmdtyExtc>	[1..1]			296
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		296
Or	<b>OfficialEconomicStatistics</b> <OffclEcnmcSttstcs>	[1..1]			296
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		297
Or}	<b>Other</b> <Othr>	[1..1]			297
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		297
	<b>TransactionType</b> <TxTp>	[0..1]	CodeSet		297
	<b>FinalPriceType</b> <FnIPricTp>	[0..1]	CodeSet		298

#### 8.4.2.1.6.8.1.1 Product <Pdct>

Presence: [1..1]

*Definition:* Commodity product attributes.

**Product <Pdct>** contains one of the following **AssetClassCommodity3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Agricultural</b> <AgrCtrl>	[1..1]			259
{Or	<b>GrainOilSeed</b> <GrnOilSeed>	[1..1]			261
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		261
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		261
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		261
Or	<b>Soft</b> <Soft>	[1..1]			262
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		262
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		262
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		262
Or	<b>Potato</b> <Ptt>	[1..1]			263
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		263
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		263
Or	<b>OliveOil</b> <OlvOil>	[1..1]			263
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		264
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		264
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		264
Or	<b>Dairy</b> <Dairy>	[1..1]			264
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		264
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		265
Or	<b>Forestry</b> <Frstry>	[1..1]			265
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		265
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		265
Or	<b>Seafood</b> <Sfd>	[1..1]			265
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		266
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		266
Or	<b>LiveStock</b> <LiveStock>	[1..1]			266
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		266
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		266
Or}	<b>Grain</b> <Grn>	[1..1]			267
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		267
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		267

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		267
Or	<b>Energy</b> <Nrgy>	[1..1]			267
{Or	<b>Electricity</b> <Elctrcy>	[1..1]			268
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		269
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		269
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		269
Or	<b>NaturalGas</b> <NtrlGas>	[1..1]			269
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		270
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		270
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		270
Or	<b>Oil</b> <Oil>	[1..1]			270
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		271
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		271
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		271
Or	<b>Coal</b> <Coal>	[1..1]			272
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		272
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		272
Or	<b>InterEnergy</b> <IntrNrgy>	[1..1]			273
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		273
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		273
Or	<b>RenewableEnergy</b> <RnwblNrgy>	[1..1]			273
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		273
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		274
Or	<b>LightEnd</b> <LghtEnd>	[1..1]			274
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		274
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		274
Or}	<b>Distillates</b> <Dstillts>	[1..1]			274
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		275
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		275
Or	<b>Environmental</b> <Envttl>	[1..1]			275
{Or	<b>Emissions</b> <Emssns>	[1..1]			276



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		276
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		276
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		276
Or	<b>Weather</b> <Wthr>	[1..1]			277
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		277
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		277
Or}	<b>CarbonRelated</b> <CrbnRltd>	[1..1]			277
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		278
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		278
Or	<b>Fertilizer</b> <Frtlzr>	[1..1]			278
{Or	<b>Ammonia</b> <Ammn>	[1..1]			279
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		279
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		280
Or	<b>DiammoniumPhosphate</b> <DmmnmPhspt>	[1..1]			280
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		280
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		280
Or	<b>Potash</b> <Ptsh>	[1..1]			280
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		281
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		281
Or	<b>Sulphur</b> <Slphr>	[1..1]			281
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		281
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		281
Or	<b>Urea</b> <Urea>	[1..1]			282
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		282
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		282
Or}	<b>UreaAndAmmoniumNitrate</b> <UreaAndAmmnmNtrt>	[1..1]			282
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		283
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		283
Or	<b>Freight</b> <Frgh>	[1..1]			283
{Or	<b>Dry</b> <Dry>	[1..1]			283
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		284

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		284
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		284
Or	<b>Wet</b> <Wet>	[1..1]			284
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		285
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		285
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		285
Or}	<b>ContainerShip</b> <CntnrShip>	[1..1]			285
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		286
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		286
Or	<b>IndustrialProduct</b> <IndstrlPdct>	[1..1]			286
{Or	<b>Construction</b> <Cnstrctn>	[1..1]			286
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		287
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		287
Or}	<b>Manufacturing</b> <Manfctg>	[1..1]			287
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		287
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		287
Or	<b>Metal</b> <Metl>	[1..1]			288
{Or	<b>NonPrecious</b> <NonPrcls>	[1..1]			288
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		288
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		288
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		289
Or}	<b>Precious</b> <Prcls>	[1..1]			289
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		289
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		290
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		290
Or	<b>OtherC10</b> <OthrC10>	[1..1]			290
{Or	<b>Deliverable</b> <Dlvrbl>	[1..1]			290
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		291
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		291
Or}	<b>NonDeliverable</b> <NonDlvrbl>	[1..1]			291
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		291

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		292
Or	<b>Paper</b> <Ppr>	[1..1]			292
{Or	<b>ContainerBoard</b> <CntrBrd>	[1..1]			292
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		292
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		293
Or	<b>Newsprint</b> <Nwsprnt>	[1..1]			293
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		293
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		293
Or	<b>Pulp</b> <Pulp>	[1..1]			293
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		294
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		294
Or}	<b>RecoveredPaper</b> <RcvrdPpr>	[1..1]			294
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		294
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		294
Or	<b>Polypropylene</b> <Plprpln>	[1..1]			295
	<b>Plastic</b> <Plstc>	[1..1]			295
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		295
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		295
Or	<b>Inflation</b> <Infltn>	[1..1]			296
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		296
Or	<b>MultiCommodityExotic</b> <MultiCmmdtyExtc>	[1..1]			296
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		296
Or	<b>OfficialEconomicStatistics</b> <OffclEcnmcSttstcs>	[1..1]			296
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		297
Or}	<b>Other</b> <Othr>	[1..1]			297
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		297

#### 8.4.2.1.6.8.1.1.1 Agricultural <Agrcltrl>

*Presence:* [1..1]

*Definition:* Agricultural commodities.

**Agricultural <Agrcltrl>** contains one of the following **AssetClassCommodityAgricultural1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>GrainOilSeed</b> <GrnOilSeed>	[1..1]			261
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		261
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		261
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		261
Or	<b>Soft</b> <Soft>	[1..1]			262
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		262
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		262
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		262
Or	<b>Potato</b> <Ptt>	[1..1]			263
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		263
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		263
Or	<b>OliveOil</b> <OlvOil>	[1..1]			263
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		264
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		264
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		264
Or	<b>Dairy</b> <Dairy>	[1..1]			264
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		264
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		265
Or	<b>Forestry</b> <Frstry>	[1..1]			265
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		265
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		265
Or	<b>Seafood</b> <Sfd>	[1..1]			265
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		266
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		266
Or	<b>LiveStock</b> <LiveStock>	[1..1]			266
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		266
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		266
Or}	<b>Grain</b> <Grn>	[1..1]			267
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		267
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		267

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		267

#### 8.4.2.1.6.8.1.1.1.1 GrainOilSeed <GrnOilSeed>

*Presence:* [1..1]

*Definition:* Grain oil seed agricultural commodity derivative.

**GrainOilSeed** <**GrnOilSeed**> contains the following **AgriculturalCommodityOilSeed1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		261
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		261
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		261

#### 8.4.2.1.6.8.1.1.1.1.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType1Code" on page 723

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

#### 8.4.2.1.6.8.1.1.1.1.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType1Code" on page 725

CodeName	Name	Definition
GROS	GrainOilSeeds	Commodity of type grain oil seeds.

#### 8.4.2.1.6.8.1.1.1.1.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [1..1]

*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

*Datatype:* "AssetClassDetailedSubProductType1Code" on page 719

CodeName	Name	Definition
FWHT	FeedWheat	Commodity attribute of type feed wheat.
SOYB	Soybeans	Commodity attribute of type soybeans.
RPSD	Rapeseed	Commodity attribute of type rapeseed.
OTHR	Other	Commodity attribute of other type.

CodeName	Name	Definition
CORN	Maize	Commodity attribute of type maize.
RICE	Rice	Commodity attribute of type rice.

#### 8.4.2.1.6.8.1.1.2 Soft <Soft>

*Presence:* [1..1]

*Definition:* Soft agricultural commodity derivative.

**Soft <Soft>** contains the following **AgriculturalCommoditySoft1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		262
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		262
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		262

#### 8.4.2.1.6.8.1.1.2.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType1Code" on page 723

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

#### 8.4.2.1.6.8.1.1.2.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType2Code" on page 727

CodeName	Name	Definition
SOFT	Softs	Commodity of type softs.

#### 8.4.2.1.6.8.1.1.2.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [1..1]

*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

*Datatype:* "AssetClassDetailedSubProductType2Code" on page 720

CodeName	Name	Definition
ROBU	RobustaCoffee	Commodity attribute of type robusta coffee.
CCOA	Cocoa	Commodity attribute of type cocoa.
BRWN	RawSugar	Commodity attribute of type raw sugar.

CodeName	Name	Definition
WHSG	WhiteSugar	Commodity attribute of type white sugar.
OTHR	Other	Commodity attribute of other type.

#### 8.4.2.1.6.8.1.1.1.3 Potato <Ptt>

*Presence:* [1..1]

*Definition:* Potato agricultural commodity derivative.

**Potato <Ptt>** contains the following **AgriculturalCommodityPotato1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		263
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		263

#### 8.4.2.1.6.8.1.1.1.3.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType1Code" on page 723

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

#### 8.4.2.1.6.8.1.1.1.3.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType45Code" on page 730

CodeName	Name	Definition
POTA	Potato	Commodity of type potato.

#### 8.4.2.1.6.8.1.1.1.4 OliveOil <OlvOil>

*Presence:* [1..1]

*Definition:* Olive oil agricultural commodity derivative.

**OliveOil <OlvOil>** contains the following **AgriculturalCommodityOliveOil1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		264
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		264
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		264

#### 8.4.2.1.6.8.1.1.1.4.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType1Code" on page 723

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

#### 8.4.2.1.6.8.1.1.1.4.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType3Code" on page 729

CodeName	Name	Definition
OOLI	OliveOil	Commodity of type olive oil.

#### 8.4.2.1.6.8.1.1.1.4.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [0..1]

*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

*Datatype:* "AssetClassDetailedSubProductType4Code" on page 720

CodeName	Name	Definition
LAMP	Lampante	Commodity attribute of type lampante.

#### 8.4.2.1.6.8.1.1.1.5 Dairy <Dairy>

*Presence:* [1..1]

*Definition:* Dairy agricultural commodity derivative.

**Dairy <Dairy>** contains the following **AgriculturalCommodityDairy1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		264
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		265

#### 8.4.2.1.6.8.1.1.1.5.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType1Code" on page 723

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.



**8.4.2.1.6.8.1.1.1.5.2 SubProduct <SubPdct>***Presence:* [1..1]*Definition:* Sub-product for the underlying asset class.*Datatype:* "AssetClassSubProductType20Code" on page 725

CodeName	Name	Definition
DIRY	Dairy	Commodity of type dairy.

**8.4.2.1.6.8.1.1.1.6 Forestry <Frstry>***Presence:* [1..1]*Definition:* Forestry agricultural commodity derivative.**Forestry <Frstry>** contains the following **AgriculturalCommodityForestry1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		265
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		265

**8.4.2.1.6.8.1.1.1.6.1 BaseProduct <BasePdct>***Presence:* [1..1]*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.*Datatype:* "AssetClassProductType1Code" on page 723

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

**8.4.2.1.6.8.1.1.1.6.2 SubProduct <SubPdct>***Presence:* [1..1]*Definition:* Sub-product for the underlying asset class.*Datatype:* "AssetClassSubProductType21Code" on page 726

CodeName	Name	Definition
FRST	Forestry	Commodity of type forestry.

**8.4.2.1.6.8.1.1.1.7 Seafood <Sfd>***Presence:* [1..1]*Definition:* Seafood agricultural commodity derivative.**Seafood <Sfd>** contains the following **AgriculturalCommoditySeafood1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		266
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		266

#### 8.4.2.1.6.8.1.1.1.7.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType1Code" on page 723

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

#### 8.4.2.1.6.8.1.1.1.7.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType23Code" on page 726

CodeName	Name	Definition
SEAF	Seafood	Commodity of type seafood.

#### 8.4.2.1.6.8.1.1.1.8 LiveStock <LiveStock>

*Presence:* [1..1]

*Definition:* Livestock agricultural commodity derivative.

**LiveStock <LiveStock>** contains the following **AgriculturalCommodityLiveStock1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct &lt;BasePdct&gt;</b>	[1..1]	CodeSet		266
	<b>SubProduct &lt;SubPdct&gt;</b>	[1..1]	CodeSet		266

#### 8.4.2.1.6.8.1.1.1.8.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType1Code" on page 723

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

#### 8.4.2.1.6.8.1.1.1.8.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType22Code" on page 726

CodeName	Name	Definition
LSTK	Livestock	Commodity of type livestock.

**8.4.2.1.6.8.1.1.1.9 Grain <Grn>***Presence:* [1..1]*Definition:* Grain agricultural commodity derivative.**Grain <Grn>** contains the following **AgriculturalCommodityGrain1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		267
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		267
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		267

**8.4.2.1.6.8.1.1.1.9.1 BaseProduct <BasePdct>***Presence:* [1..1]*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.*Datatype:* "AssetClassProductType1Code" on page 723

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

**8.4.2.1.6.8.1.1.1.9.2 SubProduct <SubPdct>***Presence:* [1..1]*Definition:* Sub-product for the underlying asset class.*Datatype:* "AssetClassSubProductType5Code" on page 731

CodeName	Name	Definition
GRIN	Grain	Commodity of type grain.

**8.4.2.1.6.8.1.1.1.9.3 AdditionalSubProduct <AddtlSubPdct>***Presence:* [0..1]*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.*Datatype:* "AssetClassDetailedSubProductType15Code" on page 719

CodeName	Name	Definition
MWHT	MillingWheat	Commodity attribute of type milled wheat.

**8.4.2.1.6.8.1.1.2 Energy <Nrgy>***Presence:* [1..1]*Definition:* Energy commodities.

**Energy <Nrgy>** contains one of the following **AssetClassCommodityEnergy1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Electricity</b> <Elctrcty>	[1..1]			268
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		269
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		269
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		269
Or	<b>NaturalGas</b> <NtrlGas>	[1..1]			269
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		270
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		270
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		270
Or	<b>Oil</b> <Oil>	[1..1]			270
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		271
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		271
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		271
Or	<b>Coal</b> <Coal>	[1..1]			272
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		272
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		272
Or	<b>InterEnergy</b> <IntrNrgy>	[1..1]			273
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		273
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		273
Or	<b>RenewableEnergy</b> <RnwblNrgy>	[1..1]			273
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		273
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		274
Or	<b>LightEnd</b> <LghtEnd>	[1..1]			274
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		274
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		274
Or}	<b>Distillates</b> <Dstllts>	[1..1]			274
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		275
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		275

#### 8.4.2.1.6.8.1.1.2.1 Electricity <Elctrcty>

*Presence:* [1..1]

*Definition:* Definition of Electricity energy commodity derivative.

**Electricity <Elctrcty>** contains the following **EnergyCommodityElectricity1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		269
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		269
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		269

#### 8.4.2.1.6.8.1.1.2.1.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType2Code" on page 723

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

#### 8.4.2.1.6.8.1.1.2.1.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType6Code" on page 731

CodeName	Name	Definition
ELEC	Electricity	Commodity of type electricity.

#### 8.4.2.1.6.8.1.1.2.1.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [1..1]

*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

*Datatype:* "AssetClassDetailedSubProductType5Code" on page 720

CodeName	Name	Definition
BSLD	BaseLoad	Commodity attribute of type base load.
FITR	FinancialTransmissionRights	Commodity attribute of type financial transmission rights.
PKLD	PeakLoad	Commodity attribute of type peak load.
OFFP	OffPeak	Commodity attribute of type off-peak.
OTHR	Other	Commodity attribute of other type.

#### 8.4.2.1.6.8.1.1.2.2 NaturalGas <NtrlGas>

*Presence:* [1..1]

*Definition:* Definition of Natural Gas energy commodity derivative.

**NaturalGas <NtrlGas>** contains the following **EnergyCommodityNaturalGas1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		270
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		270
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		270

#### 8.4.2.1.6.8.1.1.2.2.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType2Code" on page 723

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

#### 8.4.2.1.6.8.1.1.2.2.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType7Code" on page 731

CodeName	Name	Definition
NGAS	NaturalGas	Commodity of type natural gas.

#### 8.4.2.1.6.8.1.1.2.2.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [0..1]

*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

*Datatype:* "AssetClassDetailedSubProductType6Code" on page 720

CodeName	Name	Definition
GASP	GasPool	Commodity attribute of type GASPOOL.
LNCG	LNG	Commodity attribute of type liquid natural gas.
NCGG	NCG	Commodity attribute of type NCG (NetConnect Germany).
TTFG	TTF	Commodity attribute of type TTF (Dutch Title Transfer Facility).
NBPG	NBP	Commodity attribute of type NBP (National Balancing Point).

#### 8.4.2.1.6.8.1.1.2.3 Oil <Oil>

*Presence:* [1..1]

*Definition:* Definition of Oil energy commodity derivative.

**Oil <Oil>** contains the following **EnergyCommodityOil1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		271
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		271
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		271

#### 8.4.2.1.6.8.1.1.2.3.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType2Code" on page 723

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

#### 8.4.2.1.6.8.1.1.2.3.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType8Code" on page 731

CodeName	Name	Definition
OILP	Oil	Commodity of type oil.

#### 8.4.2.1.6.8.1.1.2.3.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [0..1]

*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

*Datatype:* "AssetClassDetailedSubProductType7Code" on page 721

CodeName	Name	Definition
BAKK	Bakken	Commodity attribute of type bakken.
BDSL	Biodiesel	Commodity attribute of type biodiesel.
BRNT	Brent	Commodity attribute of type brent.
BRNX	BrentNX	Commodity attribute of type brent NX (New Expiry).
CNDA	Canadian	Commodity attribute of type canadian.
COND	Condensate	Commodity attribute of type condensate.
DSEL	Diesel	Commodity attribute of type diesel.
DUBA	Dubai	Commodity attribute of type Dubai.
ESPO	ESPO	Commodity attribute of type ESPO (Eastern Siberia Pacific Ocean).

CodeName	Name	Definition
ETHA	Ethanol	Commodity attribute of type ethanol.
FUEL	Fuel	Commodity attribute of type fuel.
FOIL	FuelOil	Commodity attribute of type fuel oil.
GOIL	Gasoil	Commodity attribute of type gasoil.
GSLN	Gasoline	Commodity attribute of type gasoline.
HEAT	HeatingOil	Commodity attribute of type heating oil.
JTFL	JetFuel	Commodity attribute of type jet fuel.
KERO	Kerosene	Commodity attribute of type kerosene.
LLSO	LightLouisianaSweet	Commodity attribute of type light Louisiana sweet (LLS).
MARS	Mars	Commodity attribute of type mars.
NAPH	Naphta	Commodity attribute of type naptha.
NGLO	NGL	Commodity attribute of type NGL (Natural Gas Liquids).
TAPI	Tapis	Commodity attribute of type tapis.
WTIO	WTI	Commodity attribute of type WTI (West Texas Intermediate).
URAL	Urals	Commodity attribute of type urals.

#### 8.4.2.1.6.8.1.1.2.4 Coal <Coal>

*Presence:* [1..1]

*Definition:* Definition of Coal energy commodity derivative.

**Coal <Coal>** contains the following **EnergyCommodityCoal1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		272
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		272

#### 8.4.2.1.6.8.1.1.2.4.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType2Code" on page 723

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

#### 8.4.2.1.6.8.1.1.2.4.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.



Datatype: "AssetClassSubProductType24Code" on page 726

CodeName	Name	Definition
COAL	Coal	Commodity of type coal.

#### 8.4.2.1.6.8.1.1.2.5 InterEnergy <IntrNrgy>

Presence: [1..1]

Definition: Inter energy commodity derivative.

InterEnergy <IntrNrgy> contains the following EnergyCommodityInterEnergy1 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		273
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		273

#### 8.4.2.1.6.8.1.1.2.5.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType2Code" on page 723

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

#### 8.4.2.1.6.8.1.1.2.5.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType26Code" on page 726

CodeName	Name	Definition
INRG	InterEnergy	Commodity of type inter energy.

#### 8.4.2.1.6.8.1.1.2.6 RenewableEnergy <RnwblNrgy>

Presence: [1..1]

Definition: Renewable energy commodity derivative.

RenewableEnergy <RnwblNrgy> contains the following EnergyCommodityRenewableEnergy1 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		273
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		274

#### 8.4.2.1.6.8.1.1.2.6.1 BaseProduct <BasePdct>

Presence: [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType2Code" on page 723

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

#### 8.4.2.1.6.8.1.1.2.6.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType28Code" on page 727

CodeName	Name	Definition
RNNG	RenewableEnergy	Commodity of type renewable energy.

#### 8.4.2.1.6.8.1.1.2.7 LightEnd <LghtEnd>

*Presence:* [1..1]

*Definition:* Light end energy commodity derivative.

**LightEnd <LghtEnd>** contains the following **EnergyCommodityLightEnd1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		274
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		274

#### 8.4.2.1.6.8.1.1.2.7.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType2Code" on page 723

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

#### 8.4.2.1.6.8.1.1.2.7.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType27Code" on page 727

CodeName	Name	Definition
LGHT	LightEnds	Commodity of type light ends.

#### 8.4.2.1.6.8.1.1.2.8 Distillates <Dstlts>

*Presence:* [1..1]

*Definition:* Distillates energy commodity derivative.

**Distillates <Dstllts>** contains the following **EnergyCommodityDistillates1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		275
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		275

#### 8.4.2.1.6.8.1.1.2.8.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType2Code" on page 723

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

#### 8.4.2.1.6.8.1.1.2.8.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType25Code" on page 726

CodeName	Name	Definition
DIST	Distillates	Commodity of type distillates.

#### 8.4.2.1.6.8.1.1.3 Environmental <Envttl>

*Presence:* [1..1]

*Definition:* Environmental commodities.

**Environmental <Envttl>** contains one of the following **AssetClassCommodityEnvironmental1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Emissions</b> <Emssns>	[1..1]			276
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		276
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		276
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		276
Or	<b>Weather</b> <Wthr>	[1..1]			277
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		277
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		277
Or}	<b>CarbonRelated</b> <CrbnRltd>	[1..1]			277
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		278
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		278

#### 8.4.2.1.6.8.1.1.3.1 Emissions <Emsns>

*Presence:* [1..1]

*Definition:* Emissions environmental commodity derivative.

**Emissions <Emsns>** contains the following **EnvironmentalCommodityEmission1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		276
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		276
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		276

##### 8.4.2.1.6.8.1.1.3.1.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType3Code" on page 723

CodeName	Name	Definition
ENVR	Environmental	Commodity of type environmental.

##### 8.4.2.1.6.8.1.1.3.1.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType10Code" on page 724

CodeName	Name	Definition
EMIS	Emission	Commodity of type emission.

##### 8.4.2.1.6.8.1.1.3.1.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [0..1]

*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

*Datatype:* "AssetClassDetailedSubProductType8Code" on page 722

CodeName	Name	Definition
CERE	CER	Commodity attribute of type emissions allowance CER (Certified Emission Reduction).
ERUE	ERU	Commodity attribute of type emissions allowance ERU (European Reduction Unit).
EUA	EUA	Commodity attribute of type emissions allowance EUA (European Union Allowance).

CodeName	Name	Definition
EUAA	EUAA	Commodity attribute of type emissions allowance EUAA (European Union Aviation Allowance).
OTHR	Other	Commodity attribute of other type.

#### 8.4.2.1.6.8.1.1.3.2 Weather <Wthr>

*Presence:* [1..1]

*Definition:* Weather environmental commodity derivative.

**Weather <Wthr>** contains the following **EnvironmentalCommodityWeather1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		277
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		277

##### 8.4.2.1.6.8.1.1.3.2.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType3Code" on page 723

CodeName	Name	Definition
ENVR	Environmental	Commodity of type environmental.

##### 8.4.2.1.6.8.1.1.3.2.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType30Code" on page 727

CodeName	Name	Definition
WTHR	Weather	Commodity of type weather.

##### 8.4.2.1.6.8.1.1.3.3 CarbonRelated <CrbnRltd>

*Presence:* [1..1]

*Definition:* Carbon related environmental commodity derivative.

**CarbonRelated <CrbnRltd>** contains the following **EnvironmentalCommodityCarbonRelated1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		278
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		278

#### 8.4.2.1.6.8.1.1.3.3.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType3Code" on page 723

CodeName	Name	Definition
ENVR	Environmental	Commodity of type environmental.

#### 8.4.2.1.6.8.1.1.3.3.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType29Code" on page 727

CodeName	Name	Definition
CRBR	CarbonRelated	Commodity of type carbon related.

#### 8.4.2.1.6.8.1.1.4 Fertilizer <Frtlzl>

*Presence:* [1..1]

*Definition:* Fertilizer commodities.

**Fertilizer <Frtlzf>** contains one of the following **AssetClassCommodityFertilizer1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Ammonia</b> <Ammn>	[1..1]			279
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		279
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		280
Or	<b>DiammoniumPhosphate</b> <DmmnmPhspht>	[1..1]			280
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		280
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		280
Or	<b>Potash</b> <Ptsh>	[1..1]			280
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		281
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		281
Or	<b>Sulphur</b> <Sphr>	[1..1]			281
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		281
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		281
Or	<b>Urea</b> <Urea>	[1..1]			282
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		282
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		282
Or}	<b>UreaAndAmmoniumNitrate</b> <UreaAndAmmnmNtrt>	[1..1]			282
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		283
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		283

#### 8.4.2.1.6.8.1.1.4.1 Ammonia <Ammn>

*Presence:* [1..1]

*Definition:* Ammonia fertilizer commodity derivative.

**Ammonia <Ammn>** contains the following **FertilizerCommodityAmmonia1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		279
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		280

#### 8.4.2.1.6.8.1.1.4.1.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType5Code" on page 724

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

#### 8.4.2.1.6.8.1.1.4.1.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType39Code" on page 729

CodeName	Name	Definition
AMMO	Ammonia	Commodity of type ammonia.

#### 8.4.2.1.6.8.1.1.4.2 DiammoniumPhosphate <DmmnmPhspht>

*Presence:* [1..1]

*Definition:* Diammonium phosphate fertilizer commodity derivative.

**DiammoniumPhosphate <DmmnmPhspht>** contains the following **FertilizerCommodityDiammoniumPhosphate1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		280
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		280

#### 8.4.2.1.6.8.1.1.4.2.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType5Code" on page 724

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

#### 8.4.2.1.6.8.1.1.4.2.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType40Code" on page 729

CodeName	Name	Definition
DAPH	DiammoniumPhosphate	Commodity of type diammonium phosphate.

#### 8.4.2.1.6.8.1.1.4.3 Potash <Ptsh>

*Presence:* [1..1]

*Definition:* Potash fertilizer commodity derivative.



**Potash <Ptsh>** contains the following **FertilizerCommodityPotash1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		281
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		281

#### 8.4.2.1.6.8.1.1.4.3.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType5Code" on page 724

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

#### 8.4.2.1.6.8.1.1.4.3.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType41Code" on page 729

CodeName	Name	Definition
PTSH	Potash	Commodity of type potash.

#### 8.4.2.1.6.8.1.1.4.4 Sulphur <Slphr>

*Presence:* [1..1]

*Definition:* Sulphur fertilizer commodity derivative.

**Sulphur <Slphr>** contains the following **FertilizerCommoditySulphur1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		281
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		281

#### 8.4.2.1.6.8.1.1.4.4.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType5Code" on page 724

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

#### 8.4.2.1.6.8.1.1.4.4.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType42Code" on page 729

CodeName	Name	Definition
SLPH	Sulphur	Commodity of type sulphur.

#### 8.4.2.1.6.8.1.1.4.5 Urea <Urea>

*Presence:* [1..1]

*Definition:* Urea fertilizer commodity derivative.

**Urea <Urea>** contains the following **FertilizerCommodityUrea1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		282
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		282

#### 8.4.2.1.6.8.1.1.4.5.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType5Code" on page 724

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

#### 8.4.2.1.6.8.1.1.4.5.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType43Code" on page 730

CodeName	Name	Definition
UREA	Urea	Commodity of type urea.

#### 8.4.2.1.6.8.1.1.4.6 UreaAndAmmoniumNitrate <UreaAndAmnmNtrt>

*Presence:* [1..1]

*Definition:* Urea and ammonium nitrate fertilizer commodity derivative.

**UreaAndAmmoniumNitrate <UreaAndAmnmNtrt>** contains the following **FertilizerCommodityUreaAndAmmoniumNitrate1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		283
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		283

**8.4.2.1.6.8.1.1.4.6.1 BaseProduct <BasePdct>***Presence:* [1..1]*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.*Datatype:* "AssetClassProductType5Code" on page 724

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

**8.4.2.1.6.8.1.1.4.6.2 SubProduct <SubPdct>***Presence:* [1..1]*Definition:* Sub-product for the underlying asset class.*Datatype:* "AssetClassSubProductType44Code" on page 730

CodeName	Name	Definition
UAAN	UreaAndAmmoniumNitrite	Commodity of type urea and ammonium nitrite.

**8.4.2.1.6.8.1.1.5 Freight <Frght>***Presence:* [1..1]*Definition:* Freight commodities.**Freight <Frght>** contains one of the following **AssetClassCommodityFreight1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Dry &lt;Dry&gt;</b>	[1..1]			283
	<b>BaseProduct &lt;BasePdct&gt;</b>	[1..1]	CodeSet		284
	<b>SubProduct &lt;SubPdct&gt;</b>	[1..1]	CodeSet		284
	<b>AdditionalSubProduct &lt;AddtlSubPdct&gt;</b>	[0..1]	CodeSet		284
Or	<b>Wet &lt;Wet&gt;</b>	[1..1]			284
	<b>BaseProduct &lt;BasePdct&gt;</b>	[1..1]	CodeSet		285
	<b>SubProduct &lt;SubPdct&gt;</b>	[1..1]	CodeSet		285
	<b>AdditionalSubProduct &lt;AddtlSubPdct&gt;</b>	[0..1]	CodeSet		285
Or}	<b>ContainerShip &lt;CntnrShip&gt;</b>	[1..1]			285
	<b>BaseProduct &lt;BasePdct&gt;</b>	[1..1]	CodeSet		286
	<b>SubProduct &lt;SubPdct&gt;</b>	[1..1]	CodeSet		286

**8.4.2.1.6.8.1.1.5.1 Dry <Dry>***Presence:* [1..1]*Definition:* Dry freight commodity derivative.

**Dry <Dry>** contains the following **FreightCommodityDry1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		284
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		284
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		284

#### 8.4.2.1.6.8.1.1.5.1.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType4Code" on page 723

CodeName	Name	Definition
FRGT	Freight	Commodity of type freight.

#### 8.4.2.1.6.8.1.1.5.1.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType31Code" on page 727

CodeName	Name	Definition
DRYF	Dry	Commodity of type dry freight.

#### 8.4.2.1.6.8.1.1.5.1.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [0..1]

*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

*Datatype:* "AssetClassDetailedSubProductType14Code" on page 719

CodeName	Name	Definition
DBCR	DryBulkCarrier	Commodity attribute of type dry bulk carrier.

#### 8.4.2.1.6.8.1.1.5.2 Wet <Wet>

*Presence:* [1..1]

*Definition:* Wet freight commodity derivative.

**Wet <Wet>** contains the following **FreightCommodityWet1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		285
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		285
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		285

#### 8.4.2.1.6.8.1.1.5.2.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType4Code" on page 723

CodeName	Name	Definition
FRGT	Freight	Commodity of type freight.

#### 8.4.2.1.6.8.1.1.5.2.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType32Code" on page 728

CodeName	Name	Definition
WETF	Wet	Commodity of type wet freight.

#### 8.4.2.1.6.8.1.1.5.2.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [0..1]

*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

*Datatype:* "AssetClassDetailedSubProductType12Code" on page 719

CodeName	Name	Definition
TNKR	Tanker	Commodity attribute of type tanker.

#### 8.4.2.1.6.8.1.1.5.3 ContainerShip <CntnrShip>

*Presence:* [1..1]

*Definition:* Container ship freight commodity derivative.

**ContainerShip <CntnrShip>** contains the following **FreightCommodityContainerShip1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		286
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		286

#### 8.4.2.1.6.8.1.1.5.3.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType4Code" on page 723

CodeName	Name	Definition
FRGT	Freight	Commodity of type freight.

#### 8.4.2.1.6.8.1.1.5.3.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType46Code" on page 730

CodeName	Name	Definition
CSHP	ContainerShip	Commodity of type container ships.

#### 8.4.2.1.6.8.1.1.6 IndustrialProduct <IndstrlPdct>

*Presence:* [1..1]

*Definition:* Industrial Product commodities.

**IndustrialProduct <IndstrlPdct>** contains one of the following **AssetClassCommodityIndustrialProduct1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Construction &lt;Cnstrctn&gt;</b>	[1..1]			286
	<b>BaseProduct &lt;BasePdct&gt;</b>	[1..1]	CodeSet		287
	<b>SubProduct &lt;SubPdct&gt;</b>	[0..1]	CodeSet		287
Or}	<b>Manufacturing &lt;Manfctg&gt;</b>	[1..1]			287
	<b>BaseProduct &lt;BasePdct&gt;</b>	[1..1]	CodeSet		287
	<b>SubProduct &lt;SubPdct&gt;</b>	[0..1]	CodeSet		287

#### 8.4.2.1.6.8.1.1.6.1 Construction <Cnstrctn>

*Presence:* [1..1]

*Definition:* Construction related industrial product commodity derivative.

**Construction <Cnstrctn>** contains the following **IndustrialProductCommodityConstruction1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct &lt;BasePdct&gt;</b>	[1..1]	CodeSet		287
	<b>SubProduct &lt;SubPdct&gt;</b>	[0..1]	CodeSet		287

**8.4.2.1.6.8.1.1.6.1.1 BaseProduct <BasePdct>***Presence:* [1..1]*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.*Datatype:* "AssetClassProductType6Code" on page 724

CodeName	Name	Definition
INDP	IndustrialProduct	Commodity of type industrial product.

**8.4.2.1.6.8.1.1.6.1.2 SubProduct <SubPdct>***Presence:* [0..1]*Definition:* Sub-product for the underlying asset class.*Datatype:* "AssetClassSubProductType33Code" on page 728

CodeName	Name	Definition
CSTR	Construction	Commodity of type construction.

**8.4.2.1.6.8.1.1.6.2 Manufacturing <Manfctg>***Presence:* [1..1]*Definition:* Manufacturing related industrial product commodity derivative.**Manufacturing <Manfctg>** contains the following **IndustrialProductCommodityManufacturing1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct &lt;BasePdct&gt;</b>	[1..1]	CodeSet		287
	<b>SubProduct &lt;SubPdct&gt;</b>	[0..1]	CodeSet		287

**8.4.2.1.6.8.1.1.6.2.1 BaseProduct <BasePdct>***Presence:* [1..1]*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.*Datatype:* "AssetClassProductType6Code" on page 724

CodeName	Name	Definition
INDP	IndustrialProduct	Commodity of type industrial product.

**8.4.2.1.6.8.1.1.6.2.2 SubProduct <SubPdct>***Presence:* [0..1]*Definition:* Sub-product for the underlying asset class.*Datatype:* "AssetClassSubProductType34Code" on page 728

CodeName	Name	Definition
MFTG	Manufacturing	Commodity of type manufacturing.

#### 8.4.2.1.6.8.1.1.7 Metal <Metl>

*Presence:* [1..1]

*Definition:* Metal commodities.

**Metal <Metl>** contains one of the following **AssetClassCommodityMetal1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>NonPrecious</b> <NonPrCs>	[1..1]			288
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		288
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		288
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		289
Or}	<b>Precious</b> <PrCs>	[1..1]			289
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		289
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		290
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		290

#### 8.4.2.1.6.8.1.1.7.1 NonPrecious <NonPrCs>

*Presence:* [1..1]

*Definition:* Non-precious metal commodity derivative.

**NonPrecious <NonPrCs>** contains the following **MetalCommodityNonPrecious1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		288
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		288
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		289

#### 8.4.2.1.6.8.1.1.7.1.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType7Code" on page 724

CodeName	Name	Definition
METL	Metal	Commodity of type metal.

#### 8.4.2.1.6.8.1.1.7.1.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType15Code" on page 725



CodeName	Name	Definition
NPRM	NonPrecious	Commodity of type non precious metals.

#### 8.4.2.1.6.8.1.1.7.1.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [1..1]

*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

*Datatype:* "AssetClassDetailedSubProductType10Code" on page 718

CodeName	Name	Definition
ALUM	Aluminium	Commodity attribute of type aluminium.
ALUA	AluminiumAlloy	Commodity attribute of type aluminium alloy.
CBLT	Cobalt	Commodity attribute of type cobalt.
COPR	Copper	Commodity attribute of type copper.
IRON	IronOre	Commodity attribute of type iron ore.
MOLY	Molybdenum	Commodity attribute of type molybdenum.
NASC	NASAAC	Commodity attribute of type NASAAC (North American Special Aluminum Alloy Contract).
NICK	Nickel	Commodity attribute of type nickel.
STEL	Steel	Commodity attribute of type steel.
TINN	Tin	Commodity attribute of type tin.
ZINC	Zinc	Commodity attribute of type zinc.
OTHR	Other	Commodity attribute of other type.
LEAD	Lead	Commodity attribute of type lead.

#### 8.4.2.1.6.8.1.1.7.2 Precious <Prcls>

*Presence:* [1..1]

*Definition:* Precious metal commodity derivative.

**Precious <Prcls>** contains the following **MetalCommodityPrecious1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		289
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		290
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		290

#### 8.4.2.1.6.8.1.1.7.2.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType7Code" on page 724

CodeName	Name	Definition
METL	Metal	Commodity of type metal.

#### 8.4.2.1.6.8.1.1.7.2.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType16Code" on page 725

CodeName	Name	Definition
PRME	Precious	Commodity of type precious metals.

#### 8.4.2.1.6.8.1.1.7.2.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [1..1]

*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

*Datatype:* "AssetClassDetailedSubProductType11Code" on page 719

CodeName	Name	Definition
GOLD	Gold	Commodity attribute of type gold.
OTHR	Other	Commodity attribute of other type.
PLDM	Palladium	Commodity attribute of type palladium.
PTNM	Platinum	Commodity attribute of type platinum.
SLVR	Silver	Commodity attribute of type silver.

#### 8.4.2.1.6.8.1.1.8 OtherC10 <OthrC10>

*Presence:* [1..1]

*Definition:* Other C10 commodities.

**OtherC10 <OthrC10>** contains one of the following **AssetClassCommodityOtherC102Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Deliverable</b> <Dlvrbl>	[1..1]			290
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		291
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		291
Or}	<b>NonDeliverable</b> <NonDlvrbl>	[1..1]			291
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		291
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		292

#### 8.4.2.1.6.8.1.1.8.1 Deliverable <Dlvrbl>

*Presence:* [1..1]

*Definition:* Other C10 deliverable commodity derivative.

**Deliverable <Dlvrbl>** contains the following **OtherC10CommodityDeliverable2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		291
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		291

#### 8.4.2.1.6.8.1.1.8.1.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType11Code" on page 722

CodeName	Name	Definition
OTHC	OtherC10	Commodity of other type C10.

#### 8.4.2.1.6.8.1.1.8.1.2 SubProduct <SubPdct>

*Presence:* [0..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType47Code" on page 730

CodeName	Name	Definition
DLVR	Deliverable	Commodity of type deliverable.

#### 8.4.2.1.6.8.1.1.8.2 NonDeliverable <NonDlvrbl>

*Presence:* [1..1]

*Definition:* Other C10 non-deliverable commodity derivative.

**NonDeliverable <NonDlvrbl>** contains the following **OtherC10CommodityNonDeliverable2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		291
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		292

#### 8.4.2.1.6.8.1.1.8.2.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType11Code" on page 722

CodeName	Name	Definition
OTHC	OtherC10	Commodity of other type C10.

#### 8.4.2.1.6.8.1.1.8.2.2 SubProduct <SubPdct>

*Presence:* [0..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType48Code" on page 730

CodeName	Name	Definition
NDLV	NonDeliverable	Commodity of type non deliverable.

#### 8.4.2.1.6.8.1.1.9 Paper <Ppr>

*Presence:* [1..1]

*Definition:* Paper commodities.

**Paper <Ppr>** contains one of the following **AssetClassCommodityPaper1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>ContainerBoard</b> <CntnrBrd>	[1..1]			292
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		292
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		293
Or	<b>Newsprint</b> <Nwsprnt>	[1..1]			293
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		293
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		293
Or	<b>Pulp</b> <Pulp>	[1..1]			293
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		294
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		294
Or}	<b>RecoveredPaper</b> <RcvrdPpr>	[1..1]			294
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		294
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		294

#### 8.4.2.1.6.8.1.1.9.1 ContainerBoard <CntnrBrd>

*Presence:* [1..1]

*Definition:* Container board commodity derivative.

**ContainerBoard <CntnrBrd>** contains the following **PaperCommodityContainerBoard1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		292
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		293

#### 8.4.2.1.6.8.1.1.9.1.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType8Code" on page 724

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

#### 8.4.2.1.6.8.1.1.9.1.2 SubProduct <SubPdct>

*Presence:* [0..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType35Code" on page 728

CodeName	Name	Definition
CBRD	Containerboard	Commodity of type containerboard.

#### 8.4.2.1.6.8.1.1.9.2 Newsprint <Nwsprnt>

*Presence:* [1..1]

*Definition:* Newsprint commodity derivative.

**Newsprint <Nwsprnt>** contains the following **PaperCommodityNewsprint1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		293
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		293

#### 8.4.2.1.6.8.1.1.9.2.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType8Code" on page 724

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

#### 8.4.2.1.6.8.1.1.9.2.2 SubProduct <SubPdct>

*Presence:* [0..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType36Code" on page 728

CodeName	Name	Definition
NSPT	Newsprint	Commodity of type newsprint.

#### 8.4.2.1.6.8.1.1.9.3 Pulp <Pulp>

*Presence:* [1..1]

*Definition:* Pulp commodity derivative.

**Pulp <Pulp>** contains the following **PaperCommodityPulp1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		294
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		294

#### 8.4.2.1.6.8.1.1.9.3.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType8Code" on page 724

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

#### 8.4.2.1.6.8.1.1.9.3.2 SubProduct <SubPdct>

*Presence:* [0..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType37Code" on page 728

CodeName	Name	Definition
PULP	Pulp	Commodity of type pulp.

#### 8.4.2.1.6.8.1.1.9.4 RecoveredPaper <RcvrdPpr>

*Presence:* [1..1]

*Definition:* Recovered paper commodity derivative.

**RecoveredPaper <RcvrdPpr>** contains the following **PaperCommodityRecoveredPaper1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		294
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		294

#### 8.4.2.1.6.8.1.1.9.4.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType8Code" on page 724

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

#### 8.4.2.1.6.8.1.1.9.4.2 SubProduct <SubPdct>

*Presence:* [0..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType38Code" on page 729

CodeName	Name	Definition
RCVP	RecoveredPaper	Commodity of type recovered paper.

#### 8.4.2.1.6.8.1.1.10 Polypropylene <Plprpln>

*Presence:* [1..1]

*Definition:* Polypropylene commodities.

**Polypropylene <Plprpln>** contains one of the following **AssetClassCommodityPolypropylene1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Plastic</b> <Plstc>	[1..1]			295
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		295
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		295

#### 8.4.2.1.6.8.1.1.10.1 Plastic <Plstc>

*Presence:* [1..1]

*Definition:* Plastic commodity derivative.

**Plastic <Plstc>** contains the following **PolypropyleneCommodityPlastic1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		295
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		295

#### 8.4.2.1.6.8.1.1.10.1.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType9Code" on page 724

CodeName	Name	Definition
POLY	Polypropylene	Commodity of type polypropylene.

#### 8.4.2.1.6.8.1.1.10.1.2 SubProduct <SubPdct>

*Presence:* [0..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType18Code" on page 725

CodeName	Name	Definition
PLST	Plastic	Commodity of type plastic.

#### 8.4.2.1.6.8.1.1.11 Inflation <Infltn>

*Presence:* [1..1]

*Definition:* Inflation commodities.

**Inflation <Infltn>** contains the following **AssetClassCommodityInflation1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		296

##### 8.4.2.1.6.8.1.1.11.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType12Code" on page 722

CodeName	Name	Definition
INFL	Inflation	Commodity of type inflation.

#### 8.4.2.1.6.8.1.1.12 MultiCommodityExotic <MultiCmmdtyExtc>

*Presence:* [1..1]

*Definition:* Multi Commodity Exotic.

**MultiCommodityExotic <MultiCmmdtyExtc>** contains the following **AssetClassCommodityMultiCommodityExotic1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		296

##### 8.4.2.1.6.8.1.1.12.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType13Code" on page 722

CodeName	Name	Definition
MCEX	MultiCommodityExotic	Commodity of type multi commodity exotic.

#### 8.4.2.1.6.8.1.1.13 OfficialEconomicStatistics <OffclEcnmcSttstcs>

*Presence:* [1..1]

*Definition:* Official Economic Statistics commodities.



**OfficialEconomicStatistics <OffclEcnmcSttstcs>** contains the following **AssetClassCommodityOfficialEconomicStatistics1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		297

#### 8.4.2.1.6.8.1.1.13.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType14Code" on page 723

CodeName	Name	Definition
OEST	OfficialEconomicStatistic	Commodity of type official economic statistic.

#### 8.4.2.1.6.8.1.1.14 Other <Othr>

*Presence:* [1..1]

*Definition:* Other commodities.

**Other <Othr>** contains the following **AssetClassCommodityOther1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		297

#### 8.4.2.1.6.8.1.1.14.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType15Code" on page 723

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

#### 8.4.2.1.6.8.1.2 TransactionType <TxTp>

*Presence:* [0..1]

*Definition:* Transaction type as specified by the trading venue.

*Datatype:* "AssetClassTransactionType1Code" on page 731

CodeName	Name	Definition
CRCK	Crack	Crack.
DIFF	Differential	Differential.
FUTR	Futures	Futures.
MINI	Minis	Minis.

CodeName	Name	Definition
OPTN	Options	Options.
OTCT	OTC	Over-The-Counter.
ORIT	Outright	Outright.
SWAP	Swaps	Swaps.
TAPO	TAPOS	TAPOS.
OTHR	Other	Other.

#### 8.4.2.1.6.8.1.3 FinalPriceType <FnlPricTp>

*Presence:* [0..1]

*Definition:* Final price type as specified by the trading venue.

*Datatype:* "AssetPriceType1Code" on page 732

CodeName	Name	Definition
ARGM	ArgusMcCloskey	Argus / Mc Closkey price.
BLTC	Baltic	Baltic price.
EXOF	Exchange	Exchange price.
GBCL	GlobalCoal	Global coal price.
IHSM	IHSMcCloskey	IHS Mc Closkey price.
OTHR	Other	Other price.
PLAT	Platts	Platts price.

#### 8.4.2.1.6.8.2 Interest <Intrst>

*Presence:* [0..1]

*Definition:* The fields in this section should only be populated for instruments that have non-financial instrument of type interest rates as underlying.

**Interest <Intrst>** contains the following **DerivativeInterest3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		298
	<b>FirstLegInterestRate</b> <FrstLegIntrstRate>	[0..1]	±		299
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	299
	<b>OtherLegInterestRate</b> <OthrLegIntrstRate>	[0..1]	±		299

##### 8.4.2.1.6.8.2.1 InterestRate <IntrstRate>

*Presence:* [1..1]

*Definition:* Provides the interest rate in number of days, weeks, months or years.

**InterestRate <IntrstRate>** contains the following elements (see ["FloatingInterestRate8"](#) on page 681 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReferenceRate <RefRate>	[1..1]			681
{Or	Index <Indx>	[1..1]	CodeSet		682
Or}	Name <Nm>	[1..1]	Text		684
	Term <Term>	[0..1]	±		684

#### 8.4.2.1.6.8.2.2 FirstLegInterestRate <FrstLegIntrstRate>

*Presence:* [0..1]

*Definition:* Interest rate of the notional currency.

**FirstLegInterestRate <FrstLegIntrstRate>** contains one of the following elements (see ["InterestRate8Choice"](#) on page 681 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Fixed <Fxd>	[1..1]	Rate		681
Or}	Floating <Fltg>	[1..1]	±		681

#### 8.4.2.1.6.8.2.3 OtherNotionalCurrency <OthrNtnlCcy>

*Presence:* [0..1]

*Definition:* Notional currency in which leg 2 of the contract is denominated, in case of multi-currency or cross-currency swaps.

Notional currency in which leg 2 of the swap is denominated, in case of swaptions where the underlying swap is multi-currency.

*Impacted by:* [C2 "ActiveOrHistoricCurrency"](#)

*Datatype:* ["ActiveOrHistoricCurrencyCode"](#) on page 718

#### Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

#### 8.4.2.1.6.8.2.4 OtherLegInterestRate <OthrLegIntrstRate>

*Presence:* [0..1]

*Definition:* Indication of the interest rate used for leg 2, if applicable.

**OtherLegInterestRate <OthrLegIntrstRate>** contains one of the following elements (see "InterestRate8Choice" on page 681 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Fixed <Fxd>	[1..1]	Rate		681
Or}	Floating <Fltg>	[1..1]	±		681

#### 8.4.2.1.6.8.3 ForeignExchange <FX>

*Presence:* [0..1]

*Definition:* The fields in this section should only be populated for instruments that have non-financial instrument of type foreign exchange as underlying.

**ForeignExchange <FX>** contains the following **DerivativeForeignExchange3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FXType</b> <FxTp>	[0..1]	CodeSet		300
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	300

##### 8.4.2.1.6.8.3.1 FXType <FxTp>

*Presence:* [0..1]

*Definition:* Type of the underlying currency.

*Datatype:* "AssetFXSubProductType1Code" on page 732

CodeName	Name	Definition
FXCR	ForeignExchangeCrossRate	Commodity attribute of type foreign exchange cross rate.
FXEM	ForeignExchangeEmergingMarket	Commodity attribute of type foreign exchange emerging markets.
FXMJ	ForeignExchangeMajor	Commodity attribute of type foreign exchange majors.

##### 8.4.2.1.6.8.3.2 OtherNotionalCurrency <OthrNtnlCcy>

*Presence:* [0..1]

*Definition:* Underlying currency 2 of the currency pair (the currency 1 will be populated in the notional currency).

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 718

#### Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3)

contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

#### 8.4.2.1.7 TechnicalAttributes <TechAttrbts>

*Presence:* [0..1]

*Definition:* Technical attributes.

*Impacted by:* C12 "OneElementPresentRule"

**TechnicalAttributes <TechAttrbts>** contains the following **RecordTechnicalData4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>InconsistencyIndicator</b> <IncnsstncyInd>	[0..1]	Indicator		301
	<b>LastUpdate</b> <LastUpd>	[0..1]	DateTime		301
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		301
	<b>RelevantCompetentAuthority</b> <RlvntCmptntAuthrty>	[0..1]	CodeSet	C4	302
	<b>PublicationPeriod</b> <PblctnPrd>	[0..1]	±		302
	<b>NeverPublished</b> <NvrPblshd>	[0..1]	Indicator		302
	<b>RelevantTradingVenue</b> <RlvntTradgVn>	[0..1]	IdentifierSet		302

#### Constraints

- **OneElementPresentRule**

At least one of the 5 elements must be present.

Following Must be True

/InconsistencyIndicator Must be present

Or /LastUpdate Must be present

Or /SubmissionDateTime Must be present

Or /RelevantCompetentAuthority Must be present

Or /PublicationPeriod Must be present

#### 8.4.2.1.7.1 InconsistencyIndicator <IncnsstncyInd>

*Presence:* [0..1]

*Definition:* Flag to say if there is an inconsistency across all submitting entities records.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 750):

- *Meaning When True:* True
- *Meaning When False:* False

#### 8.4.2.1.7.2 LastUpdate <LastUpd>

*Presence:* [0..1]

*Definition:* Last date for which data was received for this instrument.

*Datatype:* "ISODatetime" on page 749

#### 8.4.2.1.7.3 SubmissionDateTime <SubmissnDtTm>

*Presence:* [0..1]

*Definition:* Defines the date and time when this instrument was originally received at the submission destination.

*Datatype:* ["ISODateTime" on page 749](#)

#### 8.4.2.1.7.4 RelevantCompetentAuthority <RlvntCmptntAuthrty>

*Presence:* [0..1]

*Definition:* Country code of the relevant competent authority of the instrument.

*Impacted by:* [C4 "Country"](#)

*Datatype:* ["CountryCode" on page 735](#)

##### Constraints

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 8.4.2.1.7.5 PublicationPeriod <PblctnPrd>

*Presence:* [0..1]

*Definition:* Period for which the associated instrument has been publically available.

**PublicationPeriod <PblctnPrd>** contains one of the following elements (see ["Period4Choice" on page 658](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		659
Or	FromDate <FrDt>	[1..1]	Date		659
Or	ToDate <ToDt>	[1..1]	Date		659
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		659

#### 8.4.2.1.7.6 NeverPublished <NvrPblshd>

*Presence:* [0..1]

*Definition:* Flag to say if the record has ever been published.

*Datatype:* One of the following values must be used (see ["TrueFalseIndicator" on page 750](#)):

- *Meaning When True:* True
- *Meaning When False:* False

#### 8.4.2.1.7.7 RelevantTradingVenue <RlvntTradgVn>

*Presence:* [0..1]

*Definition:* Trading venue of the record used by the relevant competent authority to determine the reference data for the instrument.

*Datatype:* ["MICIdentifier" on page 750](#)

#### 8.4.2.2 NewRecord <NewRcrd>

*Presence:* [1..1]

*Definition:* Specifies new instruments that have been added since the previous report.

*Impacted by:* C16 "ValidDebtMaturityDateRule", C17 "ValidDerivativeExpiryDateRule"

**NewRecord <NewRcrd>** contains the following **SecuritiesReferenceDataReport6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		311
	<b>FinancialInstrumentGeneralAttributes</b> <FinInstrmGnlAttrbts>	[1..1]		C15, C18, C21	311
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		312
	<b>FullName</b> <FullNm>	[1..1]	Text		312
	<b>ShortName</b> <ShrtNm>	[0..1]	Text		312
	<b>ClassificationType</b> <ClssfctnTp>	[1..1]	IdentifierSet		312
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	312
	<b>CommodityDerivativeIndicator</b> <CmmdtyDerivInd>	[1..1]	Indicator		312
	<b>Issuer</b> <Issr>	[1..1]	IdentifierSet		313
	<b>TradingVenueRelatedAttributes</b> <TradgVnRltdAttrbts>	[1..*]		C14, C20, C22	313
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		313
	<b>IssuerRequest</b> <IssrReq>	[1..1]	Indicator		314
	<b>AdmissionApprovalDateByIssuer</b> <AdmssnApprvlDtByIssr>	[0..1]	DateTime		314
	<b>RequestForAdmissionDate</b> <ReqForAdmssnDt>	[0..1]	DateTime		314
	<b>FirstTradeDate</b> <FrstTradDt>	[0..1]	DateTime		314
	<b>TerminationDate</b> <TermntnDt>	[0..1]	DateTime		314
	<b>DebtInstrumentAttributes</b> <DebtInstrmAttrbts>	[0..1]			314
	<b>TotalIssuedNominalAmount</b> <TtlIssdNmnlAmt>	[1..1]	Amount	C2, C5	315
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		315
	<b>NominalValuePerUnit</b> <NmnlValPerUnit>	[1..1]	Amount	C2, C5	315
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		316
	<b>DebtSeniority</b> <DebtSnrty>	[0..1]	CodeSet		316
	<b>DerivativeInstrumentAttributes</b> <DerivInstrmAttrbts>	[0..1]		C9	316
	<b>ExpiryDate</b> <XpryDt>	[0..1]	Date		322
	<b>PriceMultiplier</b> <PricMltplr>	[0..1]	Quantity	C6	323
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[0..1]			323
{Or	<b>Single</b> <Sngl>	[1..1]			323
{Or	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		324



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		324
Or}	<b>Index</b> <Indx>	[1..1]	±		324
Or}	<b>Basket</b> <Bskt>	[1..1]		C3, C10	324
	<b>ISIN</b> <ISIN>	[0..*]	IdentifierSet		324
	<b>LEI</b> <LEI>	[0..*]	IdentifierSet		325
	<b>OptionType</b> <OptnTp>	[0..1]	CodeSet		325
	<b>StrikePrice</b> <StrkPric>	[0..1]	±		325
	<b>OptionExerciseStyle</b> <OptnExrcStyle>	[0..1]	CodeSet		326
	<b>DeliveryType</b> <DlvryTp>	[0..1]	CodeSet		326
	<b>AssetClassSpecificAttributes</b> <AsstClssSpfcAttrbts>	[0..1]		C11	326
	<b>Commodity</b> <Cmmdty>	[0..1]			333
	<b>Product</b> <Pdct>	[1..1]			338
{Or	<b>Agricultural</b> <Agrcltrl>	[1..1]			344
{Or	<b>GrainOilSeed</b> <GrnOilSeed>	[1..1]			346
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		346
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		346
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		346
Or	<b>Soft</b> <Soft>	[1..1]			347
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		347
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		347
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		347
Or	<b>Potato</b> <Ptt>	[1..1]			348
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		348
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		348
Or	<b>OliveOil</b> <OlvOil>	[1..1]			348
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		349
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		349
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		349
Or	<b>Dairy</b> <Dairy>	[1..1]			349
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		349
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		350

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	<b>Forestry</b> <Frstry>	[1..1]			350
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		350
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		350
Or	<b>Seafood</b> <Sfd>	[1..1]			350
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		351
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		351
Or	<b>LiveStock</b> <LiveStock>	[1..1]			351
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		351
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		351
Or}	<b>Grain</b> <Grn>	[1..1]			352
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		352
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		352
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		352
Or	<b>Energy</b> <Nrgy>	[1..1]			352
{Or	<b>Electricity</b> <Elctrcty>	[1..1]			353
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		354
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		354
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		354
Or	<b>NaturalGas</b> <NtrlGas>	[1..1]			354
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		355
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		355
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		355
Or	<b>Oil</b> <Oil>	[1..1]			355
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		356
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		356
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		356
Or	<b>Coal</b> <Coal>	[1..1]			357
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		357
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		357
Or	<b>InterEnergy</b> <IntrNrgy>	[1..1]			358
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		358

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		358
Or	<b>RenewableEnergy</b> <RnwblNrgy>	[1..1]			358
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		358
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		359
Or	<b>LightEnd</b> <LghtEnd>	[1..1]			359
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		359
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		359
Or}	<b>Distillates</b> <Dstllts>	[1..1]			359
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		360
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		360
Or	<b>Environmental</b> <Envttl>	[1..1]			360
{Or	<b>Emissions</b> <Emssns>	[1..1]			361
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		361
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		361
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		361
Or	<b>Weather</b> <Wthr>	[1..1]			362
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		362
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		362
Or}	<b>CarbonRelated</b> <CrbnRltd>	[1..1]			362
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		363
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		363
Or	<b>Fertilizer</b> <Frtlizr>	[1..1]			363
{Or	<b>Ammonia</b> <Ammn>	[1..1]			364
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		364
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		365
Or	<b>DiammoniumPhosphate</b> <DmmnmPhspht>	[1..1]			365
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		365
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		365
Or	<b>Potash</b> <Ptsh>	[1..1]			365
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		366
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		366

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	<b>Sulphur</b> <Slphr>	[1..1]			366
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		366
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		366
Or	<b>Urea</b> <Urea>	[1..1]			367
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		367
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		367
Or}	<b>UreaAndAmmoniumNitrate</b> <UreaAndAmnmNtrt>	[1..1]			367
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		368
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		368
Or	<b>Freight</b> <Frgh>	[1..1]			368
{Or	<b>Dry</b> <Dry>	[1..1]			368
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		369
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		369
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		369
Or	<b>Wet</b> <Wet>	[1..1]			369
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		370
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		370
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		370
Or}	<b>ContainerShip</b> <CntrShip>	[1..1]			370
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		371
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		371
Or	<b>IndustrialProduct</b> <IndstrlPdct>	[1..1]			371
{Or	<b>Construction</b> <Cnstrctn>	[1..1]			371
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		372
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		372
Or}	<b>Manufacturing</b> <Manfctg>	[1..1]			372
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		372
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		372
Or	<b>Metal</b> <Metl>	[1..1]			373
{Or	<b>NonPrecious</b> <NonPrct>	[1..1]			373
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		373

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		373
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		374
Or}	<b>Precious</b> <Prcs>	[1..1]			374
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		374
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		375
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		375
Or	<b>OtherC10</b> <OthrC10>	[1..1]			375
{Or	<b>Deliverable</b> <Dlvrbl>	[1..1]			375
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		376
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		376
Or}	<b>NonDeliverable</b> <NonDlvrbl>	[1..1]			376
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		376
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		377
Or	<b>Paper</b> <Ppr>	[1..1]			377
{Or	<b>ContainerBoard</b> <CntnrBrd>	[1..1]			377
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		377
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		378
Or	<b>Newsprint</b> <Nwsprnt>	[1..1]			378
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		378
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		378
Or	<b>Pulp</b> <Pulp>	[1..1]			378
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		379
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		379
Or}	<b>RecoveredPaper</b> <RcvrdPpr>	[1..1]			379
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		379
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		379
Or	<b>Polypropylene</b> <Plprpln>	[1..1]			380
	<b>Plastic</b> <Plstc>	[1..1]			380
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		380
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		380
Or	<b>Inflation</b> <Infltn>	[1..1]			381

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		381
Or	<b>MultiCommodityExotic</b> <MultiCmmdtyExtc>	[1..1]			381
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		381
Or	<b>OfficialEconomicStatistics</b> <OffclEcnmcSttstcs>	[1..1]			381
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		382
Or}	<b>Other</b> <Othr>	[1..1]			382
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		382
	<b>TransactionType</b> <TxTp>	[0..1]	CodeSet		382
	<b>FinalPriceType</b> <FnlPricTp>	[0..1]	CodeSet		383
	<b>Interest</b> <Intrst>	[0..1]			383
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		383
	<b>FirstLegInterestRate</b> <FrstLegIntrstRate>	[0..1]	±		384
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	384
	<b>OtherLegInterestRate</b> <OthrLegIntrstRate>	[0..1]	±		384
	<b>ForeignExchange</b> <FX>	[0..1]			385
	<b>FXType</b> <FxTp>	[0..1]	CodeSet		385
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	385
	<b>TechnicalAttributes</b> <TechAttrbts>	[0..1]		C12	386
	<b>InconsistencyIndicator</b> <IncnsstncyInd>	[0..1]	Indicator		386
	<b>LastUpdate</b> <LastUpd>	[0..1]	DateTime		386
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		386
	<b>RelevantCompetentAuthority</b> <RlvntCmptntAuthrty>	[0..1]	CodeSet	C4	387
	<b>PublicationPeriod</b> <PblctnPrd>	[0..1]	±		387
	<b>NeverPublished</b> <NvrPblshd>	[0..1]	Indicator		387
	<b>RelevantTradingVenue</b> <RlvntTradgVn>	[0..1]	IdentifierSet		387

**Constraints**

- **ValidDebtMaturityDateRule**

DebtInstrumentAttributes/MaturityDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

- **ValidDerivativeExpiryDateRule**

DerivativesInstrumentAttributes/ExpiryDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

**8.4.2.2.1 TechnicalRecordIdentification <TechRcrdId>**

*Presence:* [0..1]

*Definition:* Unique identifier of a record in a message used as part of error management and status advice message.

Usage:

This identification will be used in the status advice report sent back.

*Datatype:* "Max35Text" on page 754

**8.4.2.2.2 FinancialInstrumentGeneralAttributes <FinInstrmGnlAttrbts>**

*Presence:* [1..1]

*Definition:* Attributes and characteristics of the financial instrument.

*Impacted by:* C15 "ValidCFIRule", C18 "ValidISINRule", C21 "ValidShortNameRule"

**FinancialInstrumentGeneralAttributes <FinInstrmGnlAttrbts>** contains the following **SecurityInstrumentDescription9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		312
	<b>FullName</b> <FullNm>	[1..1]	Text		312
	<b>ShortName</b> <ShrtNm>	[0..1]	Text		312
	<b>ClassificationType</b> <ClssfctnTp>	[1..1]	IdentifierSet		312
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	312
	<b>CommodityDerivativeIndicator</b> <CmmdtyDerivInd>	[1..1]	Indicator		312

**Constraints**

- **ValidCFIRule**

The CFI code must be a valid CFI code as defined by 10962.

- **ValidISINRule**

ISIN code must pass checksum validation.

- **ValidShortNameRule**

ShortName must conform with ISO 18774.

#### **8.4.2.2.2.1 Identification <Id>**

*Presence:* [1..1]

*Definition:* Code used to identify the financial instrument.

*Datatype:* "ISINOct2015Identifier" on page 749

#### **8.4.2.2.2.2 FullName <FullNm>**

*Presence:* [1..1]

*Definition:* Full name of the financial instrument.

*Datatype:* "Max350Text" on page 753

#### **8.4.2.2.2.3 ShortName <ShrtNm>**

*Presence:* [0..1]

*Definition:* Short name of financial instrument in accordance with ISO 18774.

*Datatype:* "Max35Text" on page 754

#### **8.4.2.2.2.4 ClassificationType <ClssfctnTp>**

*Presence:* [1..1]

*Definition:* Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification.

*Datatype:* "CFIOct2015Identifier" on page 749

#### **8.4.2.2.2.5 NotionalCurrency <NtnlCcy>**

*Presence:* [1..1]

*Definition:* Currency in which the notional is denominated.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 718

#### **Constraints**

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

#### **8.4.2.2.2.6 CommodityDerivativeIndicator <CmmdtyDerivInd>**

*Presence:* [1..1]

*Definition:* Indicates whether the financial instrument falls within the definition of commodities derivative under the local regulation.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 750):



- *Meaning When True:* True
- *Meaning When False:* False

#### 8.4.2.2.3 Issuer <Issr>

*Presence:* [1..1]

*Definition:* LEI of Issuer or trading venue operator.

*Datatype:* "LEIIdentifier" on page 750

#### 8.4.2.2.4 TradingVenueRelatedAttributes <TradgVnRltdAttrbts>

*Presence:* [1..\*]

*Definition:* Traded venue related attributes.

*Impacted by:* C14 "ValidateAdmissionIssuerRule", C20 "ValidMICRule", C22 "ValidTerminationDateRule"

**TradingVenueRelatedAttributes <TradgVnRltdAttrbts>** contains the following **TradingVenueAttributes1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		313
	<b>IssuerRequest</b> <IssrReq>	[1..1]	Indicator		314
	<b>AdmissionApprovalDateByIssuer</b> <AdmssnApprvlDtByIssr>	[0..1]	DateTime		314
	<b>RequestForAdmissionDate</b> <ReqForAdmssnDt>	[0..1]	DateTime		314
	<b>FirstTradeDate</b> <FrstTradDt>	[0..1]	DateTime		314
	<b>TerminationDate</b> <TermntnDt>	[0..1]	DateTime		314

#### Constraints

- **ValidateAdmissionIssuerRule**

When IssuerRequest is equal to true, then AdmissionApprovalDateByIssuer must be present.

On Condition

/IssuerRequest is equal to value 'true'

Following Must be True

/AdmissionApprovalDateByIssuer Must be present

- **ValidMICRule**

Market Identification code must be an active market at the time of reporting.

- **ValidTerminationDateRule**

TerminationDate cannot be a date earlier than FirstTradeDate, RequestForAdmissionDate or AdmissionApprovalDate.

#### 8.4.2.2.4.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Segment MIC for the trading venue or systematic internaliser, where applicable, otherwise the operating MIC.

*Datatype:* "MICIdentifier" on page 750

#### **8.4.2.2.4.2 IssuerRequest <IssrReq>**

*Presence:* [1..1]

*Definition:* Indicates whether the issuer of the financial instrument has requested or approved the trading or admission to trading of their financial instruments on a trading venue.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 750):

- *Meaning When True:* True
- *Meaning When False:* False

#### **8.4.2.2.4.3 AdmissionApprovalDateByIssuer <AdmssnApprvIDtByIssr>**

*Presence:* [0..1]

*Definition:* Date and time the issuer has approved the admission to trading or trading of its financial instruments on the trading venue.

*Datatype:* "ISODateTime" on page 749

#### **8.4.2.2.4.4 RequestForAdmissionDate <ReqForAdmssnDt>**

*Presence:* [0..1]

*Definition:* Date and time when the request for admission on the trading venue was made for the instrument.

*Datatype:* "ISODateTime" on page 749

#### **8.4.2.2.4.5 FirstTradeDate <FrstTradDt>**

*Presence:* [0..1]

*Definition:* 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.

*Datatype:* "ISODateTime" on page 749

#### **8.4.2.2.4.6 TerminationDate <TermntnDt>**

*Presence:* [0..1]

*Definition:* Date and time when the financial instrument ceases to be traded or to be admitted to trading on the trading venue. Where this date and time is unavailable, the field shall not be populated.

*Datatype:* "ISODateTime" on page 749

#### **8.4.2.2.5 DebtInstrumentAttributes <DebtInstrmAttrbts>**

*Presence:* [0..1]

*Definition:* Attributes specific to debt instruments.

**DebtInstrumentAttributes** <DebtInstrmAttrbts> contains the following **DebtInstrument2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TotalIssuedNominalAmount</b> <TtlIssdNmnlAmt>	[1..1]	Amount	C2, C5	315
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		315
	<b>NominalValuePerUnit</b> <NmnlValPerUnit>	[1..1]	Amount	C2, C5	315
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		316
	<b>DebtSeniority</b> <DebtSnrty>	[0..1]	CodeSet		316

#### 8.4.2.2.5.1 TotalIssuedNominalAmount <TtlIssdNmnlAmt>

*Presence:* [1..1]

*Definition:* Total issued nominal amount in monetary value.

*Impacted by:* C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 716

##### Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### 8.4.2.2.5.2 MaturityDate <MtrtyDt>

*Presence:* [0..1]

*Definition:* Maturity date of the financial instrument.

*Datatype:* "ISODate" on page 748

#### 8.4.2.2.5.3 NominalValuePerUnit <NmnlValPerUnit>

*Presence:* [1..1]

*Definition:* Nominal value of each instrument. If not available, the minimum traded value should be populated.

*Impacted by:* C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 716

##### Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3)

contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### 8.4.2.2.5.4 InterestRate <IntrstRate>

*Presence:* [1..1]

*Definition:* Interest rate of the debt instrument.

**InterestRate <IntrstRate>** contains one of the following elements (see "[InterestRate6Choice](#)" on page 679 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Fixed <Fxd>	[1..1]	Rate		679
Or}	Floating <Fltg>	[1..1]	±		679

#### 8.4.2.2.5.5 DebtSeniority <DebtSnrty>

*Presence:* [0..1]

*Definition:* Seniority for a specific debt instrument.

*Datatype:* "[DebtInstrumentSeniorityType1Code](#)" on page 736

CodeName	Name	Definition
SBOD	SubordinatedDebt	Debt owed to an unsecured creditor that can only be paid, in the event of a liquidation, after the claims of secured creditors have been met.
SNDB	SeniorDebt	Debt that takes priority over other unsecured or otherwise more junior debt owed by the issuer.
MZZD	MezzanineDebt	Subordinated debt or preferred equity instrument that represents a claim on a company's assets which is senior only to that of the common shares.
JUND	JuniorDebt	Debt that is either unsecured or has a lower priority than of another debt claim on the same asset or property.

#### 8.4.2.2.6 DerivativeInstrumentAttributes <DerivInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Attributes specific to derivative instruments.

*Impacted by:* [C9 "OneElementPresentRule"](#)

**DerivativeInstrumentAttributes** <DerivInstrmAttrbts> contains the following **DerivativeInstrument5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ExpiryDate</b> <XpryDt>	[0..1]	Date		322
	<b>PriceMultiplier</b> <PricMltplr>	[0..1]	Quantity	C6	323
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[0..1]			323
{Or	<b>Single</b> <Sngl>	[1..1]			323
{Or	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		324
Or	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		324
Or}	<b>Index</b> <Indx>	[1..1]	±		324
Or}	<b>Basket</b> <Bskt>	[1..1]		C3, C10	324
	<b>ISIN</b> <ISIN>	[0..*]	IdentifierSet		324
	<b>LEI</b> <LEI>	[0..*]	IdentifierSet		325
	<b>OptionType</b> <OptnTp>	[0..1]	CodeSet		325
	<b>StrikePrice</b> <StrkPric>	[0..1]	±		325
	<b>OptionExerciseStyle</b> <OptnExrcStyle>	[0..1]	CodeSet		326
	<b>DeliveryType</b> <DlvryTp>	[0..1]	CodeSet		326
	<b>AssetClassSpecificAttributes</b> <AsstClsSpfcAttrbts>	[0..1]		C11	326
	<b>Commodity</b> <Cmmdty>	[0..1]			333
	<b>Product</b> <Pdct>	[1..1]			338
{Or	<b>Agricultural</b> <Agrcltrl>	[1..1]			344
{Or	<b>GrainOilSeed</b> <GrnOilSeed>	[1..1]			346
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		346
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		346
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		346
Or	<b>Soft</b> <Soft>	[1..1]			347
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		347
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		347
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		347
Or	<b>Potato</b> <Ptt>	[1..1]			348
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		348
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		348
Or	<b>OliveOil</b> <OlvOil>	[1..1]			348

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		349
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		349
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		349
Or	<b>Dairy</b> <Dairy>	[1..1]			349
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		349
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		350
Or	<b>Forestry</b> <Frstry>	[1..1]			350
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		350
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		350
Or	<b>Seafood</b> <Sfd>	[1..1]			350
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		351
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		351
Or	<b>LiveStock</b> <LiveStock>	[1..1]			351
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		351
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		351
Or}	<b>Grain</b> <Grn>	[1..1]			352
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		352
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		352
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		352
Or	<b>Energy</b> <Nrgy>	[1..1]			352
{Or	<b>Electricity</b> <Elctrcty>	[1..1]			353
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		354
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		354
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		354
Or	<b>NaturalGas</b> <NtrlGas>	[1..1]			354
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		355
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		355
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		355
Or	<b>Oil</b> <Oil>	[1..1]			355
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		356
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		356

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		356
Or	<b>Coal</b> <Coal>	[1..1]			357
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		357
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		357
Or	<b>InterEnergy</b> <IntrNrgy>	[1..1]			358
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		358
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		358
Or	<b>RenewableEnergy</b> <RnwblNrgy>	[1..1]			358
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		358
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		359
Or	<b>LightEnd</b> <LghtEnd>	[1..1]			359
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		359
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		359
Or}	<b>Distillates</b> <Dstllts>	[1..1]			359
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		360
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		360
Or	<b>Environmental</b> <Envttl>	[1..1]			360
{Or	<b>Emissions</b> <Emssns>	[1..1]			361
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		361
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		361
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		361
Or	<b>Weather</b> <Wthr>	[1..1]			362
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		362
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		362
Or}	<b>CarbonRelated</b> <CrbnRltd>	[1..1]			362
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		363
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		363
Or	<b>Fertilizer</b> <Frtlizr>	[1..1]			363
{Or	<b>Ammonia</b> <Ammn>	[1..1]			364
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		364
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		365

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	<b>DiammoniumPhosphate</b> <DmmnmPhspht>	[1..1]			365
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		365
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		365
Or	<b>Potash</b> <Ptsh>	[1..1]			365
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		366
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		366
Or	<b>Sulphur</b> <Slphr>	[1..1]			366
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		366
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		366
Or	<b>Urea</b> <Urea>	[1..1]			367
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		367
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		367
Or}	<b>UreaAndAmmoniumNitrate</b> <UreaAndAmmmnmNtrt>	[1..1]			367
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		368
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		368
Or	<b>Freight</b> <Frght>	[1..1]			368
{Or	<b>Dry</b> <Dry>	[1..1]			368
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		369
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		369
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		369
Or	<b>Wet</b> <Wet>	[1..1]			369
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		370
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		370
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		370
Or}	<b>ContainerShip</b> <CntnrShip>	[1..1]			370
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		371
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		371
Or	<b>IndustrialProduct</b> <IndstrlPdct>	[1..1]			371
{Or	<b>Construction</b> <Cnstrctn>	[1..1]			371
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		372
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		372



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	<b>Manufacturing</b> <Manfctg>	[1..1]			372
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		372
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		372
Or	<b>Metal</b> <Metl>	[1..1]			373
{Or	<b>NonPrecious</b> <NonPrcls>	[1..1]			373
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		373
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		373
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		374
Or}	<b>Precious</b> <Prcls>	[1..1]			374
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		374
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		375
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		375
Or	<b>OtherC10</b> <OthrC10>	[1..1]			375
{Or	<b>Deliverable</b> <Dlvrbl>	[1..1]			375
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		376
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		376
Or}	<b>NonDeliverable</b> <NonDlvrbl>	[1..1]			376
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		376
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		377
Or	<b>Paper</b> <Ppr>	[1..1]			377
{Or	<b>ContainerBoard</b> <CntrBrd>	[1..1]			377
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		377
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		378
Or	<b>Newsprint</b> <Nwsprnt>	[1..1]			378
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		378
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		378
Or	<b>Pulp</b> <Pulp>	[1..1]			378
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		379
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		379
Or}	<b>RecoveredPaper</b> <RcvrdPpr>	[1..1]			379
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		379

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		379
Or	<b>Polypropylene</b> <Plprpln>	[1..1]			380
	<b>Plastic</b> <Plstc>	[1..1]			380
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		380
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		380
Or	<b>Inflation</b> <Infltn>	[1..1]			381
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		381
Or	<b>MultiCommodityExotic</b> <MultiCmmdtyExtc>	[1..1]			381
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		381
Or	<b>OfficialEconomicStatistics</b> <OffclEcnmcSttstcs>	[1..1]			381
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		382
Or}	<b>Other</b> <Othr>	[1..1]			382
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		382
	<b>TransactionType</b> <TxTp>	[0..1]	CodeSet		382
	<b>FinalPriceType</b> <FnlPricTp>	[0..1]	CodeSet		383
	<b>Interest</b> <Intrst>	[0..1]			383
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		383
	<b>FirstLegInterestRate</b> <FrstLegIntrstRate>	[0..1]	±		384
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	384
	<b>OtherLegInterestRate</b> <OthrLegIntrstRate>	[0..1]	±		384
	<b>ForeignExchange</b> <FX>	[0..1]			385
	<b>FXType</b> <FxpTp>	[0..1]	CodeSet		385
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	385

#### Constraints

- **OneElementPresentRule**

At least one of 5 elements must be present.

Following Must be True

/ExpiryDate Must be present

Or /PriceMultiplier Must be present

Or /UnderlyingInstrument Must be present

Or /AssetClassSpecificAttributes Must be present

Or /DeliveryType Must be present

#### 8.4.2.2.6.1 ExpiryDate <XpryDt>

Presence: [0..1]

*Definition:* Expiry date of the financial instrument.

*Datatype:* "ISODate" on page 748

#### 8.4.2.2.6.2 PriceMultiplier <PricMltplr>

*Presence:* [0..1]

*Definition:* 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.

*Impacted by:* C6 "MultiplierRule"

*Datatype:* "NonNegativeDecimalNumber" on page 752

##### Constraints

- **MultiplierRule**

Price Multiplier must not be zero.

#### 8.4.2.2.6.3 UnderlyingInstrument <UndrlygInstrm>

*Presence:* [0..1]

*Definition:* Choice to specify the type(s) of underlying instrument(s) that make up the financial instrument.

**UnderlyingInstrument <UndrlygInstrm>** contains one of the following **FinancialInstrumentIdentification5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Single</b> <Sngl>	[1..1]			323
{Or	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		324
Or	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		324
Or}	<b>Index</b> <Indx>	[1..1]	±		324
Or}	<b>Basket</b> <Bskt>	[1..1]		C3, C10	324
	<b>ISIN</b> <ISIN>	[0..*]	IdentifierSet		324
	<b>LEI</b> <LEI>	[0..*]	IdentifierSet		325

#### 8.4.2.2.6.3.1 Single <Sngl>

*Presence:* [1..1]

*Definition:* Instrument consists of single instrument.

**Single <Sngl>** contains one of the following **FinancialInstrument48Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		324
Or	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		324
Or}	<b>Index</b> <Indx>	[1..1]	±		324

#### 8.4.2.2.6.3.1.1 ISIN <ISIN>

*Presence:* [1..1]

*Definition:* Identifies the financial instrument using an ISIN.

*Datatype:* "ISINOct2015Identifier" on page 749

#### 8.4.2.2.6.3.1.2 LEI <LEI>

*Presence:* [1..1]

*Definition:* The LEI code of the issuer where the instrument is referring to an issuer rather than one single instrument.

*Datatype:* "LEIIdentifier" on page 750

#### 8.4.2.2.6.3.1.3 Index <Indx>

*Presence:* [1..1]

*Definition:* Index on which the financial instrument is based.

**Index <Indx>** contains the following elements (see "FinancialInstrument58" on page 661 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		661
	Name <Nm>	[1..1]	±		661

#### 8.4.2.2.6.3.2 Basket <Bskt>

*Presence:* [1..1]

*Definition:* Instrument consists of multiple instruments.

*Impacted by:* C3 "BasketInstrumentUniquenessRule", C10 "OneElementPresentRule"

**Basket <Bskt>** contains the following **FinancialInstrument53** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..*]	IdentifierSet		324
	LEI <LEI>	[0..*]	IdentifierSet		325

#### Constraints

- **BasketInstrumentUniquenessRule**

Where an underlying instrument basket is populated, all ISINs or LEIs must be unique.

- **OneElementPresentRule**

At least one of 5 elements must be present.

Following Must be True

/ISIN[\*] Must be present

Or /LEI[\*] Must be present

#### 8.4.2.2.6.3.2.1 ISIN <ISIN>

*Presence:* [0..\*]

*Definition:* Identifies the financial instrument using an ISIN.

*Datatype:* "ISINOct2015Identifier" on page 749

#### 8.4.2.2.6.3.2.2 LEI <LEI>

*Presence:* [0..\*]

*Definition:* The LEI code of the issuer where the instrument is referring to an issuer rather than one single instrument.

*Datatype:* "LEIIdentifier" on page 750

#### 8.4.2.2.6.4 OptionType <OptnTp>

*Presence:* [0..1]

*Definition:* Specifies whether it is a call option (right to purchase a specific underlying asset) or a put option (right to sell a specific underlying asset).

Usage:

Within the scope of MiFIR, RTS 23, the following meanings should be used where a swaption is being detailed, "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. Caps and floors shall interpret this field as, "Put", in case of a Floor, "Call", in case of a Cap. Field only applies to derivatives that are options or warrants.

*Datatype:* "OptionType2Code" on page 741

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.
OTHR	Other	Right where the holder of the option decides whether the option is put or call.

#### 8.4.2.2.6.5 StrikePrice <StrkPric>

*Presence:* [0..1]

*Definition:* Attributes to specify the strike price of a derivative.

Usage:

Within the scope of MiFIR RTS 23, these are the fields 31 and 32. This field only applies to options, warrants, spread bet on an option on an equity or contract for difference on an option on an equity. Where price is currently not available but pending, the value shall be 'PNDG'. Where strike price is not applicable it shall not be populated.

**StrikePrice <StrkPric>** contains one of the following elements (see "SecuritiesTransactionPrice4Choice" on page 677 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Price <Pric>	[1..1]	±		678
Or}	NoPrice <NoPric>	[1..1]	±		678

#### 8.4.2.2.6.6 OptionExerciseStyle <OptnExrcStyle>

*Presence:* [0..1]

*Definition:* 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).

*Usage:*

Within the scope of MiFIR, RTS 23, this field is only applicable for options, warrants and entitlement certificates.

*Datatype:* "OptionStyle7Code" on page 741

CodeName	Name	Definition
AMER	American	Option can be exercised before or on expiry date.
ASIA	Asian	Option where the payoff is not determined by the underlying price at maturity but by the average underlying price over some pre-set period of time.
BERM	Bermudan	Option that can be exercised on multiple discrete dates prior to, or on expiry date.
EURO	European	Option that can be exercised on expiry date only.
OTHR	Other	Other type of option style.

#### 8.4.2.2.6.7 DeliveryType <DlvryTp>

*Presence:* [0..1]

*Definition:* Indicates whether the transaction is settled physically or in cash.

*Datatype:* "PhysicalTransferType4Code" on page 742

CodeName	Name	Definition
PHYS	Physical	Physical transfer.
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

#### 8.4.2.2.6.8 AssetClassSpecificAttributes <AsstClsSpfcAttrbts>

*Presence:* [0..1]

*Definition:* Specific attributes of the underlying asset class of the financial instrument.

*Impacted by:* C11 "OneElementPresentRule"

**AssetClassSpecificAttributes** <AsstClsSpfcAttrbts> contains the following **AssetClass2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Commodity</b> <Cmmdty>	[0..1]			333
	<b>Product</b> <Pdct>	[1..1]			338
{Or	<b>Agricultural</b> <Agrcltrl>	[1..1]			344
{Or	<b>GrainOilSeed</b> <GrnOilSeed>	[1..1]			346
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		346
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		346
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		346
Or	<b>Soft</b> <Soft>	[1..1]			347
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		347
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		347
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		347
Or	<b>Potato</b> <Ptt>	[1..1]			348
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		348
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		348
Or	<b>OliveOil</b> <OlvOil>	[1..1]			348
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		349
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		349
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		349
Or	<b>Dairy</b> <Dairy>	[1..1]			349
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		349
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		350
Or	<b>Forestry</b> <Frstry>	[1..1]			350
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		350
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		350
Or	<b>Seafood</b> <Sfd>	[1..1]			350
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		351
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		351
Or	<b>LiveStock</b> <LiveStock>	[1..1]			351
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		351
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		351



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	<b>Grain</b> <Grn>	[1..1]			352
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		352
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		352
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		352
Or	<b>Energy</b> <Nrgy>	[1..1]			352
{Or	<b>Electricity</b> <Elctrcty>	[1..1]			353
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		354
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		354
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		354
Or	<b>NaturalGas</b> <NtrlGas>	[1..1]			354
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		355
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		355
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		355
Or	<b>Oil</b> <Oil>	[1..1]			355
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		356
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		356
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		356
Or	<b>Coal</b> <Coal>	[1..1]			357
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		357
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		357
Or	<b>InterEnergy</b> <IntrNrgy>	[1..1]			358
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		358
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		358
Or	<b>RenewableEnergy</b> <RnwblNrgy>	[1..1]			358
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		358
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		359
Or	<b>LightEnd</b> <LghtEnd>	[1..1]			359
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		359
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		359
Or}	<b>Distillates</b> <Dstllts>	[1..1]			359
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		360

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		360
Or	<b>Environmental</b> <Envttl>	[1..1]			360
{Or	<b>Emissions</b> <Emssns>	[1..1]			361
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		361
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		361
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		361
Or	<b>Weather</b> <Wthr>	[1..1]			362
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		362
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		362
Or}	<b>CarbonRelated</b> <CrbnRltd>	[1..1]			362
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		363
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		363
Or	<b>Fertilizer</b> <FrtlZr>	[1..1]			363
{Or	<b>Ammonia</b> <Ammn>	[1..1]			364
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		364
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		365
Or	<b>DiammoniumPhosphate</b> <DmmnmPhspht>	[1..1]			365
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		365
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		365
Or	<b>Potash</b> <Ptsh>	[1..1]			365
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		366
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		366
Or	<b>Sulphur</b> <Slphr>	[1..1]			366
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		366
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		366
Or	<b>Urea</b> <Urea>	[1..1]			367
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		367
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		367
Or}	<b>UreaAndAmmoniumNitrate</b> <UreaAndAmmnmNtrt>	[1..1]			367
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		368
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		368

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	<b>Freight</b> <Frght>	[1..1]			368
{Or	<b>Dry</b> <Dry>	[1..1]			368
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		369
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		369
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		369
Or	<b>Wet</b> <Wet>	[1..1]			369
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		370
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		370
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		370
Or}	<b>ContainerShip</b> <CntnrShip>	[1..1]			370
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		371
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		371
Or	<b>IndustrialProduct</b> <IndstrlPdct>	[1..1]			371
{Or	<b>Construction</b> <Cnstrctn>	[1..1]			371
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		372
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		372
Or}	<b>Manufacturing</b> <Manfctg>	[1..1]			372
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		372
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		372
Or	<b>Metal</b> <Metl>	[1..1]			373
{Or	<b>NonPrecious</b> <NonPrcls>	[1..1]			373
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		373
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		373
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		374
Or}	<b>Precious</b> <Prcls>	[1..1]			374
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		374
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		375
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		375
Or	<b>OtherC10</b> <OthrC10>	[1..1]			375
{Or	<b>Deliverable</b> <Dlvrbl>	[1..1]			375
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		376

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		376
Or}	<b>NonDeliverable</b> <NonDlvrbl>	[1..1]			376
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		376
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		377
Or	<b>Paper</b> <Ppr>	[1..1]			377
{Or	<b>ContainerBoard</b> <CntrBrd>	[1..1]			377
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		377
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		378
Or	<b>Newsprint</b> <Nwsprnt>	[1..1]			378
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		378
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		378
Or	<b>Pulp</b> <Pulp>	[1..1]			378
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		379
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		379
Or}	<b>RecoveredPaper</b> <RcvrdPpr>	[1..1]			379
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		379
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		379
Or	<b>Polypropylene</b> <Plprpln>	[1..1]			380
	<b>Plastic</b> <Plstc>	[1..1]			380
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		380
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		380
Or	<b>Inflation</b> <Infltn>	[1..1]			381
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		381
Or	<b>MultiCommodityExotic</b> <MultiCmmdtyExtc>	[1..1]			381
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		381
Or	<b>OfficialEconomicStatistics</b> <OffclEcnmcSttstcs>	[1..1]			381
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		382
Or}	<b>Other</b> <Othr>	[1..1]			382
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		382
	<b>TransactionType</b> <TxTp>	[0..1]	CodeSet		382
	<b>FinalPriceType</b> <FnlPricTp>	[0..1]	CodeSet		383

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Interest</b> <Intrst>	[0..1]			383
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		383
	<b>FirstLegInterestRate</b> <FrstLegIntrstRate>	[0..1]	±		384
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	384
	<b>OtherLegInterestRate</b> <OthrLegIntrstRate>	[0..1]	±		384
	<b>ForeignExchange</b> <FX>	[0..1]			385
	<b>FXType</b> <FxTp>	[0..1]	CodeSet		385
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	385

#### Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/Commodity Must be present

Or /Interest Must be present

Or /ForeignExchange Must be present

#### 8.4.2.2.6.8.1 Commodity <Cmmdty>

*Presence:* [0..1]

*Definition:* The fields in this section should only be populated for instruments that have non-financial instrument of type commodity as underlying.

**Commodity <Cmmdty>** contains the following **DerivativeCommodity2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Product</b> <Pdct>	[1..1]			338
{Or	<b>Agricultural</b> <Agrcltrl>	[1..1]			344
{Or	<b>GrainOilSeed</b> <GrnOilSeed>	[1..1]			346
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		346
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		346
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		346
Or	<b>Soft</b> <Soft>	[1..1]			347
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		347
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		347
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		347
Or	<b>Potato</b> <Ptt>	[1..1]			348
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		348
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		348
Or	<b>OliveOil</b> <OlvOil>	[1..1]			348
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		349
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		349
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		349
Or	<b>Dairy</b> <Dairy>	[1..1]			349
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		349
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		350
Or	<b>Forestry</b> <Frstry>	[1..1]			350
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		350
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		350
Or	<b>Seafood</b> <Sfd>	[1..1]			350
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		351
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		351
Or	<b>LiveStock</b> <LiveStock>	[1..1]			351
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		351
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		351
Or}	<b>Grain</b> <Grn>	[1..1]			352
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		352

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		352
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		352
Or	<b>Energy</b> <Nrgy>	[1..1]			352
{Or	<b>Electricity</b> <Elctrcty>	[1..1]			353
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		354
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		354
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		354
Or	<b>NaturalGas</b> <NtrlGas>	[1..1]			354
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		355
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		355
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		355
Or	<b>Oil</b> <Oil>	[1..1]			355
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		356
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		356
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		356
Or	<b>Coal</b> <Coal>	[1..1]			357
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		357
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		357
Or	<b>InterEnergy</b> <IntrNrgy>	[1..1]			358
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		358
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		358
Or	<b>RenewableEnergy</b> <RnwblNrgy>	[1..1]			358
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		358
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		359
Or	<b>LightEnd</b> <LghtEnd>	[1..1]			359
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		359
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		359
Or}	<b>Distillates</b> <Dstllts>	[1..1]			359
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		360
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		360
Or	<b>Environmental</b> <Envttl>	[1..1]			360

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Emissions</b> <Emssns>	[1..1]			361
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		361
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		361
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		361
Or	<b>Weather</b> <Wthr>	[1..1]			362
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		362
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		362
Or}	<b>CarbonRelated</b> <CrbnRltd>	[1..1]			362
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		363
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		363
Or	<b>Fertilizer</b> <Frtlizr>	[1..1]			363
{Or	<b>Ammonia</b> <Ammn>	[1..1]			364
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		364
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		365
Or	<b>DiammoniumPhosphate</b> <DmmnmPhspht>	[1..1]			365
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		365
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		365
Or	<b>Potash</b> <Ptsh>	[1..1]			365
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		366
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		366
Or	<b>Sulphur</b> <Slphr>	[1..1]			366
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		366
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		366
Or	<b>Urea</b> <Urea>	[1..1]			367
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		367
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		367
Or}	<b>UreaAndAmmoniumNitrate</b> <UreaAndAmmnmNtrt>	[1..1]			367
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		368
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		368
Or	<b>Freight</b> <Frght>	[1..1]			368
{Or	<b>Dry</b> <Dry>	[1..1]			368



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		369
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		369
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		369
Or	<b>Wet</b> <Wet>	[1..1]			369
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		370
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		370
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		370
Or}	<b>ContainerShip</b> <CntnrShip>	[1..1]			370
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		371
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		371
Or	<b>IndustrialProduct</b> <IndstrlPdct>	[1..1]			371
{Or	<b>Construction</b> <Cnstrctn>	[1..1]			371
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		372
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		372
Or}	<b>Manufacturing</b> <Manfctg>	[1..1]			372
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		372
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		372
Or	<b>Metal</b> <Metl>	[1..1]			373
{Or	<b>NonPrecious</b> <NonPrcls>	[1..1]			373
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		373
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		373
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		374
Or}	<b>Precious</b> <Prcls>	[1..1]			374
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		374
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		375
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		375
Or	<b>OtherC10</b> <OthrC10>	[1..1]			375
{Or	<b>Deliverable</b> <Dlvrbl>	[1..1]			375
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		376
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		376
Or}	<b>NonDeliverable</b> <NonDlvrbl>	[1..1]			376

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		376
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		377
Or	<b>Paper</b> <Ppr>	[1..1]			377
{Or	<b>ContainerBoard</b> <CntnrBrd>	[1..1]			377
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		377
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		378
Or	<b>Newsprint</b> <Nwsprnt>	[1..1]			378
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		378
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		378
Or	<b>Pulp</b> <Pulp>	[1..1]			378
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		379
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		379
Or}	<b>RecoveredPaper</b> <RcvrdPpr>	[1..1]			379
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		379
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		379
Or	<b>Polypropylene</b> <Plprpln>	[1..1]			380
	<b>Plastic</b> <Plstc>	[1..1]			380
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		380
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		380
Or	<b>Inflation</b> <Infltn>	[1..1]			381
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		381
Or	<b>MultiCommodityExotic</b> <MultiCmmdtyExtc>	[1..1]			381
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		381
Or	<b>OfficialEconomicStatistics</b> <OffclEcnmcSttstcs>	[1..1]			381
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		382
Or}	<b>Other</b> <Othr>	[1..1]			382
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		382
	<b>TransactionType</b> <TxTp>	[0..1]	CodeSet		382
	<b>FinalPriceType</b> <FnIPricTp>	[0..1]	CodeSet		383

#### 8.4.2.2.6.8.1.1 Product <Pdct>

Presence: [1..1]

*Definition:* Commodity product attributes.

**Product <Pdct>** contains one of the following **AssetClassCommodity3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Agricultural</b> <AgrCtrl>	[1..1]			344
{Or	<b>GrainOilSeed</b> <GrnOilSeed>	[1..1]			346
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		346
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		346
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		346
Or	<b>Soft</b> <Soft>	[1..1]			347
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		347
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		347
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		347
Or	<b>Potato</b> <Ptt>	[1..1]			348
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		348
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		348
Or	<b>OliveOil</b> <OlvOil>	[1..1]			348
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		349
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		349
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		349
Or	<b>Dairy</b> <Dairy>	[1..1]			349
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		349
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		350
Or	<b>Forestry</b> <Frstry>	[1..1]			350
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		350
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		350
Or	<b>Seafood</b> <Sfd>	[1..1]			350
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		351
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		351
Or	<b>LiveStock</b> <LiveStock>	[1..1]			351
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		351
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		351
Or}	<b>Grain</b> <Grn>	[1..1]			352
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		352
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		352

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		352
Or	<b>Energy</b> <Nrgy>	[1..1]			352
{Or	<b>Electricity</b> <Elctrcty>	[1..1]			353
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		354
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		354
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		354
Or	<b>NaturalGas</b> <NtrlGas>	[1..1]			354
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		355
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		355
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		355
Or	<b>Oil</b> <Oil>	[1..1]			355
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		356
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		356
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		356
Or	<b>Coal</b> <Coal>	[1..1]			357
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		357
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		357
Or	<b>InterEnergy</b> <IntrNrgy>	[1..1]			358
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		358
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		358
Or	<b>RenewableEnergy</b> <RnwblNrgy>	[1..1]			358
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		358
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		359
Or	<b>LightEnd</b> <LghtEnd>	[1..1]			359
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		359
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		359
Or}	<b>Distillates</b> <Dstillts>	[1..1]			359
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		360
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		360
Or	<b>Environmental</b> <Envttl>	[1..1]			360
{Or	<b>Emissions</b> <Emssns>	[1..1]			361

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		361
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		361
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		361
Or	<b>Weather</b> <Wthr>	[1..1]			362
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		362
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		362
Or}	<b>CarbonRelated</b> <CrbnRltd>	[1..1]			362
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		363
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		363
Or	<b>Fertilizer</b> <Frtlzr>	[1..1]			363
{Or	<b>Ammonia</b> <Ammn>	[1..1]			364
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		364
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		365
Or	<b>DiammoniumPhosphate</b> <DmmnmPhspt>	[1..1]			365
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		365
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		365
Or	<b>Potash</b> <Ptsh>	[1..1]			365
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		366
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		366
Or	<b>Sulphur</b> <Slphr>	[1..1]			366
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		366
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		366
Or	<b>Urea</b> <Urea>	[1..1]			367
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		367
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		367
Or}	<b>UreaAndAmmoniumNitrate</b> <UreaAndAmmnmNtrt>	[1..1]			367
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		368
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		368
Or	<b>Freight</b> <Frgh>	[1..1]			368
{Or	<b>Dry</b> <Dry>	[1..1]			368
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		369

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		369
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		369
Or	<b>Wet</b> <Wet>	[1..1]			369
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		370
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		370
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		370
Or}	<b>ContainerShip</b> <CntnrShip>	[1..1]			370
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		371
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		371
Or	<b>IndustrialProduct</b> <IndstrlPdct>	[1..1]			371
{Or	<b>Construction</b> <Cnstrctn>	[1..1]			371
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		372
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		372
Or}	<b>Manufacturing</b> <Manfctg>	[1..1]			372
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		372
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		372
Or	<b>Metal</b> <Metl>	[1..1]			373
{Or	<b>NonPrecious</b> <NonPrcls>	[1..1]			373
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		373
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		373
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		374
Or}	<b>Precious</b> <Prcls>	[1..1]			374
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		374
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		375
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		375
Or	<b>OtherC10</b> <OthrC10>	[1..1]			375
{Or	<b>Deliverable</b> <Dlvrbl>	[1..1]			375
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		376
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		376
Or}	<b>NonDeliverable</b> <NonDlvrbl>	[1..1]			376
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		376

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		377
Or	<b>Paper</b> <Ppr>	[1..1]			377
{Or	<b>ContainerBoard</b> <CntrBrd>	[1..1]			377
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		377
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		378
Or	<b>Newsprint</b> <Nwsprnt>	[1..1]			378
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		378
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		378
Or	<b>Pulp</b> <Pulp>	[1..1]			378
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		379
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		379
Or}	<b>RecoveredPaper</b> <RcvrdPpr>	[1..1]			379
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		379
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		379
Or	<b>Polypropylene</b> <Plprpln>	[1..1]			380
	<b>Plastic</b> <Plstc>	[1..1]			380
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		380
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		380
Or	<b>Inflation</b> <Infltn>	[1..1]			381
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		381
Or	<b>MultiCommodityExotic</b> <MultiCmmdtyExtc>	[1..1]			381
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		381
Or	<b>OfficialEconomicStatistics</b> <OffclEcnmcSttstcs>	[1..1]			381
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		382
Or}	<b>Other</b> <Othr>	[1..1]			382
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		382

#### 8.4.2.2.6.8.1.1.1 Agricultural <Agrcltrl>

*Presence:* [1..1]

*Definition:* Agricultural commodities.



**Agricultural <Agrcltrl>** contains one of the following **AssetClassCommodityAgricultural1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>GrainOilSeed</b> <GrnOilSeed>	[1..1]			346
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		346
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		346
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		346
Or	<b>Soft</b> <Soft>	[1..1]			347
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		347
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		347
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		347
Or	<b>Potato</b> <Ptt>	[1..1]			348
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		348
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		348
Or	<b>OliveOil</b> <OlvOil>	[1..1]			348
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		349
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		349
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		349
Or	<b>Dairy</b> <Dairy>	[1..1]			349
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		349
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		350
Or	<b>Forestry</b> <Frstry>	[1..1]			350
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		350
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		350
Or	<b>Seafood</b> <Sfd>	[1..1]			350
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		351
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		351
Or	<b>LiveStock</b> <LiveStock>	[1..1]			351
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		351
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		351
Or}	<b>Grain</b> <Grn>	[1..1]			352
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		352
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		352

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		352

#### 8.4.2.2.6.8.1.1.1.1 GrainOilSeed <GrnOilSeed>

*Presence:* [1..1]

*Definition:* Grain oil seed agricultural commodity derivative.

**GrainOilSeed** <**GrnOilSeed**> contains the following **AgriculturalCommodityOilSeed1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		346
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		346
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		346

#### 8.4.2.2.6.8.1.1.1.1.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType1Code" on page 723

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

#### 8.4.2.2.6.8.1.1.1.1.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType1Code" on page 725

CodeName	Name	Definition
GROS	GrainOilSeeds	Commodity of type grain oil seeds.

#### 8.4.2.2.6.8.1.1.1.1.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [1..1]

*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

*Datatype:* "AssetClassDetailedSubProductType1Code" on page 719

CodeName	Name	Definition
FWHT	FeedWheat	Commodity attribute of type feed wheat.
SOYB	Soybeans	Commodity attribute of type soybeans.
RPSD	Rapeseed	Commodity attribute of type rapeseed.
OTHR	Other	Commodity attribute of other type.

CodeName	Name	Definition
CORN	Maize	Commodity attribute of type maize.
RICE	Rice	Commodity attribute of type rice.

#### 8.4.2.2.6.8.1.1.2 Soft <Soft>

*Presence:* [1..1]

*Definition:* Soft agricultural commodity derivative.

**Soft <Soft>** contains the following **AgriculturalCommoditySoft1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		347
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		347
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		347

#### 8.4.2.2.6.8.1.1.2.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType1Code" on page 723

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

#### 8.4.2.2.6.8.1.1.2.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType2Code" on page 727

CodeName	Name	Definition
SOFT	Softs	Commodity of type softs.

#### 8.4.2.2.6.8.1.1.2.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [1..1]

*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

*Datatype:* "AssetClassDetailedSubProductType2Code" on page 720

CodeName	Name	Definition
ROBU	RobustaCoffee	Commodity attribute of type robusta coffee.
CCOA	Cocoa	Commodity attribute of type cocoa.
BRWN	RawSugar	Commodity attribute of type raw sugar.

CodeName	Name	Definition
WHSG	WhiteSugar	Commodity attribute of type white sugar.
OTHR	Other	Commodity attribute of other type.

#### 8.4.2.2.6.8.1.1.1.3 Potato <Ptt>

*Presence:* [1..1]

*Definition:* Potato agricultural commodity derivative.

**Potato <Ptt>** contains the following **AgriculturalCommodityPotato1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		348
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		348

#### 8.4.2.2.6.8.1.1.1.3.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType1Code" on page 723

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

#### 8.4.2.2.6.8.1.1.1.3.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType45Code" on page 730

CodeName	Name	Definition
POTA	Potato	Commodity of type potato.

#### 8.4.2.2.6.8.1.1.1.4 OliveOil <OlvOil>

*Presence:* [1..1]

*Definition:* Olive oil agricultural commodity derivative.

**OliveOil <OlvOil>** contains the following **AgriculturalCommodityOliveOil1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		349
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		349
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		349

**8.4.2.2.6.8.1.1.1.4.1 BaseProduct <BasePdct>***Presence:* [1..1]*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.*Datatype:* "AssetClassProductType1Code" on page 723

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

**8.4.2.2.6.8.1.1.1.4.2 SubProduct <SubPdct>***Presence:* [1..1]*Definition:* Sub-product for the underlying asset class.*Datatype:* "AssetClassSubProductType3Code" on page 729

CodeName	Name	Definition
OOLI	OliveOil	Commodity of type olive oil.

**8.4.2.2.6.8.1.1.1.4.3 AdditionalSubProduct <AddtlSubPdct>***Presence:* [0..1]*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.*Datatype:* "AssetClassDetailedSubProductType4Code" on page 720

CodeName	Name	Definition
LAMP	Lampante	Commodity attribute of type lampante.

**8.4.2.2.6.8.1.1.1.5 Dairy <Dairy>***Presence:* [1..1]*Definition:* Dairy agricultural commodity derivative.**Dairy <Dairy>** contains the following **AgriculturalCommodityDairy1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		349
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		350

**8.4.2.2.6.8.1.1.1.5.1 BaseProduct <BasePdct>***Presence:* [1..1]*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.*Datatype:* "AssetClassProductType1Code" on page 723

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

#### 8.4.2.2.6.8.1.1.1.5.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType20Code" on page 725

CodeName	Name	Definition
DIRY	Dairy	Commodity of type dairy.

#### 8.4.2.2.6.8.1.1.1.6 Forestry <Frstry>

*Presence:* [1..1]

*Definition:* Forestry agricultural commodity derivative.

**Forestry <Frstry>** contains the following **AgriculturalCommodityForestry1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		350
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		350

#### 8.4.2.2.6.8.1.1.1.6.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType1Code" on page 723

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

#### 8.4.2.2.6.8.1.1.1.6.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType21Code" on page 726

CodeName	Name	Definition
FRST	Forestry	Commodity of type forestry.

#### 8.4.2.2.6.8.1.1.1.7 Seafood <Sfd>

*Presence:* [1..1]

*Definition:* Seafood agricultural commodity derivative.

**Seafood <Sfd>** contains the following **AgriculturalCommoditySeafood1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		351
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		351

**8.4.2.2.6.8.1.1.1.7.1 BaseProduct <BasePdct>***Presence:* [1..1]*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.*Datatype:* "AssetClassProductType1Code" on page 723

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

**8.4.2.2.6.8.1.1.1.7.2 SubProduct <SubPdct>***Presence:* [1..1]*Definition:* Sub-product for the underlying asset class.*Datatype:* "AssetClassSubProductType23Code" on page 726

CodeName	Name	Definition
SEAF	Seafood	Commodity of type seafood.

**8.4.2.2.6.8.1.1.1.8 LiveStock <LiveStock>***Presence:* [1..1]*Definition:* Livestock agricultural commodity derivative.**LiveStock <LiveStock>** contains the following **AgriculturalCommodityLiveStock1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct &lt;BasePdct&gt;</b>	[1..1]	CodeSet		351
	<b>SubProduct &lt;SubPdct&gt;</b>	[1..1]	CodeSet		351

**8.4.2.2.6.8.1.1.1.8.1 BaseProduct <BasePdct>***Presence:* [1..1]*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.*Datatype:* "AssetClassProductType1Code" on page 723

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

**8.4.2.2.6.8.1.1.1.8.2 SubProduct <SubPdct>***Presence:* [1..1]*Definition:* Sub-product for the underlying asset class.*Datatype:* "AssetClassSubProductType22Code" on page 726

CodeName	Name	Definition
LSTK	Livestock	Commodity of type livestock.

#### 8.4.2.2.6.8.1.1.1.9 Grain <Grn>

*Presence:* [1..1]

*Definition:* Grain agricultural commodity derivative.

**Grain <Grn>** contains the following **AgriculturalCommodityGrain1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		352
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		352
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		352

##### 8.4.2.2.6.8.1.1.1.9.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType1Code" on page 723

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

##### 8.4.2.2.6.8.1.1.1.9.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType5Code" on page 731

CodeName	Name	Definition
GRIN	Grain	Commodity of type grain.

##### 8.4.2.2.6.8.1.1.1.9.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [0..1]

*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

*Datatype:* "AssetClassDetailedSubProductType15Code" on page 719

CodeName	Name	Definition
MWHT	MillingWheat	Commodity attribute of type milled wheat.

##### 8.4.2.2.6.8.1.1.2 Energy <Nrgy>

*Presence:* [1..1]

*Definition:* Energy commodities.



**Energy <Nrgy>** contains one of the following **AssetClassCommodityEnergy1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Electricity</b> <Elctrcty>	[1..1]			353
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		354
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		354
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		354
Or	<b>NaturalGas</b> <NtrlGas>	[1..1]			354
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		355
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		355
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		355
Or	<b>Oil</b> <Oil>	[1..1]			355
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		356
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		356
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		356
Or	<b>Coal</b> <Coal>	[1..1]			357
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		357
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		357
Or	<b>InterEnergy</b> <IntrNrgy>	[1..1]			358
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		358
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		358
Or	<b>RenewableEnergy</b> <RnwblNrgy>	[1..1]			358
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		358
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		359
Or	<b>LightEnd</b> <LghtEnd>	[1..1]			359
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		359
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		359
Or}	<b>Distillates</b> <Dstllts>	[1..1]			359
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		360
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		360

#### 8.4.2.2.6.8.1.1.2.1 Electricity <Elctrcty>

*Presence:* [1..1]

*Definition:* Definition of Electricity energy commodity derivative.

**Electricity <Elctrcty>** contains the following **EnergyCommodityElectricity1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		354
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		354
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		354

#### 8.4.2.2.6.8.1.1.2.1.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType2Code" on page 723

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

#### 8.4.2.2.6.8.1.1.2.1.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType6Code" on page 731

CodeName	Name	Definition
ELEC	Electricity	Commodity of type electricity.

#### 8.4.2.2.6.8.1.1.2.1.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [1..1]

*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

*Datatype:* "AssetClassDetailedSubProductType5Code" on page 720

CodeName	Name	Definition
BSLD	BaseLoad	Commodity attribute of type base load.
FITR	FinancialTransmissionRights	Commodity attribute of type financial transmission rights.
PKLD	PeakLoad	Commodity attribute of type peak load.
OFFP	OffPeak	Commodity attribute of type off-peak.
OTHR	Other	Commodity attribute of other type.

#### 8.4.2.2.6.8.1.1.2.2 NaturalGas <NtrlGas>

*Presence:* [1..1]

*Definition:* Definition of Natural Gas energy commodity derivative.

**NaturalGas <NtrlGas>** contains the following **EnergyCommodityNaturalGas1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		355
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		355
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		355

#### 8.4.2.2.6.8.1.1.2.2.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType2Code" on page 723

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

#### 8.4.2.2.6.8.1.1.2.2.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType7Code" on page 731

CodeName	Name	Definition
NGAS	NaturalGas	Commodity of type natural gas.

#### 8.4.2.2.6.8.1.1.2.2.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [0..1]

*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

*Datatype:* "AssetClassDetailedSubProductType6Code" on page 720

CodeName	Name	Definition
GASP	GasPool	Commodity attribute of type GASPOOL.
LNCG	LNG	Commodity attribute of type liquid natural gas.
NCGG	NCG	Commodity attribute of type NCG (NetConnect Germany).
TTFG	TTF	Commodity attribute of type TTF (Dutch Title Transfer Facility).
NBPG	NBP	Commodity attribute of type NBP (National Balancing Point).

#### 8.4.2.2.6.8.1.1.2.3 Oil <Oil>

*Presence:* [1..1]

*Definition:* Definition of Oil energy commodity derivative.

**Oil <Oil>** contains the following **EnergyCommodityOil1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		356
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		356
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		356

#### 8.4.2.2.6.8.1.1.2.3.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType2Code" on page 723

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

#### 8.4.2.2.6.8.1.1.2.3.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType8Code" on page 731

CodeName	Name	Definition
OILP	Oil	Commodity of type oil.

#### 8.4.2.2.6.8.1.1.2.3.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [0..1]

*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

*Datatype:* "AssetClassDetailedSubProductType7Code" on page 721

CodeName	Name	Definition
BAKK	Bakken	Commodity attribute of type bakken.
BDSL	Biodiesel	Commodity attribute of type biodiesel.
BRNT	Brent	Commodity attribute of type brent.
BRNX	BrentNX	Commodity attribute of type brent NX (New Expiry).
CNDA	Canadian	Commodity attribute of type canadian.
COND	Condensate	Commodity attribute of type condensate.
DSEL	Diesel	Commodity attribute of type diesel.
DUBA	Dubai	Commodity attribute of type Dubai.
ESPO	ESPO	Commodity attribute of type ESPO (Eastern Siberia Pacific Ocean).

CodeName	Name	Definition
ETHA	Ethanol	Commodity attribute of type ethanol.
FUEL	Fuel	Commodity attribute of type fuel.
FOIL	FuelOil	Commodity attribute of type fuel oil.
GOIL	Gasoil	Commodity attribute of type gasoil.
GSLN	Gasoline	Commodity attribute of type gasoline.
HEAT	HeatingOil	Commodity attribute of type heating oil.
JTFL	JetFuel	Commodity attribute of type jet fuel.
KERO	Kerosene	Commodity attribute of type kerosene.
LLSO	LightLouisianaSweet	Commodity attribute of type light Louisiana sweet (LLS).
MARS	Mars	Commodity attribute of type mars.
NAPH	Naphta	Commodity attribute of type naptha.
NGLO	NGL	Commodity attribute of type NGL (Natural Gas Liquids).
TAPI	Tapis	Commodity attribute of type tapis.
WTIO	WTI	Commodity attribute of type WTI (West Texas Intermediate).
URAL	Urals	Commodity attribute of type urals.

#### 8.4.2.2.6.8.1.1.2.4 Coal <Coal>

*Presence:* [1..1]

*Definition:* Definition of Coal energy commodity derivative.

**Coal <Coal>** contains the following **EnergyCommodityCoal1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		357
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		357

#### 8.4.2.2.6.8.1.1.2.4.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType2Code" on page 723

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

#### 8.4.2.2.6.8.1.1.2.4.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType24Code" on page 726

CodeName	Name	Definition
COAL	Coal	Commodity of type coal.

#### 8.4.2.2.6.8.1.1.2.5 InterEnergy <IntrNrgy>

*Presence:* [1..1]

*Definition:* Inter energy commodity derivative.

**InterEnergy <IntrNrgy>** contains the following **EnergyCommodityInterEnergy1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		358
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		358

#### 8.4.2.2.6.8.1.1.2.5.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType2Code" on page 723

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

#### 8.4.2.2.6.8.1.1.2.5.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType26Code" on page 726

CodeName	Name	Definition
INRG	InterEnergy	Commodity of type inter energy.

#### 8.4.2.2.6.8.1.1.2.6 RenewableEnergy <RnwblNrgy>

*Presence:* [1..1]

*Definition:* Renewable energy commodity derivative.

**RenewableEnergy <RnwblNrgy>** contains the following **EnergyCommodityRenewableEnergy1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		358
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		359

#### 8.4.2.2.6.8.1.1.2.6.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType2Code" on page 723

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

#### 8.4.2.2.6.8.1.1.2.6.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType28Code" on page 727

CodeName	Name	Definition
RNNG	RenewableEnergy	Commodity of type renewable energy.

#### 8.4.2.2.6.8.1.1.2.7 LightEnd <LghtEnd>

*Presence:* [1..1]

*Definition:* Light end energy commodity derivative.

**LightEnd <LghtEnd>** contains the following **EnergyCommodityLightEnd1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		359
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		359

#### 8.4.2.2.6.8.1.1.2.7.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType2Code" on page 723

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

#### 8.4.2.2.6.8.1.1.2.7.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType27Code" on page 727

CodeName	Name	Definition
LGHT	LightEnds	Commodity of type light ends.

#### 8.4.2.2.6.8.1.1.2.8 Distillates <Dstllts>

*Presence:* [1..1]

*Definition:* Distillates energy commodity derivative.

**Distillates <Dstllts>** contains the following **EnergyCommodityDistillates1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		360
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		360

#### 8.4.2.2.6.8.1.1.2.8.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType2Code" on page 723

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

#### 8.4.2.2.6.8.1.1.2.8.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType25Code" on page 726

CodeName	Name	Definition
DIST	Distillates	Commodity of type distillates.

#### 8.4.2.2.6.8.1.1.3 Environmental <Envttl>

*Presence:* [1..1]

*Definition:* Environmental commodities.

**Environmental <Envttl>** contains one of the following **AssetClassCommodityEnvironmental1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Emissions</b> <Emssns>	[1..1]			361
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		361
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		361
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		361
Or	<b>Weather</b> <Wthr>	[1..1]			362
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		362
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		362
Or}	<b>CarbonRelated</b> <CrbnRltd>	[1..1]			362
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		363
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		363



**8.4.2.2.6.8.1.1.3.1 Emissions <Emssns>***Presence:* [1..1]*Definition:* Emissions environmental commodity derivative.**Emissions <Emssns>** contains the following **EnvironmentalCommodityEmission1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		361
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		361
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		361

**8.4.2.2.6.8.1.1.3.1.1 BaseProduct <BasePdct>***Presence:* [1..1]*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.*Datatype:* "AssetClassProductType3Code" on page 723

CodeName	Name	Definition
ENVR	Environmental	Commodity of type environmental.

**8.4.2.2.6.8.1.1.3.1.2 SubProduct <SubPdct>***Presence:* [1..1]*Definition:* Sub-product for the underlying asset class.*Datatype:* "AssetClassSubProductType10Code" on page 724

CodeName	Name	Definition
EMIS	Emission	Commodity of type emission.

**8.4.2.2.6.8.1.1.3.1.3 AdditionalSubProduct <AddtlSubPdct>***Presence:* [0..1]*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.*Datatype:* "AssetClassDetailedSubProductType8Code" on page 722

CodeName	Name	Definition
CERE	CER	Commodity attribute of type emissions allowance CER (Certified Emission Reduction).
ERUE	ERU	Commodity attribute of type emissions allowance ERU (European Reduction Unit).
EUA	EUA	Commodity attribute of type emissions allowance EUA (European Union Allowance).

CodeName	Name	Definition
EUAA	EUAA	Commodity attribute of type emissions allowance EUAA (European Union Aviation Allowance).
OTHR	Other	Commodity attribute of other type.

#### 8.4.2.2.6.8.1.1.3.2 Weather <Wthr>

*Presence:* [1..1]

*Definition:* Weather environmental commodity derivative.

**Weather <Wthr>** contains the following **EnvironmentalCommodityWeather1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		362
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		362

##### 8.4.2.2.6.8.1.1.3.2.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType3Code" on page 723

CodeName	Name	Definition
ENVR	Environmental	Commodity of type environmental.

##### 8.4.2.2.6.8.1.1.3.2.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType30Code" on page 727

CodeName	Name	Definition
WTHR	Weather	Commodity of type weather.

##### 8.4.2.2.6.8.1.1.3.3 CarbonRelated <CrbnRltd>

*Presence:* [1..1]

*Definition:* Carbon related environmental commodity derivative.

**CarbonRelated <CrbnRltd>** contains the following **EnvironmentalCommodityCarbonRelated1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		363
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		363

**8.4.2.2.6.8.1.1.3.3.1 BaseProduct <BasePdct>***Presence:* [1..1]*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.*Datatype:* "AssetClassProductType3Code" on page 723

CodeName	Name	Definition
ENVR	Environmental	Commodity of type environmental.

**8.4.2.2.6.8.1.1.3.3.2 SubProduct <SubPdct>***Presence:* [1..1]*Definition:* Sub-product for the underlying asset class.*Datatype:* "AssetClassSubProductType29Code" on page 727

CodeName	Name	Definition
CRBR	CarbonRelated	Commodity of type carbon related.

**8.4.2.2.6.8.1.1.4 Fertilizer <Frtlzl>***Presence:* [1..1]*Definition:* Fertilizer commodities.

**Fertilizer <Frtlzf>** contains one of the following **AssetClassCommodityFertilizer1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Ammonia</b> <Ammn>	[1..1]			364
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		364
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		365
Or	<b>DiammoniumPhosphate</b> <DmmnmPhspht>	[1..1]			365
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		365
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		365
Or	<b>Potash</b> <Ptsh>	[1..1]			365
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		366
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		366
Or	<b>Sulphur</b> <Sphr>	[1..1]			366
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		366
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		366
Or	<b>Urea</b> <Urea>	[1..1]			367
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		367
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		367
Or}	<b>UreaAndAmmoniumNitrate</b> <UreaAndAmmnmNtrt>	[1..1]			367
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		368
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		368

#### 8.4.2.2.6.8.1.1.4.1 Ammonia <Ammn>

*Presence:* [1..1]

*Definition:* Ammonia fertilizer commodity derivative.

**Ammonia <Ammn>** contains the following **FertilizerCommodityAmmonia1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		364
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		365

#### 8.4.2.2.6.8.1.1.4.1.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType5Code" on page 724

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

#### 8.4.2.2.6.8.1.1.4.1.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType39Code" on page 729

CodeName	Name	Definition
AMMO	Ammonia	Commodity of type ammonia.

#### 8.4.2.2.6.8.1.1.4.2 DiammoniumPhosphate <DmmnmPhspht>

*Presence:* [1..1]

*Definition:* Diammonium phosphate fertilizer commodity derivative.

**DiammoniumPhosphate <DmmnmPhspht>** contains the following **FertilizerCommodityDiammoniumPhosphate1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		365
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		365

#### 8.4.2.2.6.8.1.1.4.2.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType5Code" on page 724

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

#### 8.4.2.2.6.8.1.1.4.2.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType40Code" on page 729

CodeName	Name	Definition
DAPH	DiammoniumPhosphate	Commodity of type diammonium phosphate.

#### 8.4.2.2.6.8.1.1.4.3 Potash <Ptsh>

*Presence:* [1..1]

*Definition:* Potash fertilizer commodity derivative.

**Potash <Ptsh>** contains the following **FertilizerCommodityPotash1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		366
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		366

#### 8.4.2.2.6.8.1.1.4.3.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType5Code" on page 724

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

#### 8.4.2.2.6.8.1.1.4.3.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType41Code" on page 729

CodeName	Name	Definition
PTSH	Potash	Commodity of type potash.

#### 8.4.2.2.6.8.1.1.4.4 Sulphur <Slphr>

*Presence:* [1..1]

*Definition:* Sulphur fertilizer commodity derivative.

**Sulphur <Slphr>** contains the following **FertilizerCommoditySulphur1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		366
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		366

#### 8.4.2.2.6.8.1.1.4.4.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType5Code" on page 724

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

#### 8.4.2.2.6.8.1.1.4.4.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType42Code" on page 729

CodeName	Name	Definition
SLPH	Sulphur	Commodity of type sulphur.

#### 8.4.2.2.6.8.1.1.4.5 Urea <Urea>

*Presence:* [1..1]

*Definition:* Urea fertilizer commodity derivative.

**Urea <Urea>** contains the following **FertilizerCommodityUrea1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		367
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		367

##### 8.4.2.2.6.8.1.1.4.5.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType5Code" on page 724

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

##### 8.4.2.2.6.8.1.1.4.5.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType43Code" on page 730

CodeName	Name	Definition
UREA	Urea	Commodity of type urea.

#### 8.4.2.2.6.8.1.1.4.6 UreaAndAmmoniumNitrate <UreaAndAmnmNtrt>

*Presence:* [1..1]

*Definition:* Urea and ammonium nitrate fertilizer commodity derivative.

**UreaAndAmmoniumNitrate <UreaAndAmnmNtrt>** contains the following **FertilizerCommodityUreaAndAmmoniumNitrate1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		368
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		368

#### 8.4.2.2.6.8.1.1.4.6.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType5Code" on page 724

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

#### 8.4.2.2.6.8.1.1.4.6.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType44Code" on page 730

CodeName	Name	Definition
UAAN	UreaAndAmmoniumNitrite	Commodity of type urea and ammonium nitrite.

#### 8.4.2.2.6.8.1.1.5 Freight <Frght>

*Presence:* [1..1]

*Definition:* Freight commodities.

**Freight <Frght>** contains one of the following **AssetClassCommodityFreight1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Dry &lt;Dry&gt;</b>	[1..1]			368
	<b>BaseProduct &lt;BasePdct&gt;</b>	[1..1]	CodeSet		369
	<b>SubProduct &lt;SubPdct&gt;</b>	[1..1]	CodeSet		369
	<b>AdditionalSubProduct &lt;AddtlSubPdct&gt;</b>	[0..1]	CodeSet		369
Or	<b>Wet &lt;Wet&gt;</b>	[1..1]			369
	<b>BaseProduct &lt;BasePdct&gt;</b>	[1..1]	CodeSet		370
	<b>SubProduct &lt;SubPdct&gt;</b>	[1..1]	CodeSet		370
	<b>AdditionalSubProduct &lt;AddtlSubPdct&gt;</b>	[0..1]	CodeSet		370
Or}	<b>ContainerShip &lt;CntnrShip&gt;</b>	[1..1]			370
	<b>BaseProduct &lt;BasePdct&gt;</b>	[1..1]	CodeSet		371
	<b>SubProduct &lt;SubPdct&gt;</b>	[1..1]	CodeSet		371

#### 8.4.2.2.6.8.1.1.5.1 Dry <Dry>

*Presence:* [1..1]

*Definition:* Dry freight commodity derivative.



**Dry <Dry>** contains the following **FreightCommodityDry1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		369
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		369
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		369

#### 8.4.2.2.6.8.1.1.5.1.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType4Code" on page 723

CodeName	Name	Definition
FRGT	Freight	Commodity of type freight.

#### 8.4.2.2.6.8.1.1.5.1.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType31Code" on page 727

CodeName	Name	Definition
DRYF	Dry	Commodity of type dry freight.

#### 8.4.2.2.6.8.1.1.5.1.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [0..1]

*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

*Datatype:* "AssetClassDetailedSubProductType14Code" on page 719

CodeName	Name	Definition
DBCR	DryBulkCarrier	Commodity attribute of type dry bulk carrier.

#### 8.4.2.2.6.8.1.1.5.2 Wet <Wet>

*Presence:* [1..1]

*Definition:* Wet freight commodity derivative.

**Wet <Wet>** contains the following **FreightCommodityWet1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		370
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		370
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		370

#### 8.4.2.2.6.8.1.1.5.2.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType4Code" on page 723

CodeName	Name	Definition
FRGT	Freight	Commodity of type freight.

#### 8.4.2.2.6.8.1.1.5.2.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType32Code" on page 728

CodeName	Name	Definition
WETF	Wet	Commodity of type wet freight.

#### 8.4.2.2.6.8.1.1.5.2.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [0..1]

*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

*Datatype:* "AssetClassDetailedSubProductType12Code" on page 719

CodeName	Name	Definition
TNKR	Tanker	Commodity attribute of type tanker.

#### 8.4.2.2.6.8.1.1.5.3 ContainerShip <CntnrShip>

*Presence:* [1..1]

*Definition:* Container ship freight commodity derivative.

**ContainerShip <CntnrShip>** contains the following **FreightCommodityContainerShip1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		371
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		371

**8.4.2.2.6.8.1.1.5.3.1 BaseProduct <BasePdct>***Presence:* [1..1]*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.*Datatype:* "AssetClassProductType4Code" on page 723

CodeName	Name	Definition
FRGT	Freight	Commodity of type freight.

**8.4.2.2.6.8.1.1.5.3.2 SubProduct <SubPdct>***Presence:* [1..1]*Definition:* Sub-product for the underlying asset class.*Datatype:* "AssetClassSubProductType46Code" on page 730

CodeName	Name	Definition
CSHP	ContainerShip	Commodity of type container ships.

**8.4.2.2.6.8.1.1.6 IndustrialProduct <IndstrlPdct>***Presence:* [1..1]*Definition:* Industrial Product commodities.

**IndustrialProduct <IndstrlPdct>** contains one of the following  
**AssetClassCommodityIndustrialProduct1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Construction &lt;Cnstrctn&gt;</b>	[1..1]			371
	<b>BaseProduct &lt;BasePdct&gt;</b>	[1..1]	CodeSet		372
	<b>SubProduct &lt;SubPdct&gt;</b>	[0..1]	CodeSet		372
Or}	<b>Manufacturing &lt;Manfctg&gt;</b>	[1..1]			372
	<b>BaseProduct &lt;BasePdct&gt;</b>	[1..1]	CodeSet		372
	<b>SubProduct &lt;SubPdct&gt;</b>	[0..1]	CodeSet		372

**8.4.2.2.6.8.1.1.6.1 Construction <Cnstrctn>***Presence:* [1..1]*Definition:* Construction related industrial product commodity derivative.

**Construction <Cnstrctn>** contains the following **IndustrialProductCommodityConstruction1**  
elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct &lt;BasePdct&gt;</b>	[1..1]	CodeSet		372
	<b>SubProduct &lt;SubPdct&gt;</b>	[0..1]	CodeSet		372

#### 8.4.2.2.6.8.1.1.6.1.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType6Code" on page 724

CodeName	Name	Definition
INDP	IndustrialProduct	Commodity of type industrial product.

#### 8.4.2.2.6.8.1.1.6.1.2 SubProduct <SubPdct>

*Presence:* [0..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType33Code" on page 728

CodeName	Name	Definition
CSTR	Construction	Commodity of type construction.

#### 8.4.2.2.6.8.1.1.6.2 Manufacturing <Manfctg>

*Presence:* [1..1]

*Definition:* Manufacturing related industrial product commodity derivative.

**Manufacturing <Manfctg>** contains the following **IndustrialProductCommodityManufacturing1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct &lt;BasePdct&gt;</b>	[1..1]	CodeSet		372
	<b>SubProduct &lt;SubPdct&gt;</b>	[0..1]	CodeSet		372

#### 8.4.2.2.6.8.1.1.6.2.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType6Code" on page 724

CodeName	Name	Definition
INDP	IndustrialProduct	Commodity of type industrial product.

#### 8.4.2.2.6.8.1.1.6.2.2 SubProduct <SubPdct>

*Presence:* [0..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType34Code" on page 728

CodeName	Name	Definition
MFTG	Manufacturing	Commodity of type manufacturing.

**8.4.2.2.6.8.1.1.7 Metal <Metl>***Presence:* [1..1]*Definition:* Metal commodities.**Metal <Metl>** contains one of the following **AssetClassCommodityMetal1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>NonPrecious</b> <NonPrCs>	[1..1]			373
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		373
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		373
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		374
Or}	<b>Precious</b> <PrCs>	[1..1]			374
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		374
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		375
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		375

**8.4.2.2.6.8.1.1.7.1 NonPrecious <NonPrCs>***Presence:* [1..1]*Definition:* Non-precious metal commodity derivative.**NonPrecious <NonPrCs>** contains the following **MetalCommodityNonPrecious1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		373
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		373
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		374

**8.4.2.2.6.8.1.1.7.1.1 BaseProduct <BasePdct>***Presence:* [1..1]*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.*Datatype:* "AssetClassProductType7Code" on page 724

CodeName	Name	Definition
METL	Metal	Commodity of type metal.

**8.4.2.2.6.8.1.1.7.1.2 SubProduct <SubPdct>***Presence:* [1..1]*Definition:* Sub-product for the underlying asset class.*Datatype:* "AssetClassSubProductType15Code" on page 725

CodeName	Name	Definition
NPRM	NonPrecious	Commodity of type non precious metals.

#### 8.4.2.2.6.8.1.1.7.1.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [1..1]

*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

*Datatype:* "AssetClassDetailedSubProductType10Code" on page 718

CodeName	Name	Definition
ALUM	Aluminium	Commodity attribute of type aluminium.
ALUA	AluminiumAlloy	Commodity attribute of type aluminium alloy.
CBLT	Cobalt	Commodity attribute of type cobalt.
COPR	Copper	Commodity attribute of type copper.
IRON	IronOre	Commodity attribute of type iron ore.
MOLY	Molybdenum	Commodity attribute of type molybdenum.
NASC	NASAAC	Commodity attribute of type NASAAC (North American Special Aluminum Alloy Contract).
NICK	Nickel	Commodity attribute of type nickel.
STEL	Steel	Commodity attribute of type steel.
TINN	Tin	Commodity attribute of type tin.
ZINC	Zinc	Commodity attribute of type zinc.
OTHR	Other	Commodity attribute of other type.
LEAD	Lead	Commodity attribute of type lead.

#### 8.4.2.2.6.8.1.1.7.2 Precious <Prcls>

*Presence:* [1..1]

*Definition:* Precious metal commodity derivative.

**Precious <Prcls>** contains the following **MetalCommodityPrecious1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		374
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		375
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		375

#### 8.4.2.2.6.8.1.1.7.2.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType7Code" on page 724

CodeName	Name	Definition
METL	Metal	Commodity of type metal.

#### 8.4.2.2.6.8.1.1.7.2.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType16Code" on page 725

CodeName	Name	Definition
PRME	Precious	Commodity of type precious metals.

#### 8.4.2.2.6.8.1.1.7.2.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [1..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType11Code" on page 719

CodeName	Name	Definition
GOLD	Gold	Commodity attribute of type gold.
OTHR	Other	Commodity attribute of other type.
PLDM	Palladium	Commodity attribute of type palladium.
PTNM	Platinum	Commodity attribute of type platinum.
SLVR	Silver	Commodity attribute of type silver.

#### 8.4.2.2.6.8.1.1.8 OtherC10 <OthrC10>

Presence: [1..1]

Definition: Other C10 commodities.

**OtherC10 <OthrC10>** contains one of the following **AssetClassCommodityOtherC102Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Deliverable</b> <Dlvrbl>	[1..1]			375
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		376
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		376
Or}	<b>NonDeliverable</b> <NonDlvrbl>	[1..1]			376
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		376
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		377

#### 8.4.2.2.6.8.1.1.8.1 Deliverable <Dlvrbl>

Presence: [1..1]

*Definition:* Other C10 deliverable commodity derivative.

**Deliverable <Dlvrbl>** contains the following **OtherC10CommodityDeliverable2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		376
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		376

#### 8.4.2.2.6.8.1.1.8.1.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType11Code" on page 722

CodeName	Name	Definition
OTHC	OtherC10	Commodity of other type C10.

#### 8.4.2.2.6.8.1.1.8.1.2 SubProduct <SubPdct>

*Presence:* [0..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType47Code" on page 730

CodeName	Name	Definition
DLVR	Deliverable	Commodity of type deliverable.

#### 8.4.2.2.6.8.1.1.8.2 NonDeliverable <NonDlvrbl>

*Presence:* [1..1]

*Definition:* Other C10 non-deliverable commodity derivative.

**NonDeliverable <NonDlvrbl>** contains the following **OtherC10CommodityNonDeliverable2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		376
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		377

#### 8.4.2.2.6.8.1.1.8.2.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType11Code" on page 722

CodeName	Name	Definition
OTHC	OtherC10	Commodity of other type C10.



**8.4.2.2.6.8.1.1.8.2.2 SubProduct <SubPdct>***Presence:* [0..1]*Definition:* Sub-product for the underlying asset class.*Datatype:* "AssetClassSubProductType48Code" on page 730

CodeName	Name	Definition
NDLV	NonDeliverable	Commodity of type non deliverable.

**8.4.2.2.6.8.1.1.9 Paper <Ppr>***Presence:* [1..1]*Definition:* Paper commodities.**Paper <Ppr>** contains one of the following **AssetClassCommodityPaper1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>ContainerBoard</b> <CntnrBrd>	[1..1]			377
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		377
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		378
Or	<b>Newsprint</b> <Nwsprnt>	[1..1]			378
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		378
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		378
Or	<b>Pulp</b> <Pulp>	[1..1]			378
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		379
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		379
Or}	<b>RecoveredPaper</b> <RcvrdPpr>	[1..1]			379
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		379
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		379

**8.4.2.2.6.8.1.1.9.1 ContainerBoard <CntnrBrd>***Presence:* [1..1]*Definition:* Container board commodity derivative.**ContainerBoard <CntnrBrd>** contains the following **PaperCommodityContainerBoard1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		377
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		378

**8.4.2.2.6.8.1.1.9.1.1 BaseProduct <BasePdct>***Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType8Code" on page 724

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

#### 8.4.2.2.6.8.1.1.9.1.2 SubProduct <SubPdct>

*Presence:* [0..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType35Code" on page 728

CodeName	Name	Definition
CBRD	Containerboard	Commodity of type containerboard.

#### 8.4.2.2.6.8.1.1.9.2 Newsprint <Nwsprnt>

*Presence:* [1..1]

*Definition:* Newsprint commodity derivative.

**Newsprint <Nwsprnt>** contains the following **PaperCommodityNewsprint1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		378
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		378

#### 8.4.2.2.6.8.1.1.9.2.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType8Code" on page 724

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

#### 8.4.2.2.6.8.1.1.9.2.2 SubProduct <SubPdct>

*Presence:* [0..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType36Code" on page 728

CodeName	Name	Definition
NSPT	Newsprint	Commodity of type newsprint.

#### 8.4.2.2.6.8.1.1.9.3 Pulp <Pulp>

*Presence:* [1..1]

*Definition:* Pulp commodity derivative.

**Pulp <Pulp>** contains the following **PaperCommodityPulp1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		379
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		379

#### 8.4.2.2.6.8.1.1.9.3.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType8Code" on page 724

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

#### 8.4.2.2.6.8.1.1.9.3.2 SubProduct <SubPdct>

*Presence:* [0..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType37Code" on page 728

CodeName	Name	Definition
PULP	Pulp	Commodity of type pulp.

#### 8.4.2.2.6.8.1.1.9.4 RecoveredPaper <RcvrdPpr>

*Presence:* [1..1]

*Definition:* Recovered paper commodity derivative.

**RecoveredPaper <RcvrdPpr>** contains the following **PaperCommodityRecoveredPaper1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		379
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		379

#### 8.4.2.2.6.8.1.1.9.4.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType8Code" on page 724

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

#### 8.4.2.2.6.8.1.1.9.4.2 SubProduct <SubPdct>

*Presence:* [0..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType38Code" on page 729

CodeName	Name	Definition
RCVP	RecoveredPaper	Commodity of type recovered paper.

#### 8.4.2.2.6.8.1.1.10 Polypropylene <Plprpln>

*Presence:* [1..1]

*Definition:* Polypropylene commodities.

**Polypropylene <Plprpln>** contains one of the following **AssetClassCommodityPolypropylene1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Plastic</b> <Plstc>	[1..1]			380
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		380
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		380

#### 8.4.2.2.6.8.1.1.10.1 Plastic <Plstc>

*Presence:* [1..1]

*Definition:* Plastic commodity derivative.

**Plastic <Plstc>** contains the following **PolypropyleneCommodityPlastic1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		380
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		380

#### 8.4.2.2.6.8.1.1.10.1.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType9Code" on page 724

CodeName	Name	Definition
POLY	Polypropylene	Commodity of type polypropylene.

#### 8.4.2.2.6.8.1.1.10.1.2 SubProduct <SubPdct>

*Presence:* [0..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType18Code" on page 725

CodeName	Name	Definition
PLST	Plastic	Commodity of type plastic.

**8.4.2.2.6.8.1.1.11 Inflation <Infltn>***Presence:* [1..1]*Definition:* Inflation commodities.**Inflation <Infltn>** contains the following **AssetClassCommodityInflation1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		381

**8.4.2.2.6.8.1.1.11.1 BaseProduct <BasePdct>***Presence:* [1..1]*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.*Datatype:* "AssetClassProductType12Code" on page 722

CodeName	Name	Definition
INFL	Inflation	Commodity of type inflation.

**8.4.2.2.6.8.1.1.12 MultiCommodityExotic <MultiCmmdtyExtc>***Presence:* [1..1]*Definition:* Multi Commodity Exotic.**MultiCommodityExotic <MultiCmmdtyExtc>** contains the following **AssetClassCommodityMultiCommodityExotic1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		381

**8.4.2.2.6.8.1.1.12.1 BaseProduct <BasePdct>***Presence:* [1..1]*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.*Datatype:* "AssetClassProductType13Code" on page 722

CodeName	Name	Definition
MCEX	MultiCommodityExotic	Commodity of type multi commodity exotic.

**8.4.2.2.6.8.1.1.13 OfficialEconomicStatistics <OffclEcnmcSttstcs>***Presence:* [1..1]*Definition:* Official Economic Statistics commodities.

**OfficialEconomicStatistics** <OffclEcnmcSttstcs> contains the following **AssetClassCommodityOfficialEconomicStatistics1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		382

#### 8.4.2.2.6.8.1.1.13.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType14Code" on page 723

CodeName	Name	Definition
OEST	OfficialEconomicStatistic	Commodity of type official economic statistic.

#### 8.4.2.2.6.8.1.1.14 Other <Othr>

*Presence:* [1..1]

*Definition:* Other commodities.

**Other** <Othr> contains the following **AssetClassCommodityOther1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		382

#### 8.4.2.2.6.8.1.1.14.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType15Code" on page 723

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

#### 8.4.2.2.6.8.1.2 TransactionType <TxTp>

*Presence:* [0..1]

*Definition:* Transaction type as specified by the trading venue.

*Datatype:* "AssetClassTransactionType1Code" on page 731

CodeName	Name	Definition
CRCK	Crack	Crack.
DIFF	Differential	Differential.
FUTR	Futures	Futures.
MINI	Minis	Minis.

CodeName	Name	Definition
OPTN	Options	Options.
OTCT	OTC	Over-The-Counter.
ORIT	Outright	Outright.
SWAP	Swaps	Swaps.
TAPO	TAPOS	TAPOS.
OTHR	Other	Other.

#### 8.4.2.2.6.8.1.3 FinalPriceType <FnlPricTp>

*Presence:* [0..1]

*Definition:* Final price type as specified by the trading venue.

*Datatype:* "AssetPriceType1Code" on page 732

CodeName	Name	Definition
ARGM	ArgusMcCloskey	Argus / Mc Closkey price.
BLTC	Baltic	Baltic price.
EXOF	Exchange	Exchange price.
GBCL	GlobalCoal	Global coal price.
IHSM	IHSMcCloskey	IHS Mc Closkey price.
OTHR	Other	Other price.
PLAT	Platts	Platts price.

#### 8.4.2.2.6.8.2 Interest <Intrst>

*Presence:* [0..1]

*Definition:* The fields in this section should only be populated for instruments that have non-financial instrument of type interest rates as underlying.

**Interest <Intrst>** contains the following **DerivativeInterest3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		383
	<b>FirstLegInterestRate</b> <FrstLegIntrstRate>	[0..1]	±		384
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	384
	<b>OtherLegInterestRate</b> <OthrLegIntrstRate>	[0..1]	±		384

#### 8.4.2.2.6.8.2.1 InterestRate <IntrstRate>

*Presence:* [1..1]

*Definition:* Provides the interest rate in number of days, weeks, months or years.

**InterestRate <IntrstRate>** contains the following elements (see "[FloatingInterestRate8](#)" on page 681 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReferenceRate <RefRate>	[1..1]			681
{Or	Index <Indx>	[1..1]	CodeSet		682
Or}	Name <Nm>	[1..1]	Text		684
	Term <Term>	[0..1]	±		684

#### 8.4.2.2.6.8.2.2 FirstLegInterestRate <FrstLegIntrstRate>

*Presence:* [0..1]

*Definition:* Interest rate of the notional currency.

**FirstLegInterestRate <FrstLegIntrstRate>** contains one of the following elements (see "[InterestRate8Choice](#)" on page 681 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Fixed <Fxd>	[1..1]	Rate		681
Or}	Floating <Fltg>	[1..1]	±		681

#### 8.4.2.2.6.8.2.3 OtherNotionalCurrency <OthrNtnlCcy>

*Presence:* [0..1]

*Definition:* Notional currency in which leg 2 of the contract is denominated, in case of multi-currency or cross-currency swaps.

Notional currency in which leg 2 of the swap is denominated, in case of swaptions where the underlying swap is multi-currency.

*Impacted by:* [C2 "ActiveOrHistoricCurrency"](#)

*Datatype:* "[ActiveOrHistoricCurrencyCode](#)" on page 718

#### Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

#### 8.4.2.2.6.8.2.4 OtherLegInterestRate <OthrLegIntrstRate>

*Presence:* [0..1]

*Definition:* Indication of the interest rate used for leg 2, if applicable.



**OtherLegInterestRate <OthrLegIntrstRate>** contains one of the following elements (see "InterestRate8Choice" on page 681 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Fixed <Fxd>	[1..1]	Rate		681
Or}	Floating <Fltg>	[1..1]	±		681

#### 8.4.2.2.6.8.3 ForeignExchange <FX>

*Presence:* [0..1]

*Definition:* The fields in this section should only be populated for instruments that have non-financial instrument of type foreign exchange as underlying.

**ForeignExchange <FX>** contains the following **DerivativeForeignExchange3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FXType</b> <FxTp>	[0..1]	CodeSet		385
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	385

##### 8.4.2.2.6.8.3.1 FXType <FxTp>

*Presence:* [0..1]

*Definition:* Type of the underlying currency.

*Datatype:* "AssetFXSubProductType1Code" on page 732

CodeName	Name	Definition
FXCR	ForeignExchangeCrossRate	Commodity attribute of type foreign exchange cross rate.
FXEM	ForeignExchangeEmergingMarket	Commodity attribute of type foreign exchange emerging markets.
FXMJ	ForeignExchangeMajor	Commodity attribute of type foreign exchange majors.

##### 8.4.2.2.6.8.3.2 OtherNotionalCurrency <OthrNtnlCcy>

*Presence:* [0..1]

*Definition:* Underlying currency 2 of the currency pair (the currency 1 will be populated in the notional currency).

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 718

#### Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3)

contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

#### 8.4.2.2.7 TechnicalAttributes <TechAttrbts>

*Presence:* [0..1]

*Definition:* Technical attributes.

*Impacted by:* C12 "OneElementPresentRule"

**TechnicalAttributes <TechAttrbts>** contains the following **RecordTechnicalData4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>InconsistencyIndicator</b> <IncnsstncyInd>	[0..1]	Indicator		386
	<b>LastUpdate</b> <LastUpd>	[0..1]	DateTime		386
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		386
	<b>RelevantCompetentAuthority</b> <RlvntCmptntAuthrty>	[0..1]	CodeSet	C4	387
	<b>PublicationPeriod</b> <PblctnPrd>	[0..1]	±		387
	<b>NeverPublished</b> <NvrPblshd>	[0..1]	Indicator		387
	<b>RelevantTradingVenue</b> <RlvntTradgVn>	[0..1]	IdentifierSet		387

#### Constraints

- **OneElementPresentRule**

At least one of the 5 elements must be present.

Following Must be True

```

/InconsistencyIndicator Must be present
Or   /LastUpdate Must be present
Or   /SubmissionDateTime Must be present
Or   /RelevantCompetentAuthority Must be present
Or   /PublicationPeriod Must be present

```

#### 8.4.2.2.7.1 InconsistencyIndicator <IncnsstncyInd>

*Presence:* [0..1]

*Definition:* Flag to say if there is an inconsistency across all submitting entities records.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 750):

- *Meaning When True:* True
- *Meaning When False:* False

#### 8.4.2.2.7.2 LastUpdate <LastUpd>

*Presence:* [0..1]

*Definition:* Last date for which data was received for this instrument.

*Datatype:* "ISODatetime" on page 749

#### 8.4.2.2.7.3 SubmissionDateTime <SubmissnDtTm>

*Presence:* [0..1]

*Definition:* Defines the date and time when this instrument was originally received at the submission destination.

*Datatype:* ["ISODateTime"](#) on page 749

#### 8.4.2.2.7.4 RelevantCompetentAuthority <RlvntCmptntAuthrty>

*Presence:* [0..1]

*Definition:* Country code of the relevant competent authority of the instrument.

*Impacted by:* [C4 "Country"](#)

*Datatype:* ["CountryCode"](#) on page 735

##### Constraints

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 8.4.2.2.7.5 PublicationPeriod <PblctnPrd>

*Presence:* [0..1]

*Definition:* Period for which the associated instrument has been publically available.

**PublicationPeriod <PblctnPrd>** contains one of the following elements (see ["Period4Choice"](#) on page 658 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		659
Or	FromDate <FrDt>	[1..1]	Date		659
Or	ToDate <ToDt>	[1..1]	Date		659
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		659

#### 8.4.2.2.7.6 NeverPublished <NvrPblshd>

*Presence:* [0..1]

*Definition:* Flag to say if the record has ever been published.

*Datatype:* One of the following values must be used (see ["TrueFalseIndicator"](#) on page 750):

- *Meaning When True:* True
- *Meaning When False:* False

#### 8.4.2.2.7.7 RelevantTradingVenue <RlvntTradgVn>

*Presence:* [0..1]

*Definition:* Trading venue of the record used by the relevant competent authority to determine the reference data for the instrument.

*Datatype:* ["MICIdentifier"](#) on page 750

#### **8.4.2.3 TerminatedRecord <TermntdRcrd>**

*Presence:* [1..1]

*Definition:* Specifies instruments which have been terminated / have reached there pre-set termination data and are no longer valid instruments.

*Impacted by:* C16 "ValidDebtMaturityDateRule", C17 "ValidDerivativeExpiryDateRule"

**TerminatedRecord <TermntdRcrd>** contains the following **SecuritiesReferenceDataReport6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		396
	<b>FinancialInstrumentGeneralAttributes</b> <FinInstrmGnlAttrbts>	[1..1]		C15, C18, C21	396
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		397
	<b>FullName</b> <FullNm>	[1..1]	Text		397
	<b>ShortName</b> <ShrtNm>	[0..1]	Text		397
	<b>ClassificationType</b> <ClssfctnTp>	[1..1]	IdentifierSet		397
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	397
	<b>CommodityDerivativeIndicator</b> <CmmdtyDerivInd>	[1..1]	Indicator		397
	<b>Issuer</b> <Issr>	[1..1]	IdentifierSet		398
	<b>TradingVenueRelatedAttributes</b> <TradgVnRltdAttrbts>	[1..*]		C14, C20, C22	398
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		398
	<b>IssuerRequest</b> <IssrReq>	[1..1]	Indicator		399
	<b>AdmissionApprovalDateByIssuer</b> <AdmssnApprvlDtByIssr>	[0..1]	DateTime		399
	<b>RequestForAdmissionDate</b> <ReqForAdmssnDt>	[0..1]	DateTime		399
	<b>FirstTradeDate</b> <FrstTradDt>	[0..1]	DateTime		399
	<b>TerminationDate</b> <TermntnDt>	[0..1]	DateTime		399
	<b>DebtInstrumentAttributes</b> <DebtInstrmAttrbts>	[0..1]			399
	<b>TotalIssuedNominalAmount</b> <TtlIssdNmnlAmt>	[1..1]	Amount	C2, C5	400
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		400
	<b>NominalValuePerUnit</b> <NmnlValPerUnit>	[1..1]	Amount	C2, C5	400
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		401
	<b>DebtSeniority</b> <DebtSnrty>	[0..1]	CodeSet		401
	<b>DerivativeInstrumentAttributes</b> <DerivInstrmAttrbts>	[0..1]		C9	401
	<b>ExpiryDate</b> <XpryDt>	[0..1]	Date		407
	<b>PriceMultiplier</b> <PricMltplr>	[0..1]	Quantity	C6	408
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[0..1]			408
{Or	<b>Single</b> <Sngl>	[1..1]			408
{Or	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		409

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		409
Or}	<b>Index</b> <Indx>	[1..1]	±		409
Or}	<b>Basket</b> <Bskt>	[1..1]		C3, C10	409
	<b>ISIN</b> <ISIN>	[0..*]	IdentifierSet		409
	<b>LEI</b> <LEI>	[0..*]	IdentifierSet		410
	<b>OptionType</b> <OptnTp>	[0..1]	CodeSet		410
	<b>StrikePrice</b> <StrkPric>	[0..1]	±		410
	<b>OptionExerciseStyle</b> <OptnExrcStyle>	[0..1]	CodeSet		411
	<b>DeliveryType</b> <DlvryTp>	[0..1]	CodeSet		411
	<b>AssetClassSpecificAttributes</b> <AsstClssSpcfcAttrbts>	[0..1]		C11	411
	<b>Commodity</b> <Cmmdty>	[0..1]			418
	<b>Product</b> <Pdct>	[1..1]			423
{Or	<b>Agricultural</b> <Agrcltrl>	[1..1]			429
{Or	<b>GrainOilSeed</b> <GrnOilSeed>	[1..1]			431
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		431
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		431
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		431
Or	<b>Soft</b> <Soft>	[1..1]			432
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		432
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		432
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		432
Or	<b>Potato</b> <Ptt>	[1..1]			433
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		433
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		433
Or	<b>OliveOil</b> <OlvOil>	[1..1]			433
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		434
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		434
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		434
Or	<b>Dairy</b> <Dairy>	[1..1]			434
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		434
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		435

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	<b>Forestry</b> <Frstry>	[1..1]			435
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		435
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		435
Or	<b>Seafood</b> <Sfd>	[1..1]			435
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		436
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		436
Or	<b>LiveStock</b> <LiveStock>	[1..1]			436
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		436
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		436
Or}	<b>Grain</b> <Grn>	[1..1]			437
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		437
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		437
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		437
Or	<b>Energy</b> <Nrgy>	[1..1]			437
{Or	<b>Electricity</b> <Elctrcty>	[1..1]			438
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		439
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		439
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		439
Or	<b>NaturalGas</b> <NtrlGas>	[1..1]			439
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		440
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		440
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		440
Or	<b>Oil</b> <Oil>	[1..1]			440
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		441
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		441
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		441
Or	<b>Coal</b> <Coal>	[1..1]			442
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		442
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		442
Or	<b>InterEnergy</b> <IntrNrgy>	[1..1]			443
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		443

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		443
Or	<b>RenewableEnergy</b> <RnwblNrgy>	[1..1]			443
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		443
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		444
Or	<b>LightEnd</b> <LghtEnd>	[1..1]			444
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		444
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		444
Or}	<b>Distillates</b> <Dstllts>	[1..1]			444
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		445
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		445
Or	<b>Environmental</b> <Envttl>	[1..1]			445
{Or	<b>Emissions</b> <Emssns>	[1..1]			446
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		446
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		446
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		446
Or	<b>Weather</b> <Wthr>	[1..1]			447
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		447
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		447
Or}	<b>CarbonRelated</b> <CrbnRltd>	[1..1]			447
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		448
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		448
Or	<b>Fertilizer</b> <Frtlizr>	[1..1]			448
{Or	<b>Ammonia</b> <Ammn>	[1..1]			449
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		449
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		450
Or	<b>DiammoniumPhosphate</b> <DmmnmPhspt>	[1..1]			450
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		450
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		450
Or	<b>Potash</b> <Ptsh>	[1..1]			450
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		451
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		451



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	<b>Sulphur</b> <Sphr>	[1..1]			451
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		451
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		451
Or	<b>Urea</b> <Urea>	[1..1]			452
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		452
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		452
Or}	<b>UreaAndAmmoniumNitrate</b> <UreaAndAmnmNtrt>	[1..1]			452
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		453
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		453
Or	<b>Freight</b> <Frgh>	[1..1]			453
{Or	<b>Dry</b> <Dry>	[1..1]			453
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		454
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		454
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		454
Or	<b>Wet</b> <Wet>	[1..1]			454
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		455
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		455
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		455
Or}	<b>ContainerShip</b> <CntrShip>	[1..1]			455
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		456
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		456
Or	<b>IndustrialProduct</b> <IndstrlPdct>	[1..1]			456
{Or	<b>Construction</b> <Cnstrctn>	[1..1]			456
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		457
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		457
Or}	<b>Manufacturing</b> <Manfctg>	[1..1]			457
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		457
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		457
Or	<b>Metal</b> <Metl>	[1..1]			458
{Or	<b>NonPrecious</b> <NonPrct>	[1..1]			458
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		458

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		458
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		459
Or}	<b>Precious</b> <Prct>	[1..1]			459
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		459
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		460
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		460
Or	<b>OtherC10</b> <OthrC10>	[1..1]			460
{Or	<b>Deliverable</b> <Dlvrbl>	[1..1]			460
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		461
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		461
Or}	<b>NonDeliverable</b> <NonDlvrbl>	[1..1]			461
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		461
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		462
Or	<b>Paper</b> <Ppr>	[1..1]			462
{Or	<b>ContainerBoard</b> <CntnrBrd>	[1..1]			462
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		462
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		463
Or	<b>Newsprint</b> <Nwsprnt>	[1..1]			463
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		463
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		463
Or	<b>Pulp</b> <Pulp>	[1..1]			463
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		464
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		464
Or}	<b>RecoveredPaper</b> <RcvrdPpr>	[1..1]			464
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		464
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		464
Or	<b>Polypropylene</b> <Plprpln>	[1..1]			465
	<b>Plastic</b> <Plstc>	[1..1]			465
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		465
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		465
Or	<b>Inflation</b> <Infltn>	[1..1]			466

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		466
Or	<b>MultiCommodityExotic</b> <MultiCmmdtyExtc>	[1..1]			466
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		466
Or	<b>OfficialEconomicStatistics</b> <OffclEcnmcSttstcs>	[1..1]			466
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		467
Or}	<b>Other</b> <Othr>	[1..1]			467
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		467
	<b>TransactionType</b> <TxTp>	[0..1]	CodeSet		467
	<b>FinalPriceType</b> <FnlPricTp>	[0..1]	CodeSet		468
	<b>Interest</b> <Intrst>	[0..1]			468
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		468
	<b>FirstLegInterestRate</b> <FrstLegIntrstRate>	[0..1]	±		469
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	469
	<b>OtherLegInterestRate</b> <OthrLegIntrstRate>	[0..1]	±		469
	<b>ForeignExchange</b> <FX>	[0..1]			470
	<b>FXType</b> <FxTp>	[0..1]	CodeSet		470
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	470
	<b>TechnicalAttributes</b> <TechAttrbts>	[0..1]		C12	471
	<b>InconsistencyIndicator</b> <IncnstncyInd>	[0..1]	Indicator		471
	<b>LastUpdate</b> <LastUpd>	[0..1]	DateTime		471
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		471
	<b>RelevantCompetentAuthority</b> <RlvntCmptntAuthrty>	[0..1]	CodeSet	C4	472
	<b>PublicationPeriod</b> <PblctnPrd>	[0..1]	±		472
	<b>NeverPublished</b> <NvrPblshd>	[0..1]	Indicator		472
	<b>RelevantTradingVenue</b> <RlvntTradgVn>	[0..1]	IdentifierSet		472

## Constraints

- **ValidDebtMaturityDateRule**

DebtInstrumentAttributes/MaturityDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

- **ValidDerivativeExpiryDateRule**

DerivativesInstrumentAttributes/ExpiryDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

### 8.4.2.3.1 TechnicalRecordIdentification <TechRcrdId>

*Presence:* [0..1]

*Definition:* Unique identifier of a record in a message used as part of error management and status advice message.

*Usage:*

This identification will be used in the status advice report sent back.

*Datatype:* "Max35Text" on page 754

### 8.4.2.3.2 FinancialInstrumentGeneralAttributes <FinInstrmGnlAttrbts>

*Presence:* [1..1]

*Definition:* Attributes and characteristics of the financial instrument.

*Impacted by:* C15 "ValidCFIRule", C18 "ValidISINRule", C21 "ValidShortNameRule"

**FinancialInstrumentGeneralAttributes <FinInstrmGnlAttrbts>** contains the following **SecurityInstrumentDescription9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		397
	<b>FullName</b> <FullNm>	[1..1]	Text		397
	<b>ShortName</b> <ShrtNm>	[0..1]	Text		397
	<b>ClassificationType</b> <ClssfctnTp>	[1..1]	IdentifierSet		397
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	397
	<b>CommodityDerivativeIndicator</b> <CmmdtyDerivInd>	[1..1]	Indicator		397

## Constraints

- **ValidCFIRule**

The CFI code must be a valid CFI code as defined by 10962.

- **ValidISINRule**

ISIN code must pass checksum validation.

- **ValidShortNameRule**

ShortName must conform with ISO 18774.

#### 8.4.2.3.2.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Code used to identify the financial instrument.

*Datatype:* "ISINOct2015Identifier" on page 749

#### 8.4.2.3.2.2 FullName <FullNm>

*Presence:* [1..1]

*Definition:* Full name of the financial instrument.

*Datatype:* "Max350Text" on page 753

#### 8.4.2.3.2.3 ShortName <ShrtNm>

*Presence:* [0..1]

*Definition:* Short name of financial instrument in accordance with ISO 18774.

*Datatype:* "Max35Text" on page 754

#### 8.4.2.3.2.4 ClassificationType <ClssfctnTp>

*Presence:* [1..1]

*Definition:* Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification.

*Datatype:* "CFIOct2015Identifier" on page 749

#### 8.4.2.3.2.5 NotionalCurrency <NtnlCcy>

*Presence:* [1..1]

*Definition:* Currency in which the notional is denominated.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 718

#### Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

#### 8.4.2.3.2.6 CommodityDerivativeIndicator <CmmdtyDerivInd>

*Presence:* [1..1]

*Definition:* Indicates whether the financial instrument falls within the definition of commodities derivative under the local regulation.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 750):

- *Meaning When True:* True
- *Meaning When False:* False

#### 8.4.2.3.3 Issuer <Issr>

*Presence:* [1..1]

*Definition:* LEI of Issuer or trading venue operator.

*Datatype:* "LEIIdentifier" on page 750

#### 8.4.2.3.4 TradingVenueRelatedAttributes <TradgVnRltdAttrbts>

*Presence:* [1..\*]

*Definition:* Traded venue related attributes.

*Impacted by:* C14 "ValidateAdmissionIssuerRule", C20 "ValidMICRule", C22 "ValidTerminationDateRule"

**TradingVenueRelatedAttributes <TradgVnRltdAttrbts>** contains the following **TradingVenueAttributes1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		398
	<b>IssuerRequest</b> <IssrReq>	[1..1]	Indicator		399
	<b>AdmissionApprovalDateByIssuer</b> <AdmssnApprvlDtByIssr>	[0..1]	DateTime		399
	<b>RequestForAdmissionDate</b> <ReqForAdmssnDt>	[0..1]	DateTime		399
	<b>FirstTradeDate</b> <FrstTradDt>	[0..1]	DateTime		399
	<b>TerminationDate</b> <TermntnDt>	[0..1]	DateTime		399

#### Constraints

- **ValidateAdmissionIssuerRule**

When IssuerRequest is equal to true, then AdmissionApprovalDateByIssuer must be present.

On Condition

/IssuerRequest is equal to value 'true'

Following Must be True

/AdmissionApprovalDateByIssuer Must be present

- **ValidMICRule**

Market Identification code must be an active market at the time of reporting.

- **ValidTerminationDateRule**

TerminationDate cannot be a date earlier than FirstTradeDate, RequestForAdmissionDate or AdmissionApprovalDate.

#### 8.4.2.3.4.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Segment MIC for the trading venue or systematic internaliser, where applicable, otherwise the operating MIC.

*Datatype:* "MICIdentifier" on page 750

#### **8.4.2.3.4.2 IssuerRequest <IssrReq>**

*Presence:* [1..1]

*Definition:* Indicates whether the issuer of the financial instrument has requested or approved the trading or admission to trading of their financial instruments on a trading venue.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 750):

- *Meaning When True:* True
- *Meaning When False:* False

#### **8.4.2.3.4.3 AdmissionApprovalDateByIssuer <AdmssnApprvIDtByIssr>**

*Presence:* [0..1]

*Definition:* Date and time the issuer has approved the admission to trading or trading of its financial instruments on the trading venue.

*Datatype:* "ISODateTime" on page 749

#### **8.4.2.3.4.4 RequestForAdmissionDate <ReqForAdmssnDt>**

*Presence:* [0..1]

*Definition:* Date and time when the request for admission on the trading venue was made for the instrument.

*Datatype:* "ISODateTime" on page 749

#### **8.4.2.3.4.5 FirstTradeDate <FrstTradDt>**

*Presence:* [0..1]

*Definition:* 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.

*Datatype:* "ISODateTime" on page 749

#### **8.4.2.3.4.6 TerminationDate <TermntnDt>**

*Presence:* [0..1]

*Definition:* Date and time when the financial instrument ceases to be traded or to be admitted to trading on the trading venue. Where this date and time is unavailable, the field shall not be populated.

*Datatype:* "ISODateTime" on page 749

#### **8.4.2.3.5 DebtInstrumentAttributes <DebtInstrmAttrbts>**

*Presence:* [0..1]

*Definition:* Attributes specific to debt instruments.

**DebtInstrumentAttributes** <DebtInstrmAttrbts> contains the following **DebtInstrument2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TotalIssuedNominalAmount</b> <TtlIssdNmnlAmt>	[1..1]	Amount	C2, C5	400
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		400
	<b>NominalValuePerUnit</b> <NmnlValPerUnit>	[1..1]	Amount	C2, C5	400
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		401
	<b>DebtSeniority</b> <DebtSnrty>	[0..1]	CodeSet		401

#### 8.4.2.3.5.1 TotalIssuedNominalAmount <TtlIssdNmnlAmt>

*Presence:* [1..1]

*Definition:* Total issued nominal amount in monetary value.

*Impacted by:* C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 716

##### Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### 8.4.2.3.5.2 MaturityDate <MtrtyDt>

*Presence:* [0..1]

*Definition:* Maturity date of the financial instrument.

*Datatype:* "ISODate" on page 748

#### 8.4.2.3.5.3 NominalValuePerUnit <NmnlValPerUnit>

*Presence:* [1..1]

*Definition:* Nominal value of each instrument. If not available, the minimum traded value should be populated.

*Impacted by:* C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 716

##### Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3)



contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### 8.4.2.3.5.4 InterestRate <IntrstRate>

*Presence:* [1..1]

*Definition:* Interest rate of the debt instrument.

**InterestRate <IntrstRate>** contains one of the following elements (see "[InterestRate6Choice](#)" on page 679 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Fixed <Fxd>	[1..1]	Rate		679
Or}	Floating <Fltg>	[1..1]	±		679

#### 8.4.2.3.5.5 DebtSeniority <DebtSnrty>

*Presence:* [0..1]

*Definition:* Seniority for a specific debt instrument.

*Datatype:* "[DebtInstrumentSeniorityType1Code](#)" on page 736

CodeName	Name	Definition
SBOD	SubordinatedDebt	Debt owed to an unsecured creditor that can only be paid, in the event of a liquidation, after the claims of secured creditors have been met.
SNDB	SeniorDebt	Debt that takes priority over other unsecured or otherwise more junior debt owed by the issuer.
MZZD	MezzanineDebt	Subordinated debt or preferred equity instrument that represents a claim on a company's assets which is senior only to that of the common shares.
JUND	JuniorDebt	Debt that is either unsecured or has a lower priority than of another debt claim on the same asset or property.

#### 8.4.2.3.6 DerivativeInstrumentAttributes <DerivInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Attributes specific to derivative instruments.

*Impacted by:* [C9 "OneElementPresentRule"](#)

**DerivativeInstrumentAttributes** <DerivInstrmAttrbts> contains the following **DerivativeInstrument5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ExpiryDate</b> <XpryDt>	[0..1]	Date		407
	<b>PriceMultiplier</b> <PricMltplr>	[0..1]	Quantity	C6	408
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[0..1]			408
{Or	<b>Single</b> <Sngl>	[1..1]			408
{Or	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		409
Or	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		409
Or}	<b>Index</b> <Indx>	[1..1]	±		409
Or}	<b>Basket</b> <Bskt>	[1..1]		C3, C10	409
	<b>ISIN</b> <ISIN>	[0..*]	IdentifierSet		409
	<b>LEI</b> <LEI>	[0..*]	IdentifierSet		410
	<b>OptionType</b> <OptnTp>	[0..1]	CodeSet		410
	<b>StrikePrice</b> <StrkPric>	[0..1]	±		410
	<b>OptionExerciseStyle</b> <OptnExrcStyle>	[0..1]	CodeSet		411
	<b>DeliveryType</b> <DlvryTp>	[0..1]	CodeSet		411
	<b>AssetClassSpecificAttributes</b> <AsstClsSpfcAttrbts>	[0..1]		C11	411
	<b>Commodity</b> <Cmmdty>	[0..1]			418
	<b>Product</b> <Pdct>	[1..1]			423
{Or	<b>Agricultural</b> <Agrcltrl>	[1..1]			429
{Or	<b>GrainOilSeed</b> <GrnOilSeed>	[1..1]			431
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		431
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		431
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		431
Or	<b>Soft</b> <Soft>	[1..1]			432
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		432
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		432
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		432
Or	<b>Potato</b> <Ptt>	[1..1]			433
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		433
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		433
Or	<b>OliveOil</b> <OlvOil>	[1..1]			433

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		434
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		434
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		434
Or	<b>Dairy</b> <Dairy>	[1..1]			434
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		434
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		435
Or	<b>Forestry</b> <Frstry>	[1..1]			435
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		435
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		435
Or	<b>Seafood</b> <Sfd>	[1..1]			435
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		436
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		436
Or	<b>LiveStock</b> <LiveStock>	[1..1]			436
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		436
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		436
Or}	<b>Grain</b> <Grn>	[1..1]			437
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		437
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		437
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		437
Or	<b>Energy</b> <Nrgy>	[1..1]			437
{Or	<b>Electricity</b> <Elctrcty>	[1..1]			438
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		439
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		439
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		439
Or	<b>NaturalGas</b> <NtrlGas>	[1..1]			439
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		440
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		440
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		440
Or	<b>Oil</b> <Oil>	[1..1]			440
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		441
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		441

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		441
Or	<b>Coal</b> <Coal>	[1..1]			442
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		442
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		442
Or	<b>InterEnergy</b> <IntrNrgy>	[1..1]			443
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		443
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		443
Or	<b>RenewableEnergy</b> <RnwblNrgy>	[1..1]			443
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		443
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		444
Or	<b>LightEnd</b> <LghtEnd>	[1..1]			444
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		444
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		444
Or}	<b>Distillates</b> <Dstllts>	[1..1]			444
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		445
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		445
Or	<b>Environmental</b> <Envttl>	[1..1]			445
{Or	<b>Emissions</b> <Emssns>	[1..1]			446
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		446
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		446
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		446
Or	<b>Weather</b> <Wthr>	[1..1]			447
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		447
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		447
Or}	<b>CarbonRelated</b> <CrbnRltd>	[1..1]			447
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		448
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		448
Or	<b>Fertilizer</b> <Frtlizr>	[1..1]			448
{Or	<b>Ammonia</b> <Ammn>	[1..1]			449
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		449
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		450

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	<b>DiammoniumPhosphate</b> <DmmnmPhspht>	[1..1]			450
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		450
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		450
Or	<b>Potash</b> <Ptsh>	[1..1]			450
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		451
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		451
Or	<b>Sulphur</b> <Slphr>	[1..1]			451
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		451
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		451
Or	<b>Urea</b> <Urea>	[1..1]			452
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		452
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		452
Or}	<b>UreaAndAmmoniumNitrate</b> <UreaAndAmmnmNtrt>	[1..1]			452
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		453
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		453
Or	<b>Freight</b> <Frght>	[1..1]			453
{Or	<b>Dry</b> <Dry>	[1..1]			453
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		454
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		454
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		454
Or	<b>Wet</b> <Wet>	[1..1]			454
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		455
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		455
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		455
Or}	<b>ContainerShip</b> <CntnrShip>	[1..1]			455
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		456
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		456
Or	<b>IndustrialProduct</b> <IndstrlPdct>	[1..1]			456
{Or	<b>Construction</b> <Cnstrctn>	[1..1]			456
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		457
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		457

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	<b>Manufacturing</b> <Manfctg>	[1..1]			457
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		457
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		457
Or	<b>Metal</b> <Metl>	[1..1]			458
{Or	<b>NonPrecious</b> <NonPrcls>	[1..1]			458
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		458
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		458
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		459
Or}	<b>Precious</b> <Prcls>	[1..1]			459
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		459
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		460
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		460
Or	<b>OtherC10</b> <OthrC10>	[1..1]			460
{Or	<b>Deliverable</b> <Dlvrbl>	[1..1]			460
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		461
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		461
Or}	<b>NonDeliverable</b> <NonDlvrbl>	[1..1]			461
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		461
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		462
Or	<b>Paper</b> <Ppr>	[1..1]			462
{Or	<b>ContainerBoard</b> <CntnrBrd>	[1..1]			462
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		462
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		463
Or	<b>Newsprint</b> <Nwsprnt>	[1..1]			463
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		463
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		463
Or	<b>Pulp</b> <Pulp>	[1..1]			463
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		464
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		464
Or}	<b>RecoveredPaper</b> <RcvrdPpr>	[1..1]			464
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		464

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		464
Or	<b>Polypropylene</b> <Plprpln>	[1..1]			465
	<b>Plastic</b> <Plstc>	[1..1]			465
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		465
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		465
Or	<b>Inflation</b> <Infltn>	[1..1]			466
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		466
Or	<b>MultiCommodityExotic</b> <MultiCmmdtyExtc>	[1..1]			466
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		466
Or	<b>OfficialEconomicStatistics</b> <OffclEcnmcSttstcs>	[1..1]			466
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		467
Or}	<b>Other</b> <Othr>	[1..1]			467
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		467
	<b>TransactionType</b> <TxTp>	[0..1]	CodeSet		467
	<b>FinalPriceType</b> <FnlPricTp>	[0..1]	CodeSet		468
	<b>Interest</b> <Intrst>	[0..1]			468
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		468
	<b>FirstLegInterestRate</b> <FrstLegIntrstRate>	[0..1]	±		469
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	469
	<b>OtherLegInterestRate</b> <OthrLegIntrstRate>	[0..1]	±		469
	<b>ForeignExchange</b> <FX>	[0..1]			470
	<b>FXType</b> <FxTp>	[0..1]	CodeSet		470
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	470

#### Constraints

- **OneElementPresentRule**

At least one of 5 elements must be present.

Following Must be True

/ExpiryDate Must be present

Or /PriceMultiplier Must be present

Or /UnderlyingInstrument Must be present

Or /AssetClassSpecificAttributes Must be present

Or /DeliveryType Must be present

#### 8.4.2.3.6.1 ExpiryDate <XpryDt>

Presence: [0..1]

*Definition:* Expiry date of the financial instrument.

*Datatype:* "ISODate" on page 748

#### 8.4.2.3.6.2 PriceMultiplier <PricMltplr>

*Presence:* [0..1]

*Definition:* 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.

*Impacted by:* C6 "MultiplierRule"

*Datatype:* "NonNegativeDecimalNumber" on page 752

##### Constraints

- **MultiplierRule**

Price Multiplier must not be zero.

#### 8.4.2.3.6.3 UnderlyingInstrument <UndrlygInstrm>

*Presence:* [0..1]

*Definition:* Choice to specify the type(s) of underlying instrument(s) that make up the financial instrument.

**UnderlyingInstrument <UndrlygInstrm>** contains one of the following **FinancialInstrumentIdentification5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Single</b> <Sngl>	[1..1]			408
{Or	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		409
Or	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		409
Or}	<b>Index</b> <Indx>	[1..1]	±		409
Or}	<b>Basket</b> <Bskt>	[1..1]		C3, C10	409
	<b>ISIN</b> <ISIN>	[0..*]	IdentifierSet		409
	<b>LEI</b> <LEI>	[0..*]	IdentifierSet		410

#### 8.4.2.3.6.3.1 Single <Sngl>

*Presence:* [1..1]

*Definition:* Instrument consists of single instrument.

**Single <Sngl>** contains one of the following **FinancialInstrument48Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		409
Or	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		409
Or}	<b>Index</b> <Indx>	[1..1]	±		409



**8.4.2.3.6.3.1.1 ISIN <ISIN>***Presence:* [1..1]*Definition:* Identifies the financial instrument using an ISIN.*Datatype:* "ISINOct2015Identifier" on page 749**8.4.2.3.6.3.1.2 LEI <LEI>***Presence:* [1..1]*Definition:* The LEI code of the issuer where the instrument is referring to an issuer rather than one single instrument.*Datatype:* "LEIIdentifier" on page 750**8.4.2.3.6.3.1.3 Index <Indx>***Presence:* [1..1]*Definition:* Index on which the financial instrument is based.**Index <Indx>** contains the following elements (see "FinancialInstrument58" on page 661 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		661
	Name <Nm>	[1..1]	±		661

**8.4.2.3.6.3.2 Basket <Bskt>***Presence:* [1..1]*Definition:* Instrument consists of multiple instruments.*Impacted by:* C3 "BasketInstrumentUniquenessRule", C10 "OneElementPresentRule"**Basket <Bskt>** contains the following **FinancialInstrument53** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..*]	IdentifierSet		409
	LEI <LEI>	[0..*]	IdentifierSet		410

**Constraints**

- BasketInstrumentUniquenessRule**

Where an underlying instrument basket is populated, all ISINs or LEIs must be unique.

- OneElementPresentRule**

At least one of 5 elements must be present.

Following Must be True

/ISIN[\*] Must be present

Or /LEI[\*] Must be present

**8.4.2.3.6.3.2.1 ISIN <ISIN>***Presence:* [0..\*]

*Definition:* Identifies the financial instrument using an ISIN.

*Datatype:* "ISINOct2015Identifier" on page 749

#### 8.4.2.3.6.3.2.2 LEI <LEI>

*Presence:* [0..\*]

*Definition:* The LEI code of the issuer where the instrument is referring to an issuer rather than one single instrument.

*Datatype:* "LEIIdentifier" on page 750

#### 8.4.2.3.6.4 OptionType <OptnTp>

*Presence:* [0..1]

*Definition:* Specifies whether it is a call option (right to purchase a specific underlying asset) or a put option (right to sell a specific underlying asset).

Usage:

Within the scope of MiFIR, RTS 23, the following meanings should be used where a swaption is being detailed, "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. Caps and floors shall interpret this field as, "Put", in case of a Floor, "Call", in case of a Cap. Field only applies to derivatives that are options or warrants.

*Datatype:* "OptionType2Code" on page 741

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.
OTHR	Other	Right where the holder of the option decides whether the option is put or call.

#### 8.4.2.3.6.5 StrikePrice <StrkPric>

*Presence:* [0..1]

*Definition:* Attributes to specify the strike price of a derivative.

Usage:

Within the scope of MiFIR RTS 23, these are the fields 31 and 32. This field only applies to options, warrants, spread bet on an option on an equity or contract for difference on an option on an equity. Where price is currently not available but pending, the value shall be 'PNDG'. Where strike price is not applicable it shall not be populated.

**StrikePrice <StrkPric>** contains one of the following elements (see "SecuritiesTransactionPrice4Choice" on page 677 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Price <Pric>	[1..1]	±		678
Or}	NoPrice <NoPric>	[1..1]	±		678

#### 8.4.2.3.6.6 OptionExerciseStyle <OptnExrcStyle>

*Presence:* [0..1]

*Definition:* 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).

*Usage:*

Within the scope of MiFIR, RTS 23, this field is only applicable for options, warrants and entitlement certificates.

*Datatype:* "OptionStyle7Code" on page 741

CodeName	Name	Definition
AMER	American	Option can be exercised before or on expiry date.
ASIA	Asian	Option where the payoff is not determined by the underlying price at maturity but by the average underlying price over some pre-set period of time.
BERM	Bermudan	Option that can be exercised on multiple discrete dates prior to, or on expiry date.
EURO	European	Option that can be exercised on expiry date only.
OTHR	Other	Other type of option style.

#### 8.4.2.3.6.7 DeliveryType <DlvryTp>

*Presence:* [0..1]

*Definition:* Indicates whether the transaction is settled physically or in cash.

*Datatype:* "PhysicalTransferType4Code" on page 742

CodeName	Name	Definition
PHYS	Physical	Physical transfer.
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

#### 8.4.2.3.6.8 AssetClassSpecificAttributes <AsstClsSpfcAttrbts>

*Presence:* [0..1]

*Definition:* Specific attributes of the underlying asset class of the financial instrument.

*Impacted by:* C11 "OneElementPresentRule"

**AssetClassSpecificAttributes** <AsstClsSpfcAttrbts> contains the following **AssetClass2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Commodity</b> <Cmmdty>	[0..1]			418
	<b>Product</b> <Pdct>	[1..1]			423
{Or	<b>Agricultural</b> <Agrcltrl>	[1..1]			429
{Or	<b>GrainOilSeed</b> <GrnOilSeed>	[1..1]			431
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		431
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		431
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		431
Or	<b>Soft</b> <Soft>	[1..1]			432
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		432
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		432
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		432
Or	<b>Potato</b> <Ptt>	[1..1]			433
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		433
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		433
Or	<b>OliveOil</b> <OlvOil>	[1..1]			433
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		434
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		434
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		434
Or	<b>Dairy</b> <Dairy>	[1..1]			434
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		434
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		435
Or	<b>Forestry</b> <Frstry>	[1..1]			435
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		435
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		435
Or	<b>Seafood</b> <Sfd>	[1..1]			435
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		436
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		436
Or	<b>LiveStock</b> <LiveStock>	[1..1]			436
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		436
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		436

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	<b>Grain</b> <Grn>	[1..1]			437
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		437
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		437
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		437
Or	<b>Energy</b> <Nrgy>	[1..1]			437
{Or	<b>Electricity</b> <Elctrcty>	[1..1]			438
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		439
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		439
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		439
Or	<b>NaturalGas</b> <NtrlGas>	[1..1]			439
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		440
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		440
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		440
Or	<b>Oil</b> <Oil>	[1..1]			440
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		441
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		441
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		441
Or	<b>Coal</b> <Coal>	[1..1]			442
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		442
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		442
Or	<b>InterEnergy</b> <IntrNrgy>	[1..1]			443
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		443
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		443
Or	<b>RenewableEnergy</b> <RnwblNrgy>	[1..1]			443
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		443
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		444
Or	<b>LightEnd</b> <LghtEnd>	[1..1]			444
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		444
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		444
Or}	<b>Distillates</b> <Dstillts>	[1..1]			444
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		445

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		445
Or	<b>Environmental</b> <Envttl>	[1..1]			445
{Or	<b>Emissions</b> <Emssns>	[1..1]			446
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		446
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		446
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		446
Or	<b>Weather</b> <Wthr>	[1..1]			447
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		447
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		447
Or}	<b>CarbonRelated</b> <CrbnRltd>	[1..1]			447
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		448
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		448
Or	<b>Fertilizer</b> <Frtlzt>	[1..1]			448
{Or	<b>Ammonia</b> <Ammn>	[1..1]			449
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		449
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		450
Or	<b>DiammoniumPhosphate</b> <DmmnmPhspht>	[1..1]			450
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		450
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		450
Or	<b>Potash</b> <Ptsh>	[1..1]			450
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		451
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		451
Or	<b>Sulphur</b> <Slphr>	[1..1]			451
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		451
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		451
Or	<b>Urea</b> <Urea>	[1..1]			452
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		452
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		452
Or}	<b>UreaAndAmmoniumNitrate</b> <UreaAndAmmnmNtrt>	[1..1]			452
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		453
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		453

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	<b>Freight</b> <Frght>	[1..1]			453
{Or	<b>Dry</b> <Dry>	[1..1]			453
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		454
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		454
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		454
Or	<b>Wet</b> <Wet>	[1..1]			454
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		455
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		455
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		455
Or}	<b>ContainerShip</b> <CntnrShip>	[1..1]			455
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		456
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		456
Or	<b>IndustrialProduct</b> <IndstrlPdct>	[1..1]			456
{Or	<b>Construction</b> <Cnstrctn>	[1..1]			456
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		457
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		457
Or}	<b>Manufacturing</b> <Manfctg>	[1..1]			457
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		457
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		457
Or	<b>Metal</b> <Metl>	[1..1]			458
{Or	<b>NonPrecious</b> <NonPrcls>	[1..1]			458
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		458
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		458
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		459
Or}	<b>Precious</b> <Prcls>	[1..1]			459
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		459
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		460
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		460
Or	<b>OtherC10</b> <OthrC10>	[1..1]			460
{Or	<b>Deliverable</b> <Dlvrbl>	[1..1]			460
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		461



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		461
Or}	<b>NonDeliverable</b> <NonDlvrbl>	[1..1]			461
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		461
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		462
Or	<b>Paper</b> <Ppr>	[1..1]			462
{Or	<b>ContainerBoard</b> <CntrBrd>	[1..1]			462
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		462
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		463
Or	<b>Newsprint</b> <Nwsprnt>	[1..1]			463
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		463
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		463
Or	<b>Pulp</b> <Pulp>	[1..1]			463
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		464
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		464
Or}	<b>RecoveredPaper</b> <RcvrdPpr>	[1..1]			464
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		464
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		464
Or	<b>Polypropylene</b> <Plprpln>	[1..1]			465
	<b>Plastic</b> <Plstc>	[1..1]			465
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		465
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		465
Or	<b>Inflation</b> <Infltn>	[1..1]			466
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		466
Or	<b>MultiCommodityExotic</b> <MultiCmmdtyExtc>	[1..1]			466
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		466
Or	<b>OfficialEconomicStatistics</b> <OffclEcnmcSttstcs>	[1..1]			466
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		467
Or}	<b>Other</b> <Othr>	[1..1]			467
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		467
	<b>TransactionType</b> <TxTp>	[0..1]	CodeSet		467
	<b>FinalPriceType</b> <FnlPricTp>	[0..1]	CodeSet		468

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Interest</b> <Intrst>	[0..1]			468
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		468
	<b>FirstLegInterestRate</b> <FrstLegIntrstRate>	[0..1]	±		469
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	469
	<b>OtherLegInterestRate</b> <OthrLegIntrstRate>	[0..1]	±		469
	<b>ForeignExchange</b> <FX>	[0..1]			470
	<b>FXType</b> <FxTp>	[0..1]	CodeSet		470
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	470

#### Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/Commodity Must be present

Or /Interest Must be present

Or /ForeignExchange Must be present

#### 8.4.2.3.6.8.1 Commodity <Cmmdty>

*Presence:* [0..1]

*Definition:* The fields in this section should only be populated for instruments that have non-financial instrument of type commodity as underlying.

**Commodity <Cmmdty>** contains the following **DerivativeCommodity2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Product</b> <Pdct>	[1..1]			423
{Or	<b>Agricultural</b> <Agrctrl>	[1..1]			429
{Or	<b>GrainOilSeed</b> <GrnOilSeed>	[1..1]			431
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		431
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		431
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		431
Or	<b>Soft</b> <Soft>	[1..1]			432
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		432
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		432
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		432
Or	<b>Potato</b> <Ptt>	[1..1]			433
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		433
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		433
Or	<b>OliveOil</b> <OlvOil>	[1..1]			433
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		434
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		434
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		434
Or	<b>Dairy</b> <Dairy>	[1..1]			434
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		434
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		435
Or	<b>Forestry</b> <Frstry>	[1..1]			435
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		435
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		435
Or	<b>Seafood</b> <Sfd>	[1..1]			435
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		436
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		436
Or	<b>LiveStock</b> <LiveStock>	[1..1]			436
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		436
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		436
Or}	<b>Grain</b> <Grn>	[1..1]			437
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		437

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		437
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		437
Or	<b>Energy</b> <Nrgy>	[1..1]			437
{Or	<b>Electricity</b> <Elctrcty>	[1..1]			438
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		439
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		439
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		439
Or	<b>NaturalGas</b> <NtrlGas>	[1..1]			439
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		440
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		440
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		440
Or	<b>Oil</b> <Oil>	[1..1]			440
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		441
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		441
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		441
Or	<b>Coal</b> <Coal>	[1..1]			442
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		442
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		442
Or	<b>InterEnergy</b> <IntrNrgy>	[1..1]			443
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		443
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		443
Or	<b>RenewableEnergy</b> <RnwblNrgy>	[1..1]			443
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		443
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		444
Or	<b>LightEnd</b> <LghtEnd>	[1..1]			444
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		444
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		444
Or}	<b>Distillates</b> <Dstllts>	[1..1]			444
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		445
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		445
Or	<b>Environmental</b> <Envttl>	[1..1]			445

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Emissions</b> <Emssns>	[1..1]			446
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		446
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		446
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		446
Or	<b>Weather</b> <Wthr>	[1..1]			447
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		447
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		447
Or}	<b>CarbonRelated</b> <CrbnRltd>	[1..1]			447
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		448
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		448
Or	<b>Fertilizer</b> <Frtlizr>	[1..1]			448
{Or	<b>Ammonia</b> <Ammn>	[1..1]			449
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		449
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		450
Or	<b>DiammoniumPhosphate</b> <DmmnmPhspht>	[1..1]			450
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		450
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		450
Or	<b>Potash</b> <Ptsh>	[1..1]			450
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		451
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		451
Or	<b>Sulphur</b> <Slphr>	[1..1]			451
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		451
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		451
Or	<b>Urea</b> <Urea>	[1..1]			452
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		452
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		452
Or}	<b>UreaAndAmmoniumNitrate</b> <UreaAndAmmnmNtrt>	[1..1]			452
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		453
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		453
Or	<b>Freight</b> <Frght>	[1..1]			453
{Or	<b>Dry</b> <Dry>	[1..1]			453

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		454
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		454
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		454
Or	<b>Wet</b> <Wet>	[1..1]			454
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		455
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		455
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		455
Or}	<b>ContainerShip</b> <CntnrShip>	[1..1]			455
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		456
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		456
Or	<b>IndustrialProduct</b> <IndstrlPdct>	[1..1]			456
{Or	<b>Construction</b> <Cnstrctn>	[1..1]			456
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		457
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		457
Or}	<b>Manufacturing</b> <Manfctg>	[1..1]			457
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		457
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		457
Or	<b>Metal</b> <Metl>	[1..1]			458
{Or	<b>NonPrecious</b> <NonPrcs>	[1..1]			458
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		458
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		458
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		459
Or}	<b>Precious</b> <Prcs>	[1..1]			459
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		459
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		460
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		460
Or	<b>OtherC10</b> <OthrC10>	[1..1]			460
{Or	<b>Deliverable</b> <Dlvrbl>	[1..1]			460
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		461
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		461
Or}	<b>NonDeliverable</b> <NonDlvrbl>	[1..1]			461

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		461
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		462
Or	<b>Paper</b> <Ppr>	[1..1]			462
{Or	<b>ContainerBoard</b> <CntnrBrd>	[1..1]			462
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		462
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		463
Or	<b>Newsprint</b> <Nwsprnt>	[1..1]			463
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		463
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		463
Or	<b>Pulp</b> <Pulp>	[1..1]			463
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		464
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		464
Or}	<b>RecoveredPaper</b> <RcvrdPpr>	[1..1]			464
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		464
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		464
Or	<b>Polypropylene</b> <Plprpln>	[1..1]			465
	<b>Plastic</b> <Plstc>	[1..1]			465
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		465
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		465
Or	<b>Inflation</b> <Infltn>	[1..1]			466
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		466
Or	<b>MultiCommodityExotic</b> <MultiCmmdtyExtc>	[1..1]			466
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		466
Or	<b>OfficialEconomicStatistics</b> <OffclEcnmcSttstcs>	[1..1]			466
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		467
Or}	<b>Other</b> <Othr>	[1..1]			467
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		467
	<b>TransactionType</b> <TxTp>	[0..1]	CodeSet		467
	<b>FinalPriceType</b> <FnlpPrctTp>	[0..1]	CodeSet		468

#### 8.4.2.3.6.8.1.1 Product <Pdct>

Presence: [1..1]

*Definition:* Commodity product attributes.



**Product <Pdct>** contains one of the following **AssetClassCommodity3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Agricultural</b> <AgrCtrl>	[1..1]			429
{Or	<b>GrainOilSeed</b> <GrnOilSeed>	[1..1]			431
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		431
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		431
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		431
Or	<b>Soft</b> <Soft>	[1..1]			432
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		432
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		432
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		432
Or	<b>Potato</b> <Ptt>	[1..1]			433
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		433
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		433
Or	<b>OliveOil</b> <OlvOil>	[1..1]			433
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		434
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		434
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		434
Or	<b>Dairy</b> <Dairy>	[1..1]			434
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		434
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		435
Or	<b>Forestry</b> <Frstry>	[1..1]			435
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		435
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		435
Or	<b>Seafood</b> <Sfd>	[1..1]			435
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		436
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		436
Or	<b>LiveStock</b> <LiveStock>	[1..1]			436
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		436
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		436
Or}	<b>Grain</b> <Grn>	[1..1]			437
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		437
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		437

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		437
Or	<b>Energy</b> <Nrgy>	[1..1]			437
{Or	<b>Electricity</b> <Elctrcy>	[1..1]			438
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		439
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		439
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		439
Or	<b>NaturalGas</b> <NtrlGas>	[1..1]			439
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		440
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		440
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		440
Or	<b>Oil</b> <Oil>	[1..1]			440
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		441
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		441
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		441
Or	<b>Coal</b> <Coal>	[1..1]			442
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		442
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		442
Or	<b>InterEnergy</b> <IntrNrgy>	[1..1]			443
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		443
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		443
Or	<b>RenewableEnergy</b> <RnwblNrgy>	[1..1]			443
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		443
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		444
Or	<b>LightEnd</b> <LghtEnd>	[1..1]			444
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		444
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		444
Or}	<b>Distillates</b> <Dstllts>	[1..1]			444
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		445
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		445
Or	<b>Environmental</b> <Envttl>	[1..1]			445
{Or	<b>Emissions</b> <Emssns>	[1..1]			446

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		446
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		446
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		446
Or	<b>Weather</b> <Wthr>	[1..1]			447
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		447
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		447
Or}	<b>CarbonRelated</b> <CrbnRltd>	[1..1]			447
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		448
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		448
Or	<b>Fertilizer</b> <Frtlzr>	[1..1]			448
{Or	<b>Ammonia</b> <Ammn>	[1..1]			449
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		449
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		450
Or	<b>DiammoniumPhosphate</b> <DmmnmPhspt>	[1..1]			450
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		450
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		450
Or	<b>Potash</b> <Ptsh>	[1..1]			450
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		451
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		451
Or	<b>Sulphur</b> <Slphr>	[1..1]			451
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		451
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		451
Or	<b>Urea</b> <Urea>	[1..1]			452
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		452
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		452
Or}	<b>UreaAndAmmoniumNitrate</b> <UreaAndAmmnmNtrt>	[1..1]			452
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		453
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		453
Or	<b>Freight</b> <Frgh>	[1..1]			453
{Or	<b>Dry</b> <Dry>	[1..1]			453
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		454

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		454
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		454
Or	<b>Wet</b> <Wet>	[1..1]			454
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		455
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		455
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		455
Or}	<b>ContainerShip</b> <CntnrShip>	[1..1]			455
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		456
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		456
Or	<b>IndustrialProduct</b> <IndstrlPdct>	[1..1]			456
{Or	<b>Construction</b> <Cnstrctn>	[1..1]			456
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		457
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		457
Or}	<b>Manufacturing</b> <Manfctg>	[1..1]			457
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		457
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		457
Or	<b>Metal</b> <Metl>	[1..1]			458
{Or	<b>NonPrecious</b> <NonPrcls>	[1..1]			458
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		458
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		458
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		459
Or}	<b>Precious</b> <Prcls>	[1..1]			459
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		459
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		460
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		460
Or	<b>OtherC10</b> <OthrC10>	[1..1]			460
{Or	<b>Deliverable</b> <Dlvrbl>	[1..1]			460
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		461
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		461
Or}	<b>NonDeliverable</b> <NonDlvrbl>	[1..1]			461
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		461

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		462
Or	<b>Paper</b> <Ppr>	[1..1]			462
{Or	<b>ContainerBoard</b> <CntnrBrd>	[1..1]			462
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		462
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		463
Or	<b>Newsprint</b> <Nwsprnt>	[1..1]			463
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		463
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		463
Or	<b>Pulp</b> <Pulp>	[1..1]			463
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		464
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		464
Or}	<b>RecoveredPaper</b> <RcvrdPpr>	[1..1]			464
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		464
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		464
Or	<b>Polypropylene</b> <Plprpln>	[1..1]			465
	<b>Plastic</b> <Plstc>	[1..1]			465
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		465
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		465
Or	<b>Inflation</b> <Infltn>	[1..1]			466
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		466
Or	<b>MultiCommodityExotic</b> <MultiCmmdtyExtc>	[1..1]			466
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		466
Or	<b>OfficialEconomicStatistics</b> <OffclEcnmcSttstcs>	[1..1]			466
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		467
Or}	<b>Other</b> <Othr>	[1..1]			467
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		467

#### 8.4.2.3.6.8.1.1.1 Agricultural <Agrcltrl>

*Presence:* [1..1]

*Definition:* Agricultural commodities.

**Agricultural <Agrcltrl>** contains one of the following **AssetClassCommodityAgricultural1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>GrainOilSeed</b> <GrnOilSeed>	[1..1]			431
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		431
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		431
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		431
Or	<b>Soft</b> <Soft>	[1..1]			432
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		432
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		432
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		432
Or	<b>Potato</b> <Ptt>	[1..1]			433
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		433
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		433
Or	<b>OliveOil</b> <OlvOil>	[1..1]			433
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		434
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		434
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		434
Or	<b>Dairy</b> <Dairy>	[1..1]			434
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		434
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		435
Or	<b>Forestry</b> <Frstry>	[1..1]			435
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		435
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		435
Or	<b>Seafood</b> <Sfd>	[1..1]			435
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		436
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		436
Or	<b>LiveStock</b> <LiveStock>	[1..1]			436
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		436
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		436
Or}	<b>Grain</b> <Grn>	[1..1]			437
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		437
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		437

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		437

#### 8.4.2.3.6.8.1.1.1.1 GrainOilSeed <GrnOilSeed>

*Presence:* [1..1]

*Definition:* Grain oil seed agricultural commodity derivative.

**GrainOilSeed** <**GrnOilSeed**> contains the following **AgriculturalCommodityOilSeed1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		431
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		431
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		431

#### 8.4.2.3.6.8.1.1.1.1.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType1Code" on page 723

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

#### 8.4.2.3.6.8.1.1.1.1.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType1Code" on page 725

CodeName	Name	Definition
GROS	GrainOilSeeds	Commodity of type grain oil seeds.

#### 8.4.2.3.6.8.1.1.1.1.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [1..1]

*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

*Datatype:* "AssetClassDetailedSubProductType1Code" on page 719

CodeName	Name	Definition
FWHT	FeedWheat	Commodity attribute of type feed wheat.
SOYB	Soybeans	Commodity attribute of type soybeans.
RPSD	Rapeseed	Commodity attribute of type rapeseed.
OTHR	Other	Commodity attribute of other type.

CodeName	Name	Definition
CORN	Maize	Commodity attribute of type maize.
RICE	Rice	Commodity attribute of type rice.

#### 8.4.2.3.6.8.1.1.2 Soft <Soft>

*Presence:* [1..1]

*Definition:* Soft agricultural commodity derivative.

**Soft <Soft>** contains the following **AgriculturalCommoditySoft1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		432
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		432
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		432

#### 8.4.2.3.6.8.1.1.2.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType1Code" on page 723

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

#### 8.4.2.3.6.8.1.1.2.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType2Code" on page 727

CodeName	Name	Definition
SOFT	Softs	Commodity of type softs.

#### 8.4.2.3.6.8.1.1.2.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [1..1]

*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

*Datatype:* "AssetClassDetailedSubProductType2Code" on page 720

CodeName	Name	Definition
ROBU	RobustaCoffee	Commodity attribute of type robusta coffee.
CCOA	Cocoa	Commodity attribute of type cocoa.
BRWN	RawSugar	Commodity attribute of type raw sugar.



CodeName	Name	Definition
WHSG	WhiteSugar	Commodity attribute of type white sugar.
OTHR	Other	Commodity attribute of other type.

#### 8.4.2.3.6.8.1.1.1.3 Potato <Ptt>

*Presence:* [1..1]

*Definition:* Potato agricultural commodity derivative.

**Potato <Ptt>** contains the following **AgriculturalCommodityPotato1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		433
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		433

#### 8.4.2.3.6.8.1.1.1.3.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType1Code" on page 723

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

#### 8.4.2.3.6.8.1.1.1.3.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType45Code" on page 730

CodeName	Name	Definition
POTA	Potato	Commodity of type potato.

#### 8.4.2.3.6.8.1.1.1.4 OliveOil <OlvOil>

*Presence:* [1..1]

*Definition:* Olive oil agricultural commodity derivative.

**OliveOil <OlvOil>** contains the following **AgriculturalCommodityOliveOil1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		434
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		434
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		434

#### 8.4.2.3.6.8.1.1.1.4.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType1Code" on page 723

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

#### 8.4.2.3.6.8.1.1.1.4.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType3Code" on page 729

CodeName	Name	Definition
OOLI	OliveOil	Commodity of type olive oil.

#### 8.4.2.3.6.8.1.1.1.4.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [0..1]

*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

*Datatype:* "AssetClassDetailedSubProductType4Code" on page 720

CodeName	Name	Definition
LAMP	Lampante	Commodity attribute of type lampante.

#### 8.4.2.3.6.8.1.1.1.5 Dairy <Dairy>

*Presence:* [1..1]

*Definition:* Dairy agricultural commodity derivative.

**Dairy <Dairy>** contains the following **AgriculturalCommodityDairy1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		434
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		435

#### 8.4.2.3.6.8.1.1.1.5.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType1Code" on page 723

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

**8.4.2.3.6.8.1.1.1.5.2 SubProduct <SubPdct>***Presence:* [1..1]*Definition:* Sub-product for the underlying asset class.*Datatype:* "AssetClassSubProductType20Code" on page 725

CodeName	Name	Definition
DIRY	Dairy	Commodity of type dairy.

**8.4.2.3.6.8.1.1.1.6 Forestry <Frstry>***Presence:* [1..1]*Definition:* Forestry agricultural commodity derivative.**Forestry <Frstry>** contains the following **AgriculturalCommodityForestry1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		435
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		435

**8.4.2.3.6.8.1.1.1.6.1 BaseProduct <BasePdct>***Presence:* [1..1]*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.*Datatype:* "AssetClassProductType1Code" on page 723

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

**8.4.2.3.6.8.1.1.1.6.2 SubProduct <SubPdct>***Presence:* [1..1]*Definition:* Sub-product for the underlying asset class.*Datatype:* "AssetClassSubProductType21Code" on page 726

CodeName	Name	Definition
FRST	Forestry	Commodity of type forestry.

**8.4.2.3.6.8.1.1.1.7 Seafood <Sfd>***Presence:* [1..1]*Definition:* Seafood agricultural commodity derivative.**Seafood <Sfd>** contains the following **AgriculturalCommoditySeafood1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		436
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		436

#### 8.4.2.3.6.8.1.1.1.7.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType1Code" on page 723

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

#### 8.4.2.3.6.8.1.1.1.7.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType23Code" on page 726

CodeName	Name	Definition
SEAF	Seafood	Commodity of type seafood.

#### 8.4.2.3.6.8.1.1.1.8 LiveStock <LiveStock>

*Presence:* [1..1]

*Definition:* Livestock agricultural commodity derivative.

**LiveStock <LiveStock>** contains the following **AgriculturalCommodityLiveStock1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct &lt;BasePdct&gt;</b>	[1..1]	CodeSet		436
	<b>SubProduct &lt;SubPdct&gt;</b>	[1..1]	CodeSet		436

#### 8.4.2.3.6.8.1.1.1.8.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType1Code" on page 723

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

#### 8.4.2.3.6.8.1.1.1.8.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType22Code" on page 726

CodeName	Name	Definition
LSTK	Livestock	Commodity of type livestock.

**8.4.2.3.6.8.1.1.1.9 Grain <Grn>***Presence:* [1..1]*Definition:* Grain agricultural commodity derivative.**Grain <Grn>** contains the following **AgriculturalCommodityGrain1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		437
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		437
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		437

**8.4.2.3.6.8.1.1.1.9.1 BaseProduct <BasePdct>***Presence:* [1..1]*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.*Datatype:* "AssetClassProductType1Code" on page 723

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

**8.4.2.3.6.8.1.1.1.9.2 SubProduct <SubPdct>***Presence:* [1..1]*Definition:* Sub-product for the underlying asset class.*Datatype:* "AssetClassSubProductType5Code" on page 731

CodeName	Name	Definition
GRIN	Grain	Commodity of type grain.

**8.4.2.3.6.8.1.1.1.9.3 AdditionalSubProduct <AddtlSubPdct>***Presence:* [0..1]*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.*Datatype:* "AssetClassDetailedSubProductType15Code" on page 719

CodeName	Name	Definition
MWHT	MillingWheat	Commodity attribute of type milled wheat.

**8.4.2.3.6.8.1.1.2 Energy <Nrgy>***Presence:* [1..1]*Definition:* Energy commodities.

**Energy <Nrgy>** contains one of the following **AssetClassCommodityEnergy1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Electricity &lt;Elctrcty&gt;</b>	[1..1]			438
	<b>BaseProduct &lt;BasePdct&gt;</b>	[1..1]	CodeSet		439
	<b>SubProduct &lt;SubPdct&gt;</b>	[1..1]	CodeSet		439
	<b>AdditionalSubProduct &lt;AddtlSubPdct&gt;</b>	[1..1]	CodeSet		439
Or	<b>NaturalGas &lt;NtrlGas&gt;</b>	[1..1]			439
	<b>BaseProduct &lt;BasePdct&gt;</b>	[1..1]	CodeSet		440
	<b>SubProduct &lt;SubPdct&gt;</b>	[1..1]	CodeSet		440
	<b>AdditionalSubProduct &lt;AddtlSubPdct&gt;</b>	[0..1]	CodeSet		440
Or	<b>Oil &lt;Oil&gt;</b>	[1..1]			440
	<b>BaseProduct &lt;BasePdct&gt;</b>	[1..1]	CodeSet		441
	<b>SubProduct &lt;SubPdct&gt;</b>	[1..1]	CodeSet		441
	<b>AdditionalSubProduct &lt;AddtlSubPdct&gt;</b>	[0..1]	CodeSet		441
Or	<b>Coal &lt;Coal&gt;</b>	[1..1]			442
	<b>BaseProduct &lt;BasePdct&gt;</b>	[1..1]	CodeSet		442
	<b>SubProduct &lt;SubPdct&gt;</b>	[1..1]	CodeSet		442
Or	<b>InterEnergy &lt;IntrNrgy&gt;</b>	[1..1]			443
	<b>BaseProduct &lt;BasePdct&gt;</b>	[1..1]	CodeSet		443
	<b>SubProduct &lt;SubPdct&gt;</b>	[1..1]	CodeSet		443
Or	<b>RenewableEnergy &lt;RnwblNrgy&gt;</b>	[1..1]			443
	<b>BaseProduct &lt;BasePdct&gt;</b>	[1..1]	CodeSet		443
	<b>SubProduct &lt;SubPdct&gt;</b>	[1..1]	CodeSet		444
Or	<b>LightEnd &lt;LghtEnd&gt;</b>	[1..1]			444
	<b>BaseProduct &lt;BasePdct&gt;</b>	[1..1]	CodeSet		444
	<b>SubProduct &lt;SubPdct&gt;</b>	[1..1]	CodeSet		444
Or}	<b>Distillates &lt;Dstllts&gt;</b>	[1..1]			444
	<b>BaseProduct &lt;BasePdct&gt;</b>	[1..1]	CodeSet		445
	<b>SubProduct &lt;SubPdct&gt;</b>	[1..1]	CodeSet		445

#### 8.4.2.3.6.8.1.1.2.1 Electricity <Elctrcty>

*Presence:* [1..1]

*Definition:* Definition of Electricity energy commodity derivative.

**Electricity <Elctrcty>** contains the following **EnergyCommodityElectricity1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		439
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		439
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		439

#### 8.4.2.3.6.8.1.1.2.1.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType2Code" on page 723

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

#### 8.4.2.3.6.8.1.1.2.1.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType6Code" on page 731

CodeName	Name	Definition
ELEC	Electricity	Commodity of type electricity.

#### 8.4.2.3.6.8.1.1.2.1.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [1..1]

*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

*Datatype:* "AssetClassDetailedSubProductType5Code" on page 720

CodeName	Name	Definition
BSLD	BaseLoad	Commodity attribute of type base load.
FITR	FinancialTransmissionRights	Commodity attribute of type financial transmission rights.
PKLD	PeakLoad	Commodity attribute of type peak load.
OFFP	OffPeak	Commodity attribute of type off-peak.
OTHR	Other	Commodity attribute of other type.

#### 8.4.2.3.6.8.1.1.2.2 NaturalGas <NtrlGas>

*Presence:* [1..1]

*Definition:* Definition of Natural Gas energy commodity derivative.

**NaturalGas <NtrlGas>** contains the following **EnergyCommodityNaturalGas1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		440
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		440
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		440

#### 8.4.2.3.6.8.1.1.2.2.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType2Code" on page 723

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

#### 8.4.2.3.6.8.1.1.2.2.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType7Code" on page 731

CodeName	Name	Definition
NGAS	NaturalGas	Commodity of type natural gas.

#### 8.4.2.3.6.8.1.1.2.2.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [0..1]

*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

*Datatype:* "AssetClassDetailedSubProductType6Code" on page 720

CodeName	Name	Definition
GASP	GasPool	Commodity attribute of type GASPOOL.
LNCG	LNG	Commodity attribute of type liquid natural gas.
NCGG	NCG	Commodity attribute of type NCG (NetConnect Germany).
TTFG	TTF	Commodity attribute of type TTF (Dutch Title Transfer Facility).
NBPG	NBP	Commodity attribute of type NBP (National Balancing Point).

#### 8.4.2.3.6.8.1.1.2.3 Oil <Oil>

*Presence:* [1..1]

*Definition:* Definition of Oil energy commodity derivative.



**Oil <Oil>** contains the following **EnergyCommodityOil1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		441
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		441
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		441

#### 8.4.2.3.6.8.1.1.2.3.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType2Code" on page 723

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

#### 8.4.2.3.6.8.1.1.2.3.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType8Code" on page 731

CodeName	Name	Definition
OILP	Oil	Commodity of type oil.

#### 8.4.2.3.6.8.1.1.2.3.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [0..1]

*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

*Datatype:* "AssetClassDetailedSubProductType7Code" on page 721

CodeName	Name	Definition
BAKK	Bakken	Commodity attribute of type bakken.
BDSL	Biodiesel	Commodity attribute of type biodiesel.
BRNT	Brent	Commodity attribute of type brent.
BRNX	BrentNX	Commodity attribute of type brent NX (New Expiry).
CNDA	Canadian	Commodity attribute of type canadian.
COND	Condensate	Commodity attribute of type condensate.
DSEL	Diesel	Commodity attribute of type diesel.
DUBA	Dubai	Commodity attribute of type Dubai.
ESPO	ESPO	Commodity attribute of type ESPO (Eastern Siberia Pacific Ocean).

CodeName	Name	Definition
ETHA	Ethanol	Commodity attribute of type ethanol.
FUEL	Fuel	Commodity attribute of type fuel.
FOIL	FuelOil	Commodity attribute of type fuel oil.
GOIL	Gasoil	Commodity attribute of type gasoil.
GSLN	Gasoline	Commodity attribute of type gasoline.
HEAT	HeatingOil	Commodity attribute of type heating oil.
JTFL	JetFuel	Commodity attribute of type jet fuel.
KERO	Kerosene	Commodity attribute of type kerosene.
LLSO	LightLouisianaSweet	Commodity attribute of type light Louisiana sweet (LLS).
MARS	Mars	Commodity attribute of type mars.
NAPH	Naphta	Commodity attribute of type naptha.
NGLO	NGL	Commodity attribute of type NGL (Natural Gas Liquids).
TAPI	Tapis	Commodity attribute of type tapis.
WTIO	WTI	Commodity attribute of type WTI (West Texas Intermediate).
URAL	Urals	Commodity attribute of type urals.

#### 8.4.2.3.6.8.1.1.2.4 Coal <Coal>

*Presence:* [1..1]

*Definition:* Definition of Coal energy commodity derivative.

**Coal <Coal>** contains the following **EnergyCommodityCoal1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		442
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		442

#### 8.4.2.3.6.8.1.1.2.4.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType2Code" on page 723

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

#### 8.4.2.3.6.8.1.1.2.4.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType24Code" on page 726

CodeName	Name	Definition
COAL	Coal	Commodity of type coal.

#### 8.4.2.3.6.8.1.1.2.5 InterEnergy <IntrNrgy>

Presence: [1..1]

Definition: Inter energy commodity derivative.

InterEnergy <IntrNrgy> contains the following EnergyCommodityInterEnergy1 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		443
	SubProduct <SubPdct>	[1..1]	CodeSet		443

#### 8.4.2.3.6.8.1.1.2.5.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType2Code" on page 723

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

#### 8.4.2.3.6.8.1.1.2.5.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType26Code" on page 726

CodeName	Name	Definition
INRG	InterEnergy	Commodity of type inter energy.

#### 8.4.2.3.6.8.1.1.2.6 RenewableEnergy <RnwblNrgy>

Presence: [1..1]

Definition: Renewable energy commodity derivative.

RenewableEnergy <RnwblNrgy> contains the following EnergyCommodityRenewableEnergy1 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		443
	SubProduct <SubPdct>	[1..1]	CodeSet		444

#### 8.4.2.3.6.8.1.1.2.6.1 BaseProduct <BasePdct>

Presence: [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType2Code" on page 723

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

#### 8.4.2.3.6.8.1.1.2.6.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType28Code" on page 727

CodeName	Name	Definition
RNNG	RenewableEnergy	Commodity of type renewable energy.

#### 8.4.2.3.6.8.1.1.2.7 LightEnd <LghtEnd>

*Presence:* [1..1]

*Definition:* Light end energy commodity derivative.

**LightEnd <LghtEnd>** contains the following **EnergyCommodityLightEnd1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		444
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		444

#### 8.4.2.3.6.8.1.1.2.7.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType2Code" on page 723

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

#### 8.4.2.3.6.8.1.1.2.7.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType27Code" on page 727

CodeName	Name	Definition
LGHT	LightEnds	Commodity of type light ends.

#### 8.4.2.3.6.8.1.1.2.8 Distillates <Dstlts>

*Presence:* [1..1]

*Definition:* Distillates energy commodity derivative.

**Distillates <Dstllts>** contains the following **EnergyCommodityDistillates1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		445
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		445

#### 8.4.2.3.6.8.1.1.2.8.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType2Code" on page 723

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

#### 8.4.2.3.6.8.1.1.2.8.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType25Code" on page 726

CodeName	Name	Definition
DIST	Distillates	Commodity of type distillates.

#### 8.4.2.3.6.8.1.1.3 Environmental <Envttl>

*Presence:* [1..1]

*Definition:* Environmental commodities.

**Environmental <Envttl>** contains one of the following **AssetClassCommodityEnvironmental1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Emissions</b> <Emssns>	[1..1]			446
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		446
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		446
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		446
Or	<b>Weather</b> <Wthr>	[1..1]			447
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		447
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		447
Or}	<b>CarbonRelated</b> <CrbnRltd>	[1..1]			447
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		448
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		448

#### 8.4.2.3.6.8.1.1.3.1 Emissions <Emsns>

*Presence:* [1..1]

*Definition:* Emissions environmental commodity derivative.

**Emissions <Emsns>** contains the following **EnvironmentalCommodityEmission1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		446
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		446
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		446

##### 8.4.2.3.6.8.1.1.3.1.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType3Code" on page 723

CodeName	Name	Definition
ENVR	Environmental	Commodity of type environmental.

##### 8.4.2.3.6.8.1.1.3.1.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType10Code" on page 724

CodeName	Name	Definition
EMIS	Emission	Commodity of type emission.

##### 8.4.2.3.6.8.1.1.3.1.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [0..1]

*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

*Datatype:* "AssetClassDetailedSubProductType8Code" on page 722

CodeName	Name	Definition
CERE	CER	Commodity attribute of type emissions allowance CER (Certified Emission Reduction).
ERUE	ERU	Commodity attribute of type emissions allowance ERU (European Reduction Unit).
EUA	EUA	Commodity attribute of type emissions allowance EUA (European Union Allowance).

CodeName	Name	Definition
EUAA	EUAA	Commodity attribute of type emissions allowance EUAA (European Union Aviation Allowance).
OTHR	Other	Commodity attribute of other type.

#### 8.4.2.3.6.8.1.1.3.2 Weather <Wthr>

*Presence:* [1..1]

*Definition:* Weather environmental commodity derivative.

**Weather <Wthr>** contains the following **EnvironmentalCommodityWeather1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		447
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		447

##### 8.4.2.3.6.8.1.1.3.2.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType3Code" on page 723

CodeName	Name	Definition
ENVR	Environmental	Commodity of type environmental.

##### 8.4.2.3.6.8.1.1.3.2.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType30Code" on page 727

CodeName	Name	Definition
WTHR	Weather	Commodity of type weather.

##### 8.4.2.3.6.8.1.1.3.3 CarbonRelated <CrbnRltd>

*Presence:* [1..1]

*Definition:* Carbon related environmental commodity derivative.

**CarbonRelated <CrbnRltd>** contains the following **EnvironmentalCommodityCarbonRelated1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		448
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		448

#### 8.4.2.3.6.8.1.1.3.3.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType3Code" on page 723

CodeName	Name	Definition
ENVR	Environmental	Commodity of type environmental.

#### 8.4.2.3.6.8.1.1.3.3.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType29Code" on page 727

CodeName	Name	Definition
CRBR	CarbonRelated	Commodity of type carbon related.

#### 8.4.2.3.6.8.1.1.4 Fertilizer <Frtlzl>

*Presence:* [1..1]

*Definition:* Fertilizer commodities.



**Fertilizer <Frtlzf>** contains one of the following **AssetClassCommodityFertilizer1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Ammonia</b> <Ammn>	[1..1]			449
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		449
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		450
Or	<b>DiammoniumPhosphate</b> <DmmnmPhspht>	[1..1]			450
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		450
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		450
Or	<b>Potash</b> <Ptsh>	[1..1]			450
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		451
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		451
Or	<b>Sulphur</b> <Sphr>	[1..1]			451
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		451
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		451
Or	<b>Urea</b> <Urea>	[1..1]			452
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		452
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		452
Or}	<b>UreaAndAmmoniumNitrate</b> <UreaAndAmmnmNtrt>	[1..1]			452
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		453
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		453

#### 8.4.2.3.6.8.1.1.4.1 Ammonia <Ammn>

*Presence:* [1..1]

*Definition:* Ammonia fertilizer commodity derivative.

**Ammonia <Ammn>** contains the following **FertilizerCommodityAmmonia1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		449
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		450

#### 8.4.2.3.6.8.1.1.4.1.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType5Code" on page 724

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

#### 8.4.2.3.6.8.1.1.4.1.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType39Code" on page 729

CodeName	Name	Definition
AMMO	Ammonia	Commodity of type ammonia.

#### 8.4.2.3.6.8.1.1.4.2 DiammoniumPhosphate <DmmnmPhspht>

*Presence:* [1..1]

*Definition:* Diammonium phosphate fertilizer commodity derivative.

**DiammoniumPhosphate <DmmnmPhspht>** contains the following **FertilizerCommodityDiammoniumPhosphate1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		450
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		450

#### 8.4.2.3.6.8.1.1.4.2.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType5Code" on page 724

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

#### 8.4.2.3.6.8.1.1.4.2.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType40Code" on page 729

CodeName	Name	Definition
DAPH	DiammoniumPhosphate	Commodity of type diammonium phosphate.

#### 8.4.2.3.6.8.1.1.4.3 Potash <Ptsh>

*Presence:* [1..1]

*Definition:* Potash fertilizer commodity derivative.

**Potash <Ptsh>** contains the following **FertilizerCommodityPotash1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		451
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		451

#### 8.4.2.3.6.8.1.1.4.3.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType5Code" on page 724

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

#### 8.4.2.3.6.8.1.1.4.3.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType41Code" on page 729

CodeName	Name	Definition
PTSH	Potash	Commodity of type potash.

#### 8.4.2.3.6.8.1.1.4.4 Sulphur <Slphr>

*Presence:* [1..1]

*Definition:* Sulphur fertilizer commodity derivative.

**Sulphur <Slphr>** contains the following **FertilizerCommoditySulphur1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		451
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		451

#### 8.4.2.3.6.8.1.1.4.4.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType5Code" on page 724

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

#### 8.4.2.3.6.8.1.1.4.4.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType42Code" on page 729

CodeName	Name	Definition
SLPH	Sulphur	Commodity of type sulphur.

#### 8.4.2.3.6.8.1.1.4.5 Urea <Urea>

*Presence:* [1..1]

*Definition:* Urea fertilizer commodity derivative.

**Urea <Urea>** contains the following **FertilizerCommodityUrea1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		452
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		452

#### 8.4.2.3.6.8.1.1.4.5.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType5Code" on page 724

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

#### 8.4.2.3.6.8.1.1.4.5.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType43Code" on page 730

CodeName	Name	Definition
UREA	Urea	Commodity of type urea.

#### 8.4.2.3.6.8.1.1.4.6 UreaAndAmmoniumNitrate <UreaAndAmnmNtrt>

*Presence:* [1..1]

*Definition:* Urea and ammonium nitrate fertilizer commodity derivative.

**UreaAndAmmoniumNitrate <UreaAndAmnmNtrt>** contains the following **FertilizerCommodityUreaAndAmmoniumNitrate1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		453
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		453

**8.4.2.3.6.8.1.1.4.6.1 BaseProduct <BasePdct>***Presence:* [1..1]*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.*Datatype:* "AssetClassProductType5Code" on page 724

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

**8.4.2.3.6.8.1.1.4.6.2 SubProduct <SubPdct>***Presence:* [1..1]*Definition:* Sub-product for the underlying asset class.*Datatype:* "AssetClassSubProductType44Code" on page 730

CodeName	Name	Definition
UAAN	UreaAndAmmoniumNitrite	Commodity of type urea and ammonium nitrite.

**8.4.2.3.6.8.1.1.5 Freight <Frght>***Presence:* [1..1]*Definition:* Freight commodities.**Freight <Frght>** contains one of the following **AssetClassCommodityFreight1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Dry &lt;Dry&gt;</b>	[1..1]			453
	<b>BaseProduct &lt;BasePdct&gt;</b>	[1..1]	CodeSet		454
	<b>SubProduct &lt;SubPdct&gt;</b>	[1..1]	CodeSet		454
	<b>AdditionalSubProduct &lt;AddtlSubPdct&gt;</b>	[0..1]	CodeSet		454
Or	<b>Wet &lt;Wet&gt;</b>	[1..1]			454
	<b>BaseProduct &lt;BasePdct&gt;</b>	[1..1]	CodeSet		455
	<b>SubProduct &lt;SubPdct&gt;</b>	[1..1]	CodeSet		455
	<b>AdditionalSubProduct &lt;AddtlSubPdct&gt;</b>	[0..1]	CodeSet		455
Or}	<b>ContainerShip &lt;CntnrShip&gt;</b>	[1..1]			455
	<b>BaseProduct &lt;BasePdct&gt;</b>	[1..1]	CodeSet		456
	<b>SubProduct &lt;SubPdct&gt;</b>	[1..1]	CodeSet		456

**8.4.2.3.6.8.1.1.5.1 Dry <Dry>***Presence:* [1..1]*Definition:* Dry freight commodity derivative.

**Dry <Dry>** contains the following **FreightCommodityDry1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		454
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		454
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		454

#### 8.4.2.3.6.8.1.1.5.1.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType4Code" on page 723

CodeName	Name	Definition
FRGT	Freight	Commodity of type freight.

#### 8.4.2.3.6.8.1.1.5.1.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType31Code" on page 727

CodeName	Name	Definition
DRYF	Dry	Commodity of type dry freight.

#### 8.4.2.3.6.8.1.1.5.1.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [0..1]

*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

*Datatype:* "AssetClassDetailedSubProductType14Code" on page 719

CodeName	Name	Definition
DBCR	DryBulkCarrier	Commodity attribute of type dry bulk carrier.

#### 8.4.2.3.6.8.1.1.5.2 Wet <Wet>

*Presence:* [1..1]

*Definition:* Wet freight commodity derivative.

**Wet <Wet>** contains the following **FreightCommodityWet1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		455
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		455
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		455

#### 8.4.2.3.6.8.1.1.5.2.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType4Code" on page 723

CodeName	Name	Definition
FRGT	Freight	Commodity of type freight.

#### 8.4.2.3.6.8.1.1.5.2.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType32Code" on page 728

CodeName	Name	Definition
WETF	Wet	Commodity of type wet freight.

#### 8.4.2.3.6.8.1.1.5.2.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [0..1]

*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

*Datatype:* "AssetClassDetailedSubProductType12Code" on page 719

CodeName	Name	Definition
TNKR	Tanker	Commodity attribute of type tanker.

#### 8.4.2.3.6.8.1.1.5.3 ContainerShip <CntnrShip>

*Presence:* [1..1]

*Definition:* Container ship freight commodity derivative.

**ContainerShip <CntnrShip>** contains the following **FreightCommodityContainerShip1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		456
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		456

#### 8.4.2.3.6.8.1.1.5.3.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType4Code" on page 723

CodeName	Name	Definition
FRGT	Freight	Commodity of type freight.

#### 8.4.2.3.6.8.1.1.5.3.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType46Code" on page 730

CodeName	Name	Definition
CSHP	ContainerShip	Commodity of type container ships.

#### 8.4.2.3.6.8.1.1.6 IndustrialProduct <IndstrlPdct>

*Presence:* [1..1]

*Definition:* Industrial Product commodities.

**IndustrialProduct <IndstrlPdct>** contains one of the following **AssetClassCommodityIndustrialProduct1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Construction &lt;Cnstrctn&gt;</b>	[1..1]			456
	<b>BaseProduct &lt;BasePdct&gt;</b>	[1..1]	CodeSet		457
	<b>SubProduct &lt;SubPdct&gt;</b>	[0..1]	CodeSet		457
Or}	<b>Manufacturing &lt;Manfctg&gt;</b>	[1..1]			457
	<b>BaseProduct &lt;BasePdct&gt;</b>	[1..1]	CodeSet		457
	<b>SubProduct &lt;SubPdct&gt;</b>	[0..1]	CodeSet		457

#### 8.4.2.3.6.8.1.1.6.1 Construction <Cnstrctn>

*Presence:* [1..1]

*Definition:* Construction related industrial product commodity derivative.

**Construction <Cnstrctn>** contains the following **IndustrialProductCommodityConstruction1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct &lt;BasePdct&gt;</b>	[1..1]	CodeSet		457
	<b>SubProduct &lt;SubPdct&gt;</b>	[0..1]	CodeSet		457



**8.4.2.3.6.8.1.1.6.1.1 BaseProduct <BasePdct>***Presence:* [1..1]*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.*Datatype:* "AssetClassProductType6Code" on page 724

CodeName	Name	Definition
INDP	IndustrialProduct	Commodity of type industrial product.

**8.4.2.3.6.8.1.1.6.1.2 SubProduct <SubPdct>***Presence:* [0..1]*Definition:* Sub-product for the underlying asset class.*Datatype:* "AssetClassSubProductType33Code" on page 728

CodeName	Name	Definition
CSTR	Construction	Commodity of type construction.

**8.4.2.3.6.8.1.1.6.2 Manufacturing <Manfctg>***Presence:* [1..1]*Definition:* Manufacturing related industrial product commodity derivative.**Manufacturing <Manfctg>** contains the following **IndustrialProductCommodityManufacturing1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct &lt;BasePdct&gt;</b>	[1..1]	CodeSet		457
	<b>SubProduct &lt;SubPdct&gt;</b>	[0..1]	CodeSet		457

**8.4.2.3.6.8.1.1.6.2.1 BaseProduct <BasePdct>***Presence:* [1..1]*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.*Datatype:* "AssetClassProductType6Code" on page 724

CodeName	Name	Definition
INDP	IndustrialProduct	Commodity of type industrial product.

**8.4.2.3.6.8.1.1.6.2.2 SubProduct <SubPdct>***Presence:* [0..1]*Definition:* Sub-product for the underlying asset class.*Datatype:* "AssetClassSubProductType34Code" on page 728

CodeName	Name	Definition
MFTG	Manufacturing	Commodity of type manufacturing.

#### 8.4.2.3.6.8.1.1.7 Metal <Metl>

*Presence:* [1..1]

*Definition:* Metal commodities.

**Metal <Metl>** contains one of the following **AssetClassCommodityMetal1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>NonPrecious</b> <NonPrCs>	[1..1]			458
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		458
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		458
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		459
Or}	<b>Precious</b> <PrCs>	[1..1]			459
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		459
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		460
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		460

#### 8.4.2.3.6.8.1.1.7.1 NonPrecious <NonPrCs>

*Presence:* [1..1]

*Definition:* Non-precious metal commodity derivative.

**NonPrecious <NonPrCs>** contains the following **MetalCommodityNonPrecious1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		458
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		458
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		459

#### 8.4.2.3.6.8.1.1.7.1.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType7Code" on page 724

CodeName	Name	Definition
METL	Metal	Commodity of type metal.

#### 8.4.2.3.6.8.1.1.7.1.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType15Code" on page 725

CodeName	Name	Definition
NPRM	NonPrecious	Commodity of type non precious metals.

#### 8.4.2.3.6.8.1.1.7.1.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [1..1]

*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

*Datatype:* "AssetClassDetailedSubProductType10Code" on page 718

CodeName	Name	Definition
ALUM	Aluminium	Commodity attribute of type aluminium.
ALUA	AluminiumAlloy	Commodity attribute of type aluminium alloy.
CBLT	Cobalt	Commodity attribute of type cobalt.
COPR	Copper	Commodity attribute of type copper.
IRON	IronOre	Commodity attribute of type iron ore.
MOLY	Molybdenum	Commodity attribute of type molybdenum.
NASC	NASAAC	Commodity attribute of type NASAAC (North American Special Aluminum Alloy Contract).
NICK	Nickel	Commodity attribute of type nickel.
STEL	Steel	Commodity attribute of type steel.
TINN	Tin	Commodity attribute of type tin.
ZINC	Zinc	Commodity attribute of type zinc.
OTHR	Other	Commodity attribute of other type.
LEAD	Lead	Commodity attribute of type lead.

#### 8.4.2.3.6.8.1.1.7.2 Precious <Prcls>

*Presence:* [1..1]

*Definition:* Precious metal commodity derivative.

**Precious <Prcls>** contains the following **MetalCommodityPrecious1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		459
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		460
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		460

#### 8.4.2.3.6.8.1.1.7.2.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType7Code" on page 724

CodeName	Name	Definition
METL	Metal	Commodity of type metal.

#### 8.4.2.3.6.8.1.1.7.2.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType16Code" on page 725

CodeName	Name	Definition
PRME	Precious	Commodity of type precious metals.

#### 8.4.2.3.6.8.1.1.7.2.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [1..1]

*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

*Datatype:* "AssetClassDetailedSubProductType11Code" on page 719

CodeName	Name	Definition
GOLD	Gold	Commodity attribute of type gold.
OTHR	Other	Commodity attribute of other type.
PLDM	Palladium	Commodity attribute of type palladium.
PTNM	Platinum	Commodity attribute of type platinum.
SLVR	Silver	Commodity attribute of type silver.

#### 8.4.2.3.6.8.1.1.8 OtherC10 <OthrC10>

*Presence:* [1..1]

*Definition:* Other C10 commodities.

**OtherC10 <OthrC10>** contains one of the following **AssetClassCommodityOtherC102Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Deliverable</b> <Dlvrbl>	[1..1]			460
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		461
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		461
Or}	<b>NonDeliverable</b> <NonDlvrbl>	[1..1]			461
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		461
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		462

#### 8.4.2.3.6.8.1.1.8.1 Deliverable <Dlvrbl>

*Presence:* [1..1]

*Definition:* Other C10 deliverable commodity derivative.

**Deliverable <Dlvrbl>** contains the following **OtherC10CommodityDeliverable2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		461
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		461

#### 8.4.2.3.6.8.1.1.8.1.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType11Code" on page 722

CodeName	Name	Definition
OTHC	OtherC10	Commodity of other type C10.

#### 8.4.2.3.6.8.1.1.8.1.2 SubProduct <SubPdct>

*Presence:* [0..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType47Code" on page 730

CodeName	Name	Definition
DLVR	Deliverable	Commodity of type deliverable.

#### 8.4.2.3.6.8.1.1.8.2 NonDeliverable <NonDlvrbl>

*Presence:* [1..1]

*Definition:* Other C10 non-deliverable commodity derivative.

**NonDeliverable <NonDlvrbl>** contains the following **OtherC10CommodityNonDeliverable2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		461
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		462

#### 8.4.2.3.6.8.1.1.8.2.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType11Code" on page 722

CodeName	Name	Definition
OTHC	OtherC10	Commodity of other type C10.

#### 8.4.2.3.6.8.1.1.8.2.2 SubProduct <SubPdct>

*Presence:* [0..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType48Code" on page 730

CodeName	Name	Definition
NDLV	NonDeliverable	Commodity of type non deliverable.

#### 8.4.2.3.6.8.1.1.9 Paper <Ppr>

*Presence:* [1..1]

*Definition:* Paper commodities.

**Paper <Ppr>** contains one of the following **AssetClassCommodityPaper1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>ContainerBoard</b> <CntnrBrd>	[1..1]			462
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		462
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		463
Or	<b>Newsprint</b> <Nwsprnt>	[1..1]			463
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		463
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		463
Or	<b>Pulp</b> <Pulp>	[1..1]			463
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		464
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		464
Or}	<b>RecoveredPaper</b> <RcvrdPpr>	[1..1]			464
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		464
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		464

#### 8.4.2.3.6.8.1.1.9.1 ContainerBoard <CntnrBrd>

*Presence:* [1..1]

*Definition:* Container board commodity derivative.

**ContainerBoard <CntnrBrd>** contains the following **PaperCommodityContainerBoard1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		462
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		463

#### 8.4.2.3.6.8.1.1.9.1.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType8Code" on page 724

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

#### 8.4.2.3.6.8.1.1.9.1.2 SubProduct <SubPdct>

*Presence:* [0..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType35Code" on page 728

CodeName	Name	Definition
CBRD	Containerboard	Commodity of type containerboard.

#### 8.4.2.3.6.8.1.1.9.2 Newsprint <Nwsprnt>

*Presence:* [1..1]

*Definition:* Newsprint commodity derivative.

**Newsprint <Nwsprnt>** contains the following **PaperCommodityNewsprint1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		463
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		463

#### 8.4.2.3.6.8.1.1.9.2.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType8Code" on page 724

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

#### 8.4.2.3.6.8.1.1.9.2.2 SubProduct <SubPdct>

*Presence:* [0..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType36Code" on page 728

CodeName	Name	Definition
NSPT	Newsprint	Commodity of type newsprint.

#### 8.4.2.3.6.8.1.1.9.3 Pulp <Pulp>

*Presence:* [1..1]

*Definition:* Pulp commodity derivative.

**Pulp <Pulp>** contains the following **PaperCommodityPulp1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		464
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		464

#### 8.4.2.3.6.8.1.1.9.3.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType8Code" on page 724

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

#### 8.4.2.3.6.8.1.1.9.3.2 SubProduct <SubPdct>

*Presence:* [0..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType37Code" on page 728

CodeName	Name	Definition
PULP	Pulp	Commodity of type pulp.

#### 8.4.2.3.6.8.1.1.9.4 RecoveredPaper <RcvrdPpr>

*Presence:* [1..1]

*Definition:* Recovered paper commodity derivative.

**RecoveredPaper <RcvrdPpr>** contains the following **PaperCommodityRecoveredPaper1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		464
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		464

#### 8.4.2.3.6.8.1.1.9.4.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType8Code" on page 724

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

#### 8.4.2.3.6.8.1.1.9.4.2 SubProduct <SubPdct>

*Presence:* [0..1]



*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType38Code" on page 729

CodeName	Name	Definition
RCVP	RecoveredPaper	Commodity of type recovered paper.

#### 8.4.2.3.6.8.1.1.10 Polypropylene <Plprpln>

*Presence:* [1..1]

*Definition:* Polypropylene commodities.

**Polypropylene <Plprpln>** contains one of the following **AssetClassCommodityPolypropylene1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Plastic</b> <Plstc>	[1..1]			465
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		465
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		465

#### 8.4.2.3.6.8.1.1.10.1 Plastic <Plstc>

*Presence:* [1..1]

*Definition:* Plastic commodity derivative.

**Plastic <Plstc>** contains the following **PolypropyleneCommodityPlastic1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		465
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		465

#### 8.4.2.3.6.8.1.1.10.1.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType9Code" on page 724

CodeName	Name	Definition
POLY	Polypropylene	Commodity of type polypropylene.

#### 8.4.2.3.6.8.1.1.10.1.2 SubProduct <SubPdct>

*Presence:* [0..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType18Code" on page 725

CodeName	Name	Definition
PLST	Plastic	Commodity of type plastic.

#### 8.4.2.3.6.8.1.1.11 Inflation <Infltn>

*Presence:* [1..1]

*Definition:* Inflation commodities.

**Inflation <Infltn>** contains the following **AssetClassCommodityInflation1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		466

##### 8.4.2.3.6.8.1.1.11.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType12Code" on page 722

CodeName	Name	Definition
INFL	Inflation	Commodity of type inflation.

#### 8.4.2.3.6.8.1.1.12 MultiCommodityExotic <MultiCmmdtyExtc>

*Presence:* [1..1]

*Definition:* Multi Commodity Exotic.

**MultiCommodityExotic <MultiCmmdtyExtc>** contains the following **AssetClassCommodityMultiCommodityExotic1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		466

##### 8.4.2.3.6.8.1.1.12.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType13Code" on page 722

CodeName	Name	Definition
MCEX	MultiCommodityExotic	Commodity of type multi commodity exotic.

#### 8.4.2.3.6.8.1.1.13 OfficialEconomicStatistics <OffclEcnmcSttstcs>

*Presence:* [1..1]

*Definition:* Official Economic Statistics commodities.

**OfficialEconomicStatistics <OffclEcnmcSttstcs>** contains the following **AssetClassCommodityOfficialEconomicStatistics1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		467

#### 8.4.2.3.6.8.1.1.13.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType14Code" on page 723

CodeName	Name	Definition
OEST	OfficialEconomicStatistic	Commodity of type official economic statistic.

#### 8.4.2.3.6.8.1.1.14 Other <Othr>

*Presence:* [1..1]

*Definition:* Other commodities.

**Other <Othr>** contains the following **AssetClassCommodityOther1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		467

#### 8.4.2.3.6.8.1.1.14.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType15Code" on page 723

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

#### 8.4.2.3.6.8.1.2 TransactionType <TxTp>

*Presence:* [0..1]

*Definition:* Transaction type as specified by the trading venue.

*Datatype:* "AssetClassTransactionType1Code" on page 731

CodeName	Name	Definition
CRCK	Crack	Crack.
DIFF	Differential	Differential.
FUTR	Futures	Futures.
MINI	Minis	Minis.

CodeName	Name	Definition
OPTN	Options	Options.
OTCT	OTC	Over-The-Counter.
ORIT	Outright	Outright.
SWAP	Swaps	Swaps.
TAPO	TAPOS	TAPOS.
OTHR	Other	Other.

#### 8.4.2.3.6.8.1.3 FinalPriceType <FnlPricTp>

*Presence:* [0..1]

*Definition:* Final price type as specified by the trading venue.

*Datatype:* "AssetPriceType1Code" on page 732

CodeName	Name	Definition
ARGM	ArgusMcCloskey	Argus / Mc Closkey price.
BLTC	Baltic	Baltic price.
EXOF	Exchange	Exchange price.
GBCL	GlobalCoal	Global coal price.
IHSM	IHSMcCloskey	IHS Mc Closkey price.
OTHR	Other	Other price.
PLAT	Platts	Platts price.

#### 8.4.2.3.6.8.2 Interest <Intrst>

*Presence:* [0..1]

*Definition:* The fields in this section should only be populated for instruments that have non-financial instrument of type interest rates as underlying.

**Interest <Intrst>** contains the following **DerivativeInterest3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		468
	<b>FirstLegInterestRate</b> <FrstLegIntrstRate>	[0..1]	±		469
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	469
	<b>OtherLegInterestRate</b> <OthrLegIntrstRate>	[0..1]	±		469

#### 8.4.2.3.6.8.2.1 InterestRate <IntrstRate>

*Presence:* [1..1]

*Definition:* Provides the interest rate in number of days, weeks, months or years.

**InterestRate <IntrstRate>** contains the following elements (see ["FloatingInterestRate8"](#) on page 681 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReferenceRate <RefRate>	[1..1]			681
{Or	Index <Indx>	[1..1]	CodeSet		682
Or}	Name <Nm>	[1..1]	Text		684
	Term <Term>	[0..1]	±		684

#### 8.4.2.3.6.8.2.2 FirstLegInterestRate <FrstLegIntrstRate>

*Presence:* [0..1]

*Definition:* Interest rate of the notional currency.

**FirstLegInterestRate <FrstLegIntrstRate>** contains one of the following elements (see ["InterestRate8Choice"](#) on page 681 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Fixed <Fxd>	[1..1]	Rate		681
Or}	Floating <Fltg>	[1..1]	±		681

#### 8.4.2.3.6.8.2.3 OtherNotionalCurrency <OthrNtnlCcy>

*Presence:* [0..1]

*Definition:* Notional currency in which leg 2 of the contract is denominated, in case of multi-currency or cross-currency swaps.

Notional currency in which leg 2 of the swap is denominated, in case of swaptions where the underlying swap is multi-currency.

*Impacted by:* [C2 "ActiveOrHistoricCurrency"](#)

*Datatype:* ["ActiveOrHistoricCurrencyCode"](#) on page 718

#### Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

#### 8.4.2.3.6.8.2.4 OtherLegInterestRate <OthrLegIntrstRate>

*Presence:* [0..1]

*Definition:* Indication of the interest rate used for leg 2, if applicable.

**OtherLegInterestRate <OthrLegIntrstRate>** contains one of the following elements (see "InterestRate8Choice" on page 681 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Fixed <Fxd>	[1..1]	Rate		681
Or}	Floating <Fltg>	[1..1]	±		681

#### 8.4.2.3.6.8.3 ForeignExchange <FX>

*Presence:* [0..1]

*Definition:* The fields in this section should only be populated for instruments that have non-financial instrument of type foreign exchange as underlying.

**ForeignExchange <FX>** contains the following **DerivativeForeignExchange3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FXType</b> <FxTp>	[0..1]	CodeSet		470
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	470

##### 8.4.2.3.6.8.3.1 FXType <FxTp>

*Presence:* [0..1]

*Definition:* Type of the underlying currency.

*Datatype:* "AssetFXSubProductType1Code" on page 732

CodeName	Name	Definition
FXCR	ForeignExchangeCrossRate	Commodity attribute of type foreign exchange cross rate.
FXEM	ForeignExchangeEmergingMarket	Commodity attribute of type foreign exchange emerging markets.
FXMJ	ForeignExchangeMajor	Commodity attribute of type foreign exchange majors.

##### 8.4.2.3.6.8.3.2 OtherNotionalCurrency <OthrNtnlCcy>

*Presence:* [0..1]

*Definition:* Underlying currency 2 of the currency pair (the currency 1 will be populated in the notional currency).

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 718

#### Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3)

contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

#### 8.4.2.3.7 TechnicalAttributes <TechAttrbts>

*Presence:* [0..1]

*Definition:* Technical attributes.

*Impacted by:* C12 "OneElementPresentRule"

**TechnicalAttributes <TechAttrbts>** contains the following **RecordTechnicalData4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>InconsistencyIndicator</b> <IncnsstncyInd>	[0..1]	Indicator		471
	<b>LastUpdate</b> <LastUpd>	[0..1]	DateTime		471
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		471
	<b>RelevantCompetentAuthority</b> <RlvntCmptntAuthrty>	[0..1]	CodeSet	C4	472
	<b>PublicationPeriod</b> <PblctnPrd>	[0..1]	±		472
	<b>NeverPublished</b> <NvrPblshd>	[0..1]	Indicator		472
	<b>RelevantTradingVenue</b> <RlvntTradgVn>	[0..1]	IdentifierSet		472

#### Constraints

- **OneElementPresentRule**

At least one of the 5 elements must be present.

Following Must be True

```

/InconsistencyIndicator Must be present
Or    /LastUpdate Must be present
Or    /SubmissionDateTime Must be present
Or    /RelevantCompetentAuthority Must be present
Or    /PublicationPeriod Must be present

```

#### 8.4.2.3.7.1 InconsistencyIndicator <IncnsstncyInd>

*Presence:* [0..1]

*Definition:* Flag to say if there is an inconsistency across all submitting entities records.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 750):

- *Meaning When True:* True
- *Meaning When False:* False

#### 8.4.2.3.7.2 LastUpdate <LastUpd>

*Presence:* [0..1]

*Definition:* Last date for which data was received for this instrument.

*Datatype:* "ISODatetime" on page 749

#### 8.4.2.3.7.3 SubmissionDateTime <SubmissnDtTm>

*Presence:* [0..1]

*Definition:* Defines the date and time when this instrument was originally received at the submission destination.

*Datatype:* ["ISODateTime" on page 749](#)

#### 8.4.2.3.7.4 RelevantCompetentAuthority <RlvntCmptntAuthrty>

*Presence:* [0..1]

*Definition:* Country code of the relevant competent authority of the instrument.

*Impacted by:* [C4 "Country"](#)

*Datatype:* ["CountryCode" on page 735](#)

##### Constraints

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 8.4.2.3.7.5 PublicationPeriod <PblctnPrd>

*Presence:* [0..1]

*Definition:* Period for which the associated instrument has been publically available.

**PublicationPeriod <PblctnPrd>** contains one of the following elements (see ["Period4Choice" on page 658](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		659
Or	FromDate <FrDt>	[1..1]	Date		659
Or	ToDate <ToDt>	[1..1]	Date		659
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		659

#### 8.4.2.3.7.6 NeverPublished <NvrPblshd>

*Presence:* [0..1]

*Definition:* Flag to say if the record has ever been published.

*Datatype:* One of the following values must be used (see ["TrueFalseIndicator" on page 750](#)):

- *Meaning When True:* True
- *Meaning When False:* False

#### 8.4.2.3.7.7 RelevantTradingVenue <RlvntTradgVn>

*Presence:* [0..1]

*Definition:* Trading venue of the record used by the relevant competent authority to determine the reference data for the instrument.

*Datatype:* ["MICIdentifier" on page 750](#)



### 8.4.3 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

*Definition:* Additional information that can not be captured in the structured fields and/or any other specific block.

*Impacted by:* C13 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 666 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		666
	Envelope <Envlp>	[1..1]	(External Schema)		666

#### Constraints

- **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

## **9 auth.039.001.01 FinancialInstrumentReportingNonWorkingDayReportV01**

### **9.1 MessageDefinition Functionality**

The FinancialInstrumentReportingNonWorkingDayReport message is sent by the reporting entity to the competent authority to report on non-working days.

#### **Outline**

The FinancialInstrumentReportingNonWorkingDayReportV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

**A. ReportHeader**

Header information related to the global report.

**B. NonWorkingDay**

Provides details on the days a venue is not open.

**C. SupplementaryData**

Additional information that can not be captured in the structured fields and/or any other specific block.

## 9.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FinInstrmRptgNonWorkgDayRpt>	[1..1]			
	<b>ReportHeader</b> <RptHdr>	[1..1]			476
	<b>ReportingEntity</b> <RptgNtty>	[1..1]		C3	476
{Or	<b>MarketIdentificationCode</b> <MktIdCd>	[1..1]	IdentifierSet		477
Or	<b>NationalCompetentAuthority</b> <NtlCmptntAuthrty>	[1..1]	CodeSet	C1	477
Or}	<b>Other</b> <Othr>	[1..1]			477
	<b>Identification</b> <Id>	[1..1]	Text		477
	<b>Type</b> <Tp>	[1..1]	CodeSet		477
	<b>ReportingPeriod</b> <RptgPrd>	[1..1]	±		478
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		478
	<b>NonWorkingDay</b> <NonWorkgDay>	[1..*]			478
	<b>Identification</b> <Id>	[1..1]		C3	479
{Or	<b>MarketIdentificationCode</b> <MktIdCd>	[1..1]	IdentifierSet		479
Or	<b>NationalCompetentAuthority</b> <NtlCmptntAuthrty>	[1..1]	CodeSet	C1	480
Or}	<b>Other</b> <Othr>	[1..1]			480
	<b>Identification</b> <Id>	[1..1]	Text		480
	<b>Type</b> <Tp>	[1..1]	CodeSet		480
	<b>NonWorkingDay</b> <NonWorkgDay>	[1..*]			480
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		481
	<b>Date</b> <Dt>	[1..1]	Date		481
	<b>Reason</b> <Rsn>	[0..1]	CodeSet		481
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C2	482

## 9.3 Constraints

### C1 Country

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

### C2 SupplementaryDataRule

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

### C3 ValidMICRule

Market Identification code must be an active market at the time of reporting.

## 9.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 9.4.1 ReportHeader <RptHdr>

*Presence:* [1..1]

*Definition:* Header information related to the global report.

**ReportHeader <RptHdr>** contains the following **SecuritiesMarketReportHeader1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReportingEntity</b> <RptgNtty>	[1..1]		C3	476
{Or	<b>MarketIdentificationCode</b> <MktIdCd>	[1..1]	IdentifierSet		477
Or	<b>NationalCompetentAuthority</b> <NtlCmptntAuthrty>	[1..1]	CodeSet	C1	477
Or}	<b>Other</b> <Othr>	[1..1]			477
	<b>Identification</b> <Id>	[1..1]	Text		477
	<b>Type</b> <Tp>	[1..1]	CodeSet		477
	<b>ReportingPeriod</b> <RptgPrd>	[1..1]	±		478
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		478

#### 9.4.1.1 ReportingEntity <RptgNtty>

*Presence:* [1..1]

*Definition:* Identification of the venue which generates the report.

*Impacted by:* C3 "ValidMICRule"

**ReportingEntity <RptgNtty>** contains one of the following **TradingVenueIdentification1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>MarketIdentificationCode</b> <MktIdCd>	[1..1]	IdentifierSet		477
Or	<b>NationalCompetentAuthority</b> <NtlCmptntAuthrty>	[1..1]	CodeSet	C1	477
Or}	<b>Other</b> <Othr>	[1..1]			477
	<b>Identification</b> <Id>	[1..1]	Text		477
	<b>Type</b> <Tp>	[1..1]	CodeSet		477

**Constraints**

- **ValidMICRule**

Market Identification code must be an active market at the time of reporting.

**9.4.1.1.1 MarketIdentificationCode <MktIdCd>**

*Presence:* [1..1]

*Definition:* Identification used where reporting entity uses a market identification code (MIC).

*Datatype:* "MICIdentifier" on page 750

**9.4.1.1.2 NationalCompetentAuthority <NtlCmptntAuthrty>**

*Presence:* [1..1]

*Definition:* Identification used where reporting entity is a national competent authority.

*Impacted by:* C1 "Country"

*Datatype:* "CountryCode" on page 735

**Constraints**

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**9.4.1.1.3 Other <Othr>**

*Presence:* [1..1]

*Definition:* Identification used where a venue does not have an already defined code type.

**Other <Othr>** contains the following **TradingVenueIdentification2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]	Text		477
	<b>Type</b> <Tp>	[1..1]	CodeSet		477

**9.4.1.1.3.1 Identification <Id>**

*Presence:* [1..1]

*Definition:* Identification field of the submitting entity.

*Datatype:* "Max50Text" on page 754

**9.4.1.1.3.2 Type <Tp>**

*Presence:* [1..1]

*Definition:* Code list of venues to populate free form text identification.

*Datatype:* "TradingVenue2Code" on page 746

CodeName	Name	Definition
APPA	ApprovedPublicationArrangement	Person authorised under the provisions established in the regulation to provide

CodeName	Name	Definition
		the service of publishing trade reports on behalf of investment firms.
CTPS	ConsolidatedTapeProvider	Provider which will consolidate post-trade information into a continuous electronic data stream and make it publicly available as close to real time as technologically possible on a reasonable commercial basis and free of charge after 15 minutes.

#### 9.4.1.2 ReportingPeriod <RptgPrd>

*Presence:* [1..1]

*Definition:* Date or date range the report relates to.

**ReportingPeriod <RptgPrd>** contains one of the following elements (see "[Period4Choice](#)" on page 658 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		659
Or	FromDate <FrDt>	[1..1]	Date		659
Or	ToDate <ToDt>	[1..1]	Date		659
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		659

#### 9.4.1.3 SubmissionDateTime <SubmissnDtTm>

*Presence:* [0..1]

*Definition:* Date and time of the report originally submitted by the reporting entity when the file is generated for submission to their reporting authority.

*Datatype:* "[ISODatetime](#)" on page 749

### 9.4.2 NonWorkingDay <NonWorkgDay>

*Presence:* [1..\*]

*Definition:* Provides details on the days a venue is not open.

**NonWorkingDay <NonWorkgDay>** contains the following **SecuritiesNonTradingDayReport1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification &lt;Id&gt;</b>	[1..1]		C3	479
{Or	<b>MarketIdentificationCode &lt;MktIdCd&gt;</b>	[1..1]	IdentifierSet		479
Or	<b>NationalCompetentAuthority &lt;NtlCmptntAuthrty&gt;</b>	[1..1]	CodeSet	C1	480
Or}	<b>Other &lt;Othr&gt;</b>	[1..1]			480
	<b>Identification &lt;Id&gt;</b>	[1..1]	Text		480
	<b>Type &lt;Tp&gt;</b>	[1..1]	CodeSet		480
	<b>NonWorkingDay &lt;NonWorkgDay&gt;</b>	[1..*]			480
	<b>TechnicalRecordIdentification &lt;TechRcrdId&gt;</b>	[0..1]	Text		481
	<b>Date &lt;Dt&gt;</b>	[1..1]	Date		481
	<b>Reason &lt;Rsn&gt;</b>	[0..1]	CodeSet		481

#### 9.4.2.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification of the specific venue this relates to - operating MIC, segment MIC, NCA

*Impacted by:* C3 "ValidMICRule"

**Identification <Id>** contains one of the following **TradingVenueIdentification1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>MarketIdentificationCode &lt;MktIdCd&gt;</b>	[1..1]	IdentifierSet		479
Or	<b>NationalCompetentAuthority &lt;NtlCmptntAuthrty&gt;</b>	[1..1]	CodeSet	C1	480
Or}	<b>Other &lt;Othr&gt;</b>	[1..1]			480
	<b>Identification &lt;Id&gt;</b>	[1..1]	Text		480
	<b>Type &lt;Tp&gt;</b>	[1..1]	CodeSet		480

#### Constraints

- **ValidMICRule**

Market Identification code must be an active market at the time of reporting.

##### 9.4.2.1.1 MarketIdentificationCode <MktIdCd>

*Presence:* [1..1]

*Definition:* Identification used where reporting entity uses a market identification code (MIC).

*Datatype:* "MICIdentifier" on page 750

#### 9.4.2.1.2 NationalCompetentAuthority <NtlCmptntAuthrty>

*Presence:* [1..1]

*Definition:* Identification used where reporting entity is a national competent authority.

*Impacted by:* C1 "Country"

*Datatype:* "CountryCode" on page 735

##### Constraints

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 9.4.2.1.3 Other <Othr>

*Presence:* [1..1]

*Definition:* Identification used where a venue does not have an already defined code type.

**Other <Othr>** contains the following **TradingVenueIdentification2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]	Text		480
	<b>Type</b> <Tp>	[1..1]	CodeSet		480

##### 9.4.2.1.3.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification field of the submitting entity.

*Datatype:* "Max50Text" on page 754

##### 9.4.2.1.3.2 Type <Tp>

*Presence:* [1..1]

*Definition:* Code list of venues to populate free form text identification.

*Datatype:* "TradingVenue2Code" on page 746

CodeName	Name	Definition
APPA	ApprovedPublicationArrangement	Person authorised under the provisions established in the regulation to provide the service of publishing trade reports on behalf of investment firms.
CTPS	ConsolidatedTapeProvider	Provider which will consolidate post-trade information into a continuous electronic data stream and make it publicly available as close to real time as technologically possible on a reasonable commercial basis and free of charge after 15 minutes.

#### 9.4.2.2 NonWorkingDay <NonWorkgDay>

*Presence:* [1..\*]



*Definition:* Provides the non working days of the identified venue. Details on why it is a non working day are also captured.

**NonWorkingDay <NonWorkgDay>** contains the following **SecuritiesNonTradingDay1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TechnicalRecordIdentification &lt;TechRcrdId&gt;</b>	[0..1]	Text		481
	<b>Date &lt;Dt&gt;</b>	[1..1]	Date		481
	<b>Reason &lt;Rsn&gt;</b>	[0..1]	CodeSet		481

#### 9.4.2.2.1 TechnicalRecordIdentification <TechRcrdId>

*Presence:* [0..1]

*Definition:* Unique identifier of a record in a message used as part of error management and status advice messages.

Usage:

This identification will be used in the status advice report sent back.

*Datatype:* "Max35Text" on page 754

#### 9.4.2.2.2 Date <Dt>

*Presence:* [1..1]

*Definition:* Non-working date.

*Datatype:* "ISODate" on page 748

#### 9.4.2.2.3 Reason <Rsn>

*Presence:* [0..1]

*Definition:* Reason code for the non-working day.

*Datatype:* "NonTradingDayReason1Code" on page 740

CodeName	Name	Definition
THOL	TradingHoliday	The date is a full day trading holiday with no trades performed.
OTHR	Other	Other reasons a day is a non-trading day e.g. technical fault, company specific non-trading day not known in advance.
HALF	HalfDay	Trading venue was open for an amount of time, up to half the day.
PHOL	PublicHoliday	Date is a public holiday.
BHOL	BankHoliday	Date is a bank holiday.
WKND	Weekend	Date being reported falls during the weekend.

### 9.4.3      **SupplementaryData <SplmtryData>**

*Presence:* [0..\*]

*Definition:* Additional information that can not be captured in the structured fields and/or any other specific block.

*Impacted by:* C2 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 666 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		666
	Envelope <Envlp>	[1..1]	(External Schema)		666

#### **Constraints**

- **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# **10      auth.040.001.01 FinancialInstrumentReportingEquityTradingA ctivityReportV01**

## **10.1    MessageDefinition Functionality**

The FinancialInstrumentReportingEquityTradingActivityReport message is sent by the trading venue to the national competent authority to report on equity specific trading activity data, used for the transparency calculations.

### **Outline**

The FinancialInstrumentReportingEquityTradingActivityReportV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

**A. ReportHeader**

Header information related to the global report, common to all reference data.

**B. EquityTransparencyData**

Details the transparency data reported by a trading venue.

**C. SupplementaryData**

Additional information that can not be captured in the structured fields and/or any other specific block.

## 10.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FinInstrmRptgEqtyTradgActvtyRpt>	[1..1]			
	<b>ReportHeader</b> <RptHdr>	[1..1]			485
	<b>ReportingEntity</b> <RptgNtty>	[1..1]		C6	486
{Or	<b>MarketIdentificationCode</b> <MktIdCd>	[1..1]	IdentifierSet		486
Or	<b>NationalCompetentAuthority</b> <NtlCmptntAuthrty>	[1..1]	CodeSet	C2	486
Or}	<b>Other</b> <Othr>	[1..1]			487
	<b>Identification</b> <Id>	[1..1]	Text		487
	<b>Type</b> <Tp>	[1..1]	CodeSet		487
	<b>ReportingPeriod</b> <RptgPrd>	[1..1]	±		487
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		488
	<b>EquityTransparencyData</b> <EqtyTrnsprncyData>	[1..*]		C5, C7	488
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		489
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		489
	<b>ReportingDate</b> <RptgDt>	[0..1]	Date		490
	<b>TradingVenue</b> <TradgVn>	[0..1]	IdentifierSet		490
	<b>Suspension</b> <Sspnsn>	[1..1]	Indicator		490
	<b>TransactionsExecuted</b> <TxExctd>	[1..1]			490
	<b>Number</b> <Nb>	[1..1]	Quantity		490
	<b>Volume</b> <Vol>	[1..1]	Amount	C1, C3	490
	<b>TransactionsExecutedExcludingPreTradeWaiver</b> <TxExctdExclgPreTradWvr>	[1..1]			491
	<b>Number</b> <Nb>	[1..1]	Quantity		491
	<b>Volume</b> <Vol>	[1..1]	Amount	C1, C3	491
	<b>TransactionsExecutedExcludingPostTradeLargeInScaleWaiver</b> <TxExctdExclgPstTradLrgInScaleWvr>	[1..1]			492
	<b>Number</b> <Nb>	[1..1]	Quantity		492
	<b>Volume</b> <Vol>	[1..1]	Amount	C1, C3	492
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C4	492

## 10.3 Constraints

### C1 **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

### C2 **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

### C3 **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

### C4 **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

### C5 **ValidISINRule**

ISIN code must pass checksum validation.

### C6 **ValidMICRule**

Market Identification code must be an active market at the time of reporting.

### C7 **ValidMICRule**

Market Identification code must be an active market at the time of reporting.

## 10.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 10.4.1 **ReportHeader <RptHdr>**

*Presence:* [1..1]

*Definition:* Header information related to the global report, common to all reference data.

**ReportHeader <RptHdr>** contains the following **SecuritiesMarketReportHeader1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReportingEntity</b> <RptgNtty>	[1..1]		C6	486
{Or	<b>MarketIdentificationCode</b> <MktIdCd>	[1..1]	IdentifierSet		486
Or	<b>NationalCompetentAuthority</b> <NtlCmptntAuthrty>	[1..1]	CodeSet	C2	486
Or}	<b>Other</b> <Othr>	[1..1]			487
	<b>Identification</b> <Id>	[1..1]	Text		487
	<b>Type</b> <Tp>	[1..1]	CodeSet		487
	<b>ReportingPeriod</b> <RptgPrd>	[1..1]	±		487
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		488

#### 10.4.1.1 ReportingEntity <RptgNtty>

*Presence:* [1..1]

*Definition:* Identification of the venue which generates the report.

*Impacted by:* C6 "ValidMICRule"

**ReportingEntity <RptgNtty>** contains one of the following **TradingVenuelIdentification1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>MarketIdentificationCode</b> <MktIdCd>	[1..1]	IdentifierSet		486
Or	<b>NationalCompetentAuthority</b> <NtlCmptntAuthrty>	[1..1]	CodeSet	C2	486
Or}	<b>Other</b> <Othr>	[1..1]			487
	<b>Identification</b> <Id>	[1..1]	Text		487
	<b>Type</b> <Tp>	[1..1]	CodeSet		487

#### Constraints

- **ValidMICRule**

Market Identification code must be an active market at the time of reporting.

##### 10.4.1.1.1 MarketIdentificationCode <MktIdCd>

*Presence:* [1..1]

*Definition:* Identification used where reporting entity uses a market identification code (MIC).

*Datatype:* "MICIdentifier" on page 750

##### 10.4.1.1.2 NationalCompetentAuthority <NtlCmptntAuthrty>

*Presence:* [1..1]

*Definition:* Identification used where reporting entity is a national competent authority.

Impacted by: [C2 "Country"](#)

Datatype: ["CountryCode" on page 735](#)

#### Constraints

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 10.4.1.1.3 Other <Othr>

Presence: [1..1]

Definition: Identification used where a venue does not have an already defined code type.

Other <Othr> contains the following **TradingVenueIdentification2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]	Text		487
	<b>Type</b> <Tp>	[1..1]	CodeSet		487

##### 10.4.1.1.3.1 Identification <Id>

Presence: [1..1]

Definition: Identification field of the submitting entity.

Datatype: ["Max50Text" on page 754](#)

##### 10.4.1.1.3.2 Type <Tp>

Presence: [1..1]

Definition: Code list of venues to populate free form text identification.

Datatype: ["TradingVenue2Code" on page 746](#)

CodeName	Name	Definition
APPA	ApprovedPublicationArrangement	Person authorised under the provisions established in the regulation to provide the service of publishing trade reports on behalf of investment firms.
CTPS	ConsolidatedTapeProvider	Provider which will consolidate post-trade information into a continuous electronic data stream and make it publicly available as close to real time as technologically possible on a reasonable commercial basis and free of charge after 15 minutes.

#### 10.4.1.2 ReportingPeriod <RptgPrd>

Presence: [1..1]

Definition: Date or date range the report relates to.

**ReportingPeriod <RptgPrd>** contains one of the following elements (see "Period4Choice" on page 658 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		659
Or	FromDate <FrDt>	[1..1]	Date		659
Or	ToDate <ToDt>	[1..1]	Date		659
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		659

#### 10.4.1.3 SubmissionDateTime <SubmissnDtTm>

*Presence:* [0..1]

*Definition:* Date and time of the report originally submitted by the reporting entity when the file is generated for submission to their reporting authority.

*Datatype:* "ISODateTime" on page 749

#### 10.4.2 EquityTransparencyData <EqtyTrnsprncyData>

*Presence:* [1..\*]

*Definition:* Details the transparency data reported by a trading venue.

*Impacted by:* C5 "ValidISINRule", C7 "ValidMICRule"



**EquityTransparencyData <EqtyTrnsprncyData>** contains the following **TransparencyDataReport13** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TechnicalRecordIdentification &lt;TechRcrdId&gt;</b>	[0..1]	Text		489
	<b>Identification &lt;Id&gt;</b>	[1..1]	IdentifierSet		489
	<b>ReportingDate &lt;RptgDt&gt;</b>	[0..1]	Date		490
	<b>TradingVenue &lt;TradgVn&gt;</b>	[0..1]	IdentifierSet		490
	<b>Suspension &lt;Sspnsn&gt;</b>	[1..1]	Indicator		490
	<b>TransactionsExecuted &lt;TxsExctd&gt;</b>	[1..1]			490
	<b>Number &lt;Nb&gt;</b>	[1..1]	Quantity		490
	<b>Volume &lt;Vol&gt;</b>	[1..1]	Amount	C1, C3	490
	<b>TransactionsExecutedExcludingPreTradeWaiver &lt;TxsExctdExclgPreTradWvr&gt;</b>	[1..1]			491
	<b>Number &lt;Nb&gt;</b>	[1..1]	Quantity		491
	<b>Volume &lt;Vol&gt;</b>	[1..1]	Amount	C1, C3	491
	<b>TransactionsExecutedExcludingPostTradeLargeInScaleWaiver &lt;TxsExctdExclgPstTradLrgInScaleWvr&gt;</b>	[1..1]			492
	<b>Number &lt;Nb&gt;</b>	[1..1]	Quantity		492
	<b>Volume &lt;Vol&gt;</b>	[1..1]	Amount	C1, C3	492

#### Constraints

- **ValidISINRule**

ISIN code must pass checksum validation.

- **ValidMICRule**

Market Identification code must be an active market at the time of reporting.

#### 10.4.2.1 TechnicalRecordIdentification <TechRcrdId>

*Presence:* [0..1]

*Definition:* Unique identifier of a record in a message used as part of error management and status advice messages.

Usage:

This identification will be used in the status advice report sent back.

*Datatype:* "Max35Text" on page 754

#### 10.4.2.2 Identification <Id>

*Presence:* [1..1]

*Definition:* Identifies the financial instrument using an ISIN.

*Datatype:* ["ISINOct2015Identifier" on page 749](#)

#### 10.4.2.3 ReportingDate <RptgDt>

*Presence:* [0..1]

*Definition:* Date to which the quantitative data fields below relate.

*Datatype:* ["ISODate" on page 748](#)

#### 10.4.2.4 TradingVenue <TradgVn>

*Presence:* [0..1]

*Definition:* Segment MIC for the trading venue where applicable, otherwise the operational MIC.

*Datatype:* ["MICIdentifier" on page 750](#)

#### 10.4.2.5 Suspension <Spsnsn>

*Presence:* [1..1]

*Definition:* Indicates whether the instrument was suspended for trading on that Trading Venue for the whole day on the given reporting day.

*Datatype:* One of the following values must be used (see ["TrueFalseIndicator" on page 750](#)):

- *Meaning When True:* True
- *Meaning When False:* False

#### 10.4.2.6 TransactionsExecuted <Txsexctd>

*Presence:* [1..1]

*Definition:* Total number of transactions executed on the reporting day.

**TransactionsExecuted <Txsexctd>** contains the following **NumberAndVolume2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Number</b> <Nb>	[1..1]	Quantity		490
	<b>Volume</b> <Vol>	[1..1]	Amount	C1, C3	490

##### 10.4.2.6.1 Number <Nb>

*Presence:* [1..1]

*Definition:* Total number of specific transaction types executed on the reporting day.

*Datatype:* ["DecimalNumberFraction5" on page 751](#)

##### 10.4.2.6.2 Volume <Vol>

*Presence:* [1..1]

*Definition:* Total volume of specific transactions executed on the reporting day.

*Impacted by:* C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

*Datatype:* ["ActiveOrHistoricCurrencyAndAmount" on page 716](#)

**Constraints**

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

### 10.4.2.7 TransactionsExecutedExcludingPreTradeWaiver <TxsexctdExclgPreTradWvr>

*Presence:* [1..1]

*Definition:* Details all transactions that have been performed under a pre-trade Waiver.

**TransactionsExecutedExcludingPreTradeWaiver <TxsexctdExclgPreTradWvr>** contains the following **NumberAndVolume2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Number</b> <Nb>	[1..1]	Quantity		491
	<b>Volume</b> <Vol>	[1..1]	Amount	C1, C3	491

#### 10.4.2.7.1 Number <Nb>

*Presence:* [1..1]

*Definition:* Total number of specific transaction types executed on the reporting day.

*Datatype:* "DecimalNumberFraction5" on page 751

#### 10.4.2.7.2 Volume <Vol>

*Presence:* [1..1]

*Definition:* Total volume of specific transactions executed on the reporting day.

*Impacted by:* C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 716

**Constraints**

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### 10.4.2.8 TransactionsExecutedExcludingPostTradeLargeInScaleWaiver <TxsExctdExclgPstTradLrgInScaleWvr>

*Presence:* [1..1]

*Definition:* Details all transactions that have been performed under a post-trade large in scale waivers.

##### TransactionsExecutedExcludingPostTradeLargeInScaleWaiver

<TxsExctdExclgPstTradLrgInScaleWvr> contains the following **NumberAndVolume2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Number</b> <Nb>	[1..1]	Quantity		492
	<b>Volume</b> <Vol>	[1..1]	Amount	C1, C3	492

##### 10.4.2.8.1 Number <Nb>

*Presence:* [1..1]

*Definition:* Total number of specific transaction types executed on the reporting day.

*Datatype:* "DecimalNumberFraction5" on page 751

##### 10.4.2.8.2 Volume <Vol>

*Presence:* [1..1]

*Definition:* Total volume of specific transactions executed on the reporting day.

*Impacted by:* C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 716

##### Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### 10.4.3 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

*Definition:* Additional information that can not be captured in the structured fields and/or any other specific block.

*Impacted by:* C4 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 666 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		666
	Envelope <Envlp>	[1..1]	(External Schema)		666

#### Constraints

- **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# **11 auth.041.001.01 FinancialInstrumentReportingNonEquityTradingActivityReportV01**

## **11.1 MessageDefinition Functionality**

The FinancialInstrumentReportingNonEquityTradingActivityReport message is sent by the trading venue to the national competent authority to report on non-equity specific trading activity aggregated quantitative data, used for the transparency calculations.

### **Outline**

The FinancialInstrumentReportingNonEquityTradingActivityReportV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

**A. ReportHeader**

Header information related to the global report.

**B. NonEquityTransparencyData**

Details the transparency data reported by a trading venue.

**C. SupplementaryData**

Additional information that can not be captured in the structured fields and/or any other specific block.

## 11.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<i>Message root &lt;Document&gt;</i> <i>&lt;FinInstrmRptgNonEqtyTradgActvtyRpt&gt;</i>	[1..1]			
	<b>ReportHeader</b> <RptHdr>	[1..1]			496
	<b>ReportingEntity</b> <RptgNtty>	[1..1]		C4	496
{Or	<b>MarketIdentificationCode</b> <MktIdCd>	[1..1]	IdentifierSet		497
Or	<b>NationalCompetentAuthority</b> <NtlCmptntAuthrty>	[1..1]	CodeSet	C1	497
Or}	<b>Other</b> <Othr>	[1..1]			497
	<b>Identification</b> <Id>	[1..1]	Text		498
	<b>Type</b> <Tp>	[1..1]	CodeSet		498
	<b>ReportingPeriod</b> <RptgPrd>	[1..1]	±		498
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		498
	<b>NonEquityTransparencyData</b> <NonEqtyTrnsprncyData>	[1..*]		C3, C5	498
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		499
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		499
	<b>ReportingDate</b> <RptgDt>	[0..1]	Date		500
	<b>TradingVenue</b> <TradgVn>	[0..1]	IdentifierSet		500
	<b>Suspension</b> <Sspnsn>	[1..1]	Indicator		500
	<b>NumberTransactions</b> <NbTx>	[0..1]	Quantity		500
	<b>AggregatedQuantitativeData</b> <AggtdQttvData>	[0..*]			500
	<b>NumberOfTransactions</b> <NbOfTx>	[1..1]	Quantity		501
	<b>TotalNotionalAmount</b> <TtlNtnlAmt>	[1..1]	Quantity		501
	<b>Range</b> <Rg>	[1..1]			501
	<b>FromQuantity</b> <FrQty>	[1..1]	Quantity		501
	<b>ToQuantity</b> <ToQty>	[1..1]	Quantity		501
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C2	501

## 11.3 Constraints

### C1 Country

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

## C2 SupplementaryDataRule

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

## C3 ValidISINRule

ISIN code must pass checksum validation.

## C4 ValidMICRule

Market Identification code must be an active market at the time of reporting.

## C5 ValidMICRule

Market Identification code must be an active market at the time of reporting.

# 11.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 11.4.1 ReportHeader <RptHdr>

*Presence:* [1..1]

*Definition:* Header information related to the global report.

**ReportHeader <RptHdr>** contains the following **SecuritiesMarketReportHeader1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReportingEntity</b> <RptgNtty>	[1..1]		C4	496
{Or	<b>MarketIdentificationCode</b> <MktIdCd>	[1..1]	IdentifierSet		497
Or	<b>NationalCompetentAuthority</b> <NtlCmptntAuthrty>	[1..1]	CodeSet	C1	497
Or}	<b>Other</b> <Othr>	[1..1]			497
	<b>Identification</b> <Id>	[1..1]	Text		498
	<b>Type</b> <Tp>	[1..1]	CodeSet		498
	<b>ReportingPeriod</b> <RptgPrd>	[1..1]	±		498
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		498

### 11.4.1.1 ReportingEntity <RptgNtty>

*Presence:* [1..1]

*Definition:* Identification of the venue which generates the report.

*Impacted by:* C4 "ValidMICRule"



**ReportingEntity <RptgNtty>** contains one of the following **TradingVenueIdentification1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>MarketIdentificationCode</b> <MktldCd>	[1..1]	IdentifierSet		497
Or	<b>NationalCompetentAuthority</b> <NtlCmptntAuthrty>	[1..1]	CodeSet	C1	497
Or}	<b>Other</b> <Othr>	[1..1]			497
	<b>Identification</b> <Id>	[1..1]	Text		498
	<b>Type</b> <Tp>	[1..1]	CodeSet		498

#### Constraints

- **ValidMICRule**

Market Identification code must be an active market at the time of reporting.

#### 11.4.1.1.1 MarketIdentificationCode <MktldCd>

*Presence:* [1..1]

*Definition:* Identification used where reporting entity uses a market identification code (MIC).

*Datatype:* "MICIdentifier" on page 750

#### 11.4.1.1.2 NationalCompetentAuthority <NtlCmptntAuthrty>

*Presence:* [1..1]

*Definition:* Identification used where reporting entity is a national competent authority.

*Impacted by:* C1 "Country"

*Datatype:* "CountryCode" on page 735

#### Constraints

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 11.4.1.1.3 Other <Othr>

*Presence:* [1..1]

*Definition:* Identification used where a venue does not have an already defined code type.

**Other <Othr>** contains the following **TradingVenueIdentification2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]	Text		498
	<b>Type</b> <Tp>	[1..1]	CodeSet		498

#### 11.4.1.1.3.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification field of the submitting entity.

*Datatype:* "Max50Text" on page 754

#### 11.4.1.1.3.2 Type <Tp>

*Presence:* [1..1]

*Definition:* Code list of venues to populate free form text identification.

*Datatype:* "TradingVenue2Code" on page 746

CodeName	Name	Definition
APPA	ApprovedPublicationArrangement	Person authorised under the provisions established in the regulation to provide the service of publishing trade reports on behalf of investment firms.
CTPS	ConsolidatedTapeProvider	Provider which will consolidate post-trade information into a continuous electronic data stream and make it publicly available as close to real time as technologically possible on a reasonable commercial basis and free of charge after 15 minutes.

#### 11.4.1.2 ReportingPeriod <RptgPrd>

*Presence:* [1..1]

*Definition:* Date or date range the report relates to.

**ReportingPeriod <RptgPrd>** contains one of the following elements (see "Period4Choice" on page 658 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		659
Or	FromDate <FrDt>	[1..1]	Date		659
Or	ToDate <ToDt>	[1..1]	Date		659
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		659

#### 11.4.1.3 SubmissionDateTime <SubmissnDtTm>

*Presence:* [0..1]

*Definition:* Date and time of the report originally submitted by the reporting entity when the file is generated for submission to their reporting authority.

*Datatype:* "ISODateTime" on page 749

### 11.4.2 NonEquityTransparencyData <NonEqtyTrnsprncyData>

*Presence:* [1..\*]

*Definition:* Details the transparency data reported by a trading venue.

*Impacted by:* C3 "ValidISINRule", C5 "ValidMICRule"

**NonEquityTransparencyData <NonEqtyTrnsprncyData>** contains the following **TransparencyDataReport15** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TechnicalRecordIdentification &lt;TechRcrdId&gt;</b>	[0..1]	Text		499
	<b>Identification &lt;Id&gt;</b>	[1..1]	IdentifierSet		499
	<b>ReportingDate &lt;RptgDt&gt;</b>	[0..1]	Date		500
	<b>TradingVenue &lt;TradgVn&gt;</b>	[0..1]	IdentifierSet		500
	<b>Suspension &lt;Sspnsn&gt;</b>	[1..1]	Indicator		500
	<b>NumberTransactions &lt;NbTxs&gt;</b>	[0..1]	Quantity		500
	<b>AggregatedQuantitativeData &lt;AggtdQttvData&gt;</b>	[0..*]			500
	<b>NumberOfTransactions &lt;NbOfTxs&gt;</b>	[1..1]	Quantity		501
	<b>TotalNotionalAmount &lt;TtlNtnlAmt&gt;</b>	[1..1]	Quantity		501
	<b>Range &lt;Rg&gt;</b>	[1..1]			501
	<b>FromQuantity &lt;FrQty&gt;</b>	[1..1]	Quantity		501
	<b>ToQuantity &lt;ToQty&gt;</b>	[1..1]	Quantity		501

#### Constraints

- **ValidISINRule**

ISIN code must pass checksum validation.

- **ValidMICRule**

Market Identification code must be an active market at the time of reporting.

#### 11.4.2.1 TechnicalRecordIdentification <TechRcrdId>

*Presence:* [0..1]

*Definition:* Unique identifier of a record in a message used as part of error management and status advice messages.

*Usage:*

This identification will be used in the status advice report sent back.

*Datatype:* "Max35Text" on page 754

#### 11.4.2.2 Identification <Id>

*Presence:* [1..1]

*Definition:* Identifies the financial instrument using an ISIN.

*Datatype:* ["ISINOct2015Identifier" on page 749](#)

#### 11.4.2.3 ReportingDate <RptgDt>

*Presence:* [0..1]

*Definition:* Date to which the quantitative data fields below relate.

*Datatype:* ["ISODate" on page 748](#)

#### 11.4.2.4 TradingVenue <TradgVn>

*Presence:* [0..1]

*Definition:* Segment MIC for the trading venue where applicable, otherwise the operational MIC.

*Datatype:* ["MICIdentifier" on page 750](#)

#### 11.4.2.5 Suspension <Sspnsn>

*Presence:* [1..1]

*Definition:* Indicates whether the instrument was suspended for trading on that trading venue on the reporting day.

*Datatype:* One of the following values must be used (see ["TrueFalseIndicator" on page 750](#)):

- *Meaning When True:* True
- *Meaning When False:* False

#### 11.4.2.6 NumberTransactions <NbTx>

*Presence:* [0..1]

*Definition:* Total number of transactions executed on the reporting day for the instrument.

*Datatype:* ["Number" on page 752](#)

#### 11.4.2.7 AggregatedQuantitativeData <AggtdQttvData>

*Presence:* [0..\*]

*Definition:* Aggregated quantitative data on the non-equity instrument being reported. Details aggregated against the specific range that is defined. Transactions that have been cancelled should be excluded from the reported figure.

**AggregatedQuantitativeData <AggtdQttvData>** contains the following **TransactionsBin2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>NumberOfTransactions</b> <NbOfTx>	[1..1]	Quantity		501
	<b>TotalNotionalAmount</b> <TtlNtnlAmt>	[1..1]	Quantity		501
	<b>Range</b> <Rg>	[1..1]			501
	<b>FromQuantity</b> <FrQty>	[1..1]	Quantity		501
	<b>ToQuantity</b> <ToQty>	[1..1]	Quantity		501

**11.4.2.7.1 NumberOfTransactions <NbOfTxs>**

*Presence:* [1..1]

*Definition:* Total number of transactions executed for that bin. Transactions that have been cancelled should be excluded from the reported figure.

*Datatype:* "Number" on page 752

**11.4.2.7.2 TotalNotionalAmount <TtINtnlAmt>**

*Presence:* [1..1]

*Definition:* Total notional amount traded represented by all transactions executed on the reporting day which size lies in the bin's range, expressed in the currency as specified in the local regulation (except for emission allowances and emission allowance derivatives: tons of carbon dioxide). Transactions that have been cancelled should be excluded from the reported figure.

*Datatype:* "DecimalNumber" on page 750

**11.4.2.7.3 Range <Rg>**

*Presence:* [1..1]

*Definition:* Specific range the quantitative data relates to. Only allowed ranges must be used.

**Range <Rg>** contains the following **FromToQuantityRange2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FromQuantity</b> <FrQty>	[1..1]	Quantity		501
	<b>ToQuantity</b> <ToQty>	[1..1]	Quantity		501

**11.4.2.7.3.1 FromQuantity <FrQty>**

*Presence:* [1..1]

*Definition:* Lower boundary of a range of quantity values.

*Datatype:* "DecimalNumber" on page 750

**11.4.2.7.3.2 ToQuantity <ToQty>**

*Presence:* [1..1]

*Definition:* Upper boundary of a range of quantity values.

*Datatype:* "DecimalNumber" on page 750

**11.4.3 SupplementaryData <SplmtryData>**

*Presence:* [0..\*]

*Definition:* Additional information that can not be captured in the structured fields and/or any other specific block.

*Impacted by:* C2 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 666 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		666
	Envelope <Envlp>	[1..1]	(External Schema)		666

#### Constraints

- **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 12      **auth.042.001.02**

## **FinancialInstrumentReportingInvalidReferenceDataReportV02**

### **12.1      MessageDefinition Functionality**

The FinancialInstrumentReportingInvalidReferenceDataReport message is sent by the trading venue to the national competent authority to report on all records that have become invalid based on updates that have been received or that have passed the termination date original set for the instrument.

#### Outline

The FinancialInstrumentReportingInvalidReferenceDataReportV02 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. DatePeriod

Date period capturing when instruments in the report have been invalidated

Usage:

Within MiFIR, only the From Date To Date field will be used with the From Date corresponding to the date the first instrument was added to this report while the To Date is the date the last instrument was added to the file.

B. NumberOfRecords

Number of invalid records in this message.

C. FinancialInstruments

Provides the details of the financial instruments.

D. SupplementaryData

Additional information that can not be captured in the structured fields and/or any other specific block.

## 12.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FinInstrmRptgInvlldRefDataRpt>	[1..1]			
	<b>DatePeriod</b> <DtPrd>	[1..1]	±		512
	<b>NumberOfRecords</b> <NbOfRcrds>	[0..1]	Quantity		513
	<b>FinancialInstruments</b> <FinInstrms>	[1..*]			513
	<b>FinancialInstrument</b> <FinInstrm>	[1..1]		C16, C17	520
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		529
	<b>FinancialInstrumentGeneralAttributes</b> <FinInstrmGnlAttrbts>	[1..1]		C15, C18, C20	529
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		530
	<b>FullName</b> <FullNm>	[1..1]	Text		530
	<b>ShortName</b> <ShrtNm>	[0..1]	Text		530
	<b>ClassificationType</b> <ClssfctnTp>	[1..1]	IdentifierSet		530
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	530
	<b>CommodityDerivativeIndicator</b> <CmmdtyDerivInd>	[1..1]	Indicator		530
	<b>Issuer</b> <Issr>	[1..1]	IdentifierSet		531
	<b>TradingVenueRelatedAttributes</b> <TradgVnRltdAttrbts>	[1..*]		C14, C19, C21	531
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		531
	<b>IssuerRequest</b> <IssrReq>	[1..1]	Indicator		532
	<b>AdmissionApprovalDateByIssuer</b> <AdmssnApprvlDtByIssr>	[0..1]	DateTime		532
	<b>RequestForAdmissionDate</b> <ReqForAdmssnDt>	[0..1]	DateTime		532
	<b>FirstTradeDate</b> <FrstTradDt>	[0..1]	DateTime		532
	<b>TerminationDate</b> <TermntnDt>	[0..1]	DateTime		532
	<b>DebtInstrumentAttributes</b> <DebtInstrmAttrbts>	[0..1]			532
	<b>TotalIssuedNominalAmount</b> <TtlIssdNmnlAmt>	[1..1]	Amount	C2, C5	533
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		533
	<b>NominalValuePerUnit</b> <NmnlValPerUnit>	[1..1]	Amount	C2, C5	533
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		534
	<b>DebtSeniority</b> <DebtSnrty>	[0..1]	CodeSet		534
	<b>DerivativeInstrumentAttributes</b> <DerivInstrmAttrbts>	[0..1]		C9	534



Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ExpiryDate</b> <XpryDt>	[0..1]	Date		540
	<b>PriceMultiplier</b> <PricMltplr>	[0..1]	Quantity	C6	541
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[0..1]			541
{Or	<b>Single</b> <Sngl>	[1..1]			541
{Or	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		542
Or	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		542
Or}	<b>Index</b> <Indx>	[1..1]	±		542
Or}	<b>Basket</b> <Bskt>	[1..1]		C3, C10	542
	<b>ISIN</b> <ISIN>	[0..*]	IdentifierSet		542
	<b>LEI</b> <LEI>	[0..*]	IdentifierSet		543
	<b>OptionType</b> <OptnTp>	[0..1]	CodeSet		543
	<b>StrikePrice</b> <StrkPric>	[0..1]	±		543
	<b>OptionExerciseStyle</b> <OptnExrcStyle>	[0..1]	CodeSet		544
	<b>DeliveryType</b> <DlvryTp>	[0..1]	CodeSet		544
	<b>AssetClassSpecificAttributes</b> <AsstClssSpfcAttrbts>	[0..1]		C11	544
	<b>Commodity</b> <Cmmdty>	[0..1]			551
	<b>Product</b> <Pdct>	[1..1]			556
{Or	<b>Agricultural</b> <Agrcltrl>	[1..1]			562
{Or	<b>GrainOilSeed</b> <GrnOilSeed>	[1..1]			564
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		564
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		564
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		564
Or	<b>Soft</b> <Soft>	[1..1]			565
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		565
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		565
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		565
Or	<b>Potato</b> <Ptt>	[1..1]			566
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		566
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		566
Or	<b>OliveOil</b> <OlvOil>	[1..1]			566
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		567

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		567
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		567
Or	<b>Dairy</b> <Dairy>	[1..1]			567
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		567
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		568
Or	<b>Forestry</b> <Frstry>	[1..1]			568
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		568
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		568
Or	<b>Seafood</b> <Sfd>	[1..1]			568
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		569
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		569
Or	<b>LiveStock</b> <LiveStock>	[1..1]			569
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		569
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		569
Or}	<b>Grain</b> <Grn>	[1..1]			570
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		570
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		570
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		570
Or	<b>Energy</b> <Nrgy>	[1..1]			570
{Or	<b>Electricity</b> <Elctrcty>	[1..1]			571
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		572
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		572
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		572
Or	<b>NaturalGas</b> <NtrlGas>	[1..1]			572
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		573
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		573
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		573
Or	<b>Oil</b> <Oil>	[1..1]			573
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		574
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		574
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		574

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or	<b>Coal</b> <Coal>	[1..1]			575
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		575
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		575
Or	<b>InterEnergy</b> <IntrNrgy>	[1..1]			576
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		576
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		576
Or	<b>RenewableEnergy</b> <RnwblNrgy>	[1..1]			576
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		576
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		577
Or	<b>LightEnd</b> <LghtEnd>	[1..1]			577
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		577
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		577
Or}	<b>Distillates</b> <Dstillts>	[1..1]			577
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		578
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		578
Or	<b>Environmental</b> <Envttl>	[1..1]			578
{Or	<b>Emissions</b> <Emssns>	[1..1]			579
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		579
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		579
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		579
Or	<b>Weather</b> <Wthr>	[1..1]			580
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		580
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		580
Or}	<b>CarbonRelated</b> <CrbnRltd>	[1..1]			580
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		581
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		581
Or	<b>Fertilizer</b> <Frtlizr>	[1..1]			581
{Or	<b>Ammonia</b> <Ammn>	[1..1]			582
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		582
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		583
Or	<b>DiammoniumPhosphate</b> <DmmnmPhspht>	[1..1]			583

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		583
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		583
Or	<b>Potash</b> <Ptsh>	[1..1]			583
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		584
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		584
Or	<b>Sulphur</b> <Slphr>	[1..1]			584
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		584
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		584
Or	<b>Urea</b> <Urea>	[1..1]			585
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		585
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		585
Or}	<b>UreaAndAmmoniumNitrate</b> <UreaAndAmnmNtr>	[1..1]			585
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		586
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		586
Or	<b>Freight</b> <Frght>	[1..1]			586
{Or	<b>Dry</b> <Dry>	[1..1]			586
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		587
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		587
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		587
Or	<b>Wet</b> <Wet>	[1..1]			587
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		588
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		588
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		588
Or}	<b>ContainerShip</b> <CntnrShip>	[1..1]			588
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		589
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		589
Or	<b>IndustrialProduct</b> <IndstrlPdct>	[1..1]			589
{Or	<b>Construction</b> <Cnstrctn>	[1..1]			589
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		590
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		590
Or}	<b>Manufacturing</b> <Manfctg>	[1..1]			590

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		590
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		590
Or	<b>Metal</b> <Metl>	[1..1]			591
{Or	<b>NonPrecious</b> <NonPrcls>	[1..1]			591
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		591
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		591
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		592
Or}	<b>Precious</b> <Prcls>	[1..1]			592
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		592
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		593
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		593
Or	<b>OtherC10</b> <OthrC10>	[1..1]			593
{Or	<b>Deliverable</b> <Dlvrbl>	[1..1]			593
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		594
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		594
Or}	<b>NonDeliverable</b> <NonDlvrbl>	[1..1]			594
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		594
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		595
Or	<b>Paper</b> <Ppr>	[1..1]			595
{Or	<b>ContainerBoard</b> <CntrBrd>	[1..1]			595
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		595
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		596
Or	<b>Newsprint</b> <Nwsprnt>	[1..1]			596
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		596
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		596
Or	<b>Pulp</b> <Pulp>	[1..1]			596
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		597
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		597
Or}	<b>RecoveredPaper</b> <RcvrdPpr>	[1..1]			597
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		597
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		597

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or	<b>Polypropylene</b> <Plprpln>	[1..1]			598
	<b>Plastic</b> <Plstc>	[1..1]			598
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		598
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		598
Or	<b>Inflation</b> <Infltn>	[1..1]			599
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		599
Or	<b>MultiCommodityExotic</b> <MultiCmmdtyExtc>	[1..1]			599
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		599
Or	<b>OfficialEconomicStatistics</b> <OffclEcnmcSttstcs>	[1..1]			599
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		600
Or}	<b>Other</b> <Othr>	[1..1]			600
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		600
	<b>TransactionType</b> <TxTp>	[0..1]	CodeSet		600
	<b>FinalPriceType</b> <FnlPricTp>	[0..1]	CodeSet		601
	<b>Interest</b> <Intrst>	[0..1]			601
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		601
	<b>FirstLegInterestRate</b> <FrstLegIntrstRate>	[0..1]	±		602
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	602
	<b>OtherLegInterestRate</b> <OthrLegIntrstRate>	[0..1]	±		602
	<b>ForeignExchange</b> <FX>	[0..1]			603
	<b>FXType</b> <FxTp>	[0..1]	CodeSet		603
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	603
	<b>TechnicalAttributes</b> <TechAttrbts>	[0..1]		C12	604
	<b>InconsistencyIndicator</b> <IncnsstncyInd>	[0..1]	Indicator		604
	<b>LastUpdate</b> <LastUpd>	[0..1]	DateTime		604
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		604
	<b>RelevantCompetentAuthority</b> <RlvntCmptntAuthrty>	[0..1]	CodeSet	C4	605
	<b>PublicationPeriod</b> <PblctnPrd>	[0..1]	±		605
	<b>NeverPublished</b> <NvrPblshd>	[0..1]	Indicator		605
	<b>RelevantTradingVenue</b> <RlvntTradgVn>	[0..1]	IdentifierSet		605
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C13	606

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SupplementaryData <SplmtryData>	[0..*]	±	C13	606

## 12.3 Constraints

### C1 ActiveCurrency

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

### C2 ActiveOrHistoricCurrency

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

### C3 BasketInstrumentUniquenessRule

Where an underlying instrument basket is populated, all ISINs or LEIs must be unique.

### C4 Country

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

### C5 CurrencyAmount

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

### C6 MultiplierRule

Price Multiplier must not be zero.

### C7 NumberRule

If Number is negative, then Sign must be present.

### C8 NumberRule

If Number is negative, then Sign must be present.

### C9 OneElementPresentRule

At least one of 5 elements must be present.

### C10 OneElementPresentRule

At least one of 5 elements must be present.

### C11 OneElementPresentRule

At least one of the 3 elements must be present.

### C12 OneElementPresentRule

At least one of the 5 elements must be present.

**C13 SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

**C14 ValidateAdmissionIssuerRule**

When IssuerRequest is equal to true, then AdmissionApprovalDateByIssuer must be present.

**C15 ValidCFIRule**

The CFI code must be a valid CFI code as defined by 10962.

**C16 ValidDebtMaturityDateRule**

DebtInstrumentAttributes/MaturityDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

**C17 ValidDerivativeExpiryDateRule**

DerivativesInstrumentAttributes/ExpiryDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

**C18 ValidISINRule**

ISIN code must pass checksum validation.

**C19 ValidMICRule**

Market Identification code must be an active market at the time of reporting.

**C20 ValidShortNameRule**

ShortName must conform with ISO 18774.

**C21 ValidTerminationDateRule**

TerminationDate cannot be a date earlier than FirstTradeDate, RequestForAdmissionDate or AdmissionApprovalDate.

## 12.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 12.4.1 DatePeriod <DtPrd>

*Presence:* [1..1]

*Definition:* Date period capturing when instruments in the report have been invalidated

*Usage:*

Within MiFIR, only the From Date To Date field will be used with the From Date corresponding to the date the first instrument was added to this report while the To Date is the date the last instrument was added to the file.



**DatePeriod <DtPrd>** contains one of the following elements (see "Period4Choice" on page 658 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		659
Or	FromDate <FrDt>	[1..1]	Date		659
Or	ToDate <ToDt>	[1..1]	Date		659
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		659

## 12.4.2 NumberOfRecords <NbOfRcrds>

*Presence:* [0..1]

*Definition:* Number of invalid records in this message.

*Datatype:* "Number" on page 752

## 12.4.3 FinancialInstruments <FinInstrms>

*Presence:* [1..\*]

*Definition:* Provides the details of the financial instruments.

**FinancialInstruments <FinInstrms>** contains the following **SecuritiesInvalidReferenceDataReport4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FinancialInstrument</b> <FinInstrm>	[1..1]		C16, C17	520
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		529
	<b>FinancialInstrumentGeneralAttributes</b> <FinInstrmGnlAttrbts>	[1..1]		C15, C18, C20	529
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		530
	<b>FullName</b> <FullNm>	[1..1]	Text		530
	<b>ShortName</b> <ShrtNm>	[0..1]	Text		530
	<b>ClassificationType</b> <ClssfctnTp>	[1..1]	IdentifierSet		530
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	530
	<b>CommodityDerivativeIndicator</b> <CmmdtyDerivInd>	[1..1]	Indicator		530
	<b>Issuer</b> <Issr>	[1..1]	IdentifierSet		531
	<b>TradingVenueRelatedAttributes</b> <TradgVnRltdAttrbts>	[1..*]		C14, C19, C21	531
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		531
	<b>IssuerRequest</b> <IssrReq>	[1..1]	Indicator		532
	<b>AdmissionApprovalDateByIssuer</b> <AdmssnApprvldtByIssr>	[0..1]	DateTime		532
	<b>RequestForAdmissionDate</b> <ReqForAdmssnDt>	[0..1]	DateTime		532
	<b>FirstTradeDate</b> <FrstTradDt>	[0..1]	DateTime		532
	<b>TerminationDate</b> <TermntnDt>	[0..1]	DateTime		532
	<b>DebtInstrumentAttributes</b> <DebtInstrmAttrbts>	[0..1]			532
	<b>TotalIssuedNominalAmount</b> <TtlIssdNmnlAmt>	[1..1]	Amount	C2, C5	533
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		533
	<b>NominalValuePerUnit</b> <NmnlValPerUnit>	[1..1]	Amount	C2, C5	533
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		534
	<b>DebtSeniority</b> <DebtSnrty>	[0..1]	CodeSet		534
	<b>DerivativeInstrumentAttributes</b> <DerivInstrmAttrbts>	[0..1]		C9	534
	<b>ExpiryDate</b> <XpryDt>	[0..1]	Date		540
	<b>PriceMultiplier</b> <PricMltplr>	[0..1]	Quantity	C6	541
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[0..1]			541

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Single</b> <Sngl>	[1..1]			541
{Or	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		542
Or	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		542
Or}	<b>Index</b> <Indx>	[1..1]	±		542
Or}	<b>Basket</b> <Bskt>	[1..1]		C3, C10	542
	<b>ISIN</b> <ISIN>	[0..*]	IdentifierSet		542
	<b>LEI</b> <LEI>	[0..*]	IdentifierSet		543
	<b>OptionType</b> <OptnTp>	[0..1]	CodeSet		543
	<b>StrikePrice</b> <StrkPric>	[0..1]	±		543
	<b>OptionExerciseStyle</b> <OptnExrcStyle>	[0..1]	CodeSet		544
	<b>DeliveryType</b> <DlvryTp>	[0..1]	CodeSet		544
	<b>AssetClassSpecificAttributes</b> <AsstClssSpfcAttrbts>	[0..1]		C11	544
	<b>Commodity</b> <Cmmdty>	[0..1]			551
	<b>Product</b> <Pdct>	[1..1]			556
{Or	<b>Agricultural</b> <Agrcltrl>	[1..1]			562
{Or	<b>GrainOilSeed</b> <GrnOilSeed>	[1..1]			564
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		564
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		564
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		564
Or	<b>Soft</b> <Soft>	[1..1]			565
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		565
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		565
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		565
Or	<b>Potato</b> <Ptt>	[1..1]			566
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		566
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		566
Or	<b>OliveOil</b> <OlvOil>	[1..1]			566
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		567
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		567
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		567
Or	<b>Dairy</b> <Dairy>	[1..1]			567

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		567
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		568
Or	<b>Forestry</b> <Frstry>	[1..1]			568
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		568
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		568
Or	<b>Seafood</b> <Sfd>	[1..1]			568
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		569
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		569
Or	<b>LiveStock</b> <LiveStock>	[1..1]			569
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		569
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		569
Or}	<b>Grain</b> <Grn>	[1..1]			570
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		570
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		570
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		570
Or	<b>Energy</b> <Nrgy>	[1..1]			570
{Or	<b>Electricity</b> <Elctrcty>	[1..1]			571
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		572
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		572
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		572
Or	<b>NaturalGas</b> <NtrlGas>	[1..1]			572
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		573
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		573
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		573
Or	<b>Oil</b> <Oil>	[1..1]			573
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		574
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		574
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		574
Or	<b>Coal</b> <Coal>	[1..1]			575
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		575
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		575

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	<b>InterEnergy</b> <IntrNrgy>	[1..1]			576
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		576
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		576
Or	<b>RenewableEnergy</b> <RnwblNrgy>	[1..1]			576
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		576
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		577
Or	<b>LightEnd</b> <LghtEnd>	[1..1]			577
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		577
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		577
Or}	<b>Distillates</b> <Dstllts>	[1..1]			577
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		578
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		578
Or	<b>Environmental</b> <Envttl>	[1..1]			578
{Or	<b>Emissions</b> <Emssns>	[1..1]			579
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		579
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		579
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		579
Or	<b>Weather</b> <Wthr>	[1..1]			580
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		580
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		580
Or}	<b>CarbonRelated</b> <CrbnRltd>	[1..1]			580
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		581
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		581
Or	<b>Fertilizer</b> <Frtlzr>	[1..1]			581
{Or	<b>Ammonia</b> <Ammn>	[1..1]			582
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		582
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		583
Or	<b>DiammoniumPhosphate</b> <DmmnmPhspht>	[1..1]			583
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		583
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		583
Or	<b>Potash</b> <Ptsh>	[1..1]			583

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		584
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		584
Or	<b>Sulphur</b> <Slphr>	[1..1]			584
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		584
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		584
Or	<b>Urea</b> <Urea>	[1..1]			585
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		585
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		585
Or}	<b>UreaAndAmmoniumNitrate</b> <UreaAndAmnmNtrt>	[1..1]			585
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		586
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		586
Or	<b>Freight</b> <Frgh>	[1..1]			586
{Or	<b>Dry</b> <Dry>	[1..1]			586
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		587
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		587
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		587
Or	<b>Wet</b> <Wet>	[1..1]			587
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		588
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		588
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		588
Or}	<b>ContainerShip</b> <CtnrShip>	[1..1]			588
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		589
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		589
Or	<b>IndustrialProduct</b> <IndstlPdct>	[1..1]			589
{Or	<b>Construction</b> <Cnstrctn>	[1..1]			589
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		590
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		590
Or}	<b>Manufacturing</b> <Manfctg>	[1..1]			590
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		590
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		590
Or	<b>Metal</b> <Metl>	[1..1]			591

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>NonPrecious</b> <NonPrCs>	[1..1]			591
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		591
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		591
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		592
Or}	<b>Precious</b> <PrCs>	[1..1]			592
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		592
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		593
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		593
Or	<b>OtherC10</b> <OthrC10>	[1..1]			593
{Or	<b>Deliverable</b> <Dlvrbl>	[1..1]			593
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		594
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		594
Or}	<b>NonDeliverable</b> <NonDlvrbl>	[1..1]			594
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		594
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		595
Or	<b>Paper</b> <Ppr>	[1..1]			595
{Or	<b>ContainerBoard</b> <CntnrBrd>	[1..1]			595
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		595
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		596
Or	<b>Newsprint</b> <Nwsprnt>	[1..1]			596
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		596
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		596
Or	<b>Pulp</b> <Pulp>	[1..1]			596
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		597
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		597
Or}	<b>RecoveredPaper</b> <RcvrdPpr>	[1..1]			597
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		597
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		597
Or	<b>Polypropylene</b> <Plprpln>	[1..1]			598
	<b>Plastic</b> <Plstc>	[1..1]			598
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		598

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		598
Or	<b>Inflation</b> <Infltn>	[1..1]			599
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		599
Or	<b>MultiCommodityExotic</b> <MultiCmmdtyExtc>	[1..1]			599
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		599
Or	<b>OfficialEconomicStatistics</b> <OffclEcnmcSttstcs>	[1..1]			599
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		600
Or}	<b>Other</b> <Othr>	[1..1]			600
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		600
	<b>TransactionType</b> <TxTp>	[0..1]	CodeSet		600
	<b>FinalPriceType</b> <FnlPricTp>	[0..1]	CodeSet		601
	<b>Interest</b> <Intrst>	[0..1]			601
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		601
	<b>FirstLegInterestRate</b> <FrstLegIntrstRate>	[0..1]	±		602
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	602
	<b>OtherLegInterestRate</b> <OthrLegIntrstRate>	[0..1]	±		602
	<b>ForeignExchange</b> <FX>	[0..1]			603
	<b>FXType</b> <FxTp>	[0..1]	CodeSet		603
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	603
	<b>TechnicalAttributes</b> <TechAttrbts>	[0..1]		C12	604
	<b>InconsistencyIndicator</b> <IncnsstncyInd>	[0..1]	Indicator		604
	<b>LastUpdate</b> <LastUpd>	[0..1]	DateTime		604
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		604
	<b>RelevantCompetentAuthority</b> <RlvntCmptntAuthrty>	[0..1]	CodeSet	C4	605
	<b>PublicationPeriod</b> <PblctnPrd>	[0..1]	±		605
	<b>NeverPublished</b> <NvrPblshd>	[0..1]	Indicator		605
	<b>RelevantTradingVenue</b> <RlvntTradgVn>	[0..1]	IdentifierSet		605
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C13	606

#### 12.4.3.1 FinancialInstrument <FinInstrm>

*Presence:* [1..1]

*Definition:* Instrument details at the time this specific details on the financial instrument was invalidated.



*Impacted by:* C16 "ValidDebtMaturityDateRule", C17 "ValidDerivativeExpiryDateRule"

**FinancialInstrument <FinInstrm>** contains the following **SecuritiesReferenceDataReport6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		529
	<b>FinancialInstrumentGeneralAttributes</b> <FinInstrmGnlAttrbts>	[1..1]		C15, C18, C20	529
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		530
	<b>FullName</b> <FullNm>	[1..1]	Text		530
	<b>ShortName</b> <ShrtNm>	[0..1]	Text		530
	<b>ClassificationType</b> <ClssfctnTp>	[1..1]	IdentifierSet		530
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	530
	<b>CommodityDerivativeIndicator</b> <CmmdtyDerivInd>	[1..1]	Indicator		530
	<b>Issuer</b> <Issr>	[1..1]	IdentifierSet		531
	<b>TradingVenueRelatedAttributes</b> <TradgVnRltdAttrbts>	[1..*]		C14, C19, C21	531
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		531
	<b>IssuerRequest</b> <IssrReq>	[1..1]	Indicator		532
	<b>AdmissionApprovalDateByIssuer</b> <AdmssnApprvlDtByIssr>	[0..1]	DateTime		532
	<b>RequestForAdmissionDate</b> <ReqForAdmssnDt>	[0..1]	DateTime		532
	<b>FirstTradeDate</b> <FrstTradDt>	[0..1]	DateTime		532
	<b>TerminationDate</b> <TermntnDt>	[0..1]	DateTime		532
	<b>DebtInstrumentAttributes</b> <DebtInstrmAttrbts>	[0..1]			532
	<b>TotalIssuedNominalAmount</b> <TtlIssdNmnlAmt>	[1..1]	Amount	C2, C5	533
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		533
	<b>NominalValuePerUnit</b> <NmnlValPerUnit>	[1..1]	Amount	C2, C5	533
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		534
	<b>DebtSeniority</b> <DebtSnrty>	[0..1]	CodeSet		534
	<b>DerivativeInstrumentAttributes</b> <DerivInstrmAttrbts>	[0..1]		C9	534
	<b>ExpiryDate</b> <XpryDt>	[0..1]	Date		540
	<b>PriceMultiplier</b> <PricMltplr>	[0..1]	Quantity	C6	541
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[0..1]			541
{Or	<b>Single</b> <Sngl>	[1..1]			541
{Or	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		542

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		542
Or}	<b>Index</b> <Indx>	[1..1]	±		542
Or}	<b>Basket</b> <Bskt>	[1..1]		C3, C10	542
	<b>ISIN</b> <ISIN>	[0..*]	IdentifierSet		542
	<b>LEI</b> <LEI>	[0..*]	IdentifierSet		543
	<b>OptionType</b> <OptnTp>	[0..1]	CodeSet		543
	<b>StrikePrice</b> <StrkPric>	[0..1]	±		543
	<b>OptionExerciseStyle</b> <OptnExrcStyle>	[0..1]	CodeSet		544
	<b>DeliveryType</b> <DlvryTp>	[0..1]	CodeSet		544
	<b>AssetClassSpecificAttributes</b> <AsstClssSpfcAttrbts>	[0..1]		C11	544
	<b>Commodity</b> <Cmmdty>	[0..1]			551
	<b>Product</b> <Pdct>	[1..1]			556
{Or	<b>Agricultural</b> <Agrcltrl>	[1..1]			562
{Or	<b>GrainOilSeed</b> <GrnOilSeed>	[1..1]			564
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		564
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		564
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		564
Or	<b>Soft</b> <Soft>	[1..1]			565
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		565
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		565
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		565
Or	<b>Potato</b> <Ptt>	[1..1]			566
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		566
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		566
Or	<b>OliveOil</b> <OlvOil>	[1..1]			566
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		567
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		567
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		567
Or	<b>Dairy</b> <Dairy>	[1..1]			567
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		567
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		568

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	<b>Forestry</b> <Frstry>	[1..1]			568
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		568
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		568
Or	<b>Seafood</b> <Sfd>	[1..1]			568
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		569
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		569
Or	<b>LiveStock</b> <LiveStock>	[1..1]			569
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		569
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		569
Or}	<b>Grain</b> <Grn>	[1..1]			570
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		570
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		570
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		570
Or	<b>Energy</b> <Nrgy>	[1..1]			570
{Or	<b>Electricity</b> <Elctrcty>	[1..1]			571
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		572
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		572
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		572
Or	<b>NaturalGas</b> <NtrlGas>	[1..1]			572
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		573
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		573
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		573
Or	<b>Oil</b> <Oil>	[1..1]			573
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		574
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		574
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		574
Or	<b>Coal</b> <Coal>	[1..1]			575
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		575
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		575
Or	<b>InterEnergy</b> <IntrNrgy>	[1..1]			576
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		576

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	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		576
Or	<b>RenewableEnergy</b> <RnwblNrgy>	[1..1]			576
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		576
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		577
Or	<b>LightEnd</b> <LghtEnd>	[1..1]			577
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		577
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		577
Or}	<b>Distillates</b> <Dstllts>	[1..1]			577
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		578
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		578
Or	<b>Environmental</b> <Envttl>	[1..1]			578
{Or	<b>Emissions</b> <Emssns>	[1..1]			579
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		579
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		579
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		579
Or	<b>Weather</b> <Wthr>	[1..1]			580
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		580
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		580
Or}	<b>CarbonRelated</b> <CrbnRltd>	[1..1]			580
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		581
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		581
Or	<b>Fertilizer</b> <Frtlizr>	[1..1]			581
{Or	<b>Ammonia</b> <Ammn>	[1..1]			582
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		582
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		583
Or	<b>DiammoniumPhosphate</b> <DmmnmPhspht>	[1..1]			583
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		583
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		583
Or	<b>Potash</b> <Ptsh>	[1..1]			583
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		584
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		584

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	<b>Sulphur</b> <Slphr>	[1..1]			584
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		584
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		584
Or	<b>Urea</b> <Urea>	[1..1]			585
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		585
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		585
Or}	<b>UreaAndAmmoniumNitrate</b> <UreaAndAmnmNtrt>	[1..1]			585
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		586
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		586
Or	<b>Freight</b> <Frgh>	[1..1]			586
{Or	<b>Dry</b> <Dry>	[1..1]			586
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		587
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		587
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		587
Or	<b>Wet</b> <Wet>	[1..1]			587
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		588
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		588
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		588
Or}	<b>ContainerShip</b> <CntrShip>	[1..1]			588
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		589
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		589
Or	<b>IndustrialProduct</b> <IndstrlPdct>	[1..1]			589
{Or	<b>Construction</b> <Cnstrctn>	[1..1]			589
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		590
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		590
Or}	<b>Manufacturing</b> <Manfctg>	[1..1]			590
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		590
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		590
Or	<b>Metal</b> <Metl>	[1..1]			591
{Or	<b>NonPrecious</b> <NonPrct>	[1..1]			591
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		591

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		591
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		592
Or}	<b>Precious</b> <Prcs>	[1..1]			592
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		592
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		593
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		593
Or	<b>OtherC10</b> <OthrC10>	[1..1]			593
{Or	<b>Deliverable</b> <Dlvrbl>	[1..1]			593
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		594
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		594
Or}	<b>NonDeliverable</b> <NonDlvrbl>	[1..1]			594
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		594
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		595
Or	<b>Paper</b> <Ppr>	[1..1]			595
{Or	<b>ContainerBoard</b> <CntnrBrd>	[1..1]			595
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		595
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		596
Or	<b>Newsprint</b> <Nwsprnt>	[1..1]			596
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		596
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		596
Or	<b>Pulp</b> <Pulp>	[1..1]			596
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		597
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		597
Or}	<b>RecoveredPaper</b> <RcvrdPpr>	[1..1]			597
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		597
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		597
Or	<b>Polypropylene</b> <Plprpln>	[1..1]			598
	<b>Plastic</b> <Plstc>	[1..1]			598
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		598
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		598
Or	<b>Inflation</b> <Infltn>	[1..1]			599

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		599
Or	<b>MultiCommodityExotic</b> <MultiCmmdtyExtc>	[1..1]			599
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		599
Or	<b>OfficialEconomicStatistics</b> <OffclEcnmcSttstcs>	[1..1]			599
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		600
Or}	<b>Other</b> <Othr>	[1..1]			600
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		600
	<b>TransactionType</b> <TxTp>	[0..1]	CodeSet		600
	<b>FinalPriceType</b> <FnlPricTp>	[0..1]	CodeSet		601
	<b>Interest</b> <Intrst>	[0..1]			601
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		601
	<b>FirstLegInterestRate</b> <FrstLegIntrstRate>	[0..1]	±		602
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	602
	<b>OtherLegInterestRate</b> <OthrLegIntrstRate>	[0..1]	±		602
	<b>ForeignExchange</b> <FX>	[0..1]			603
	<b>FXType</b> <FxTp>	[0..1]	CodeSet		603
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	603
	<b>TechnicalAttributes</b> <TechAttrbts>	[0..1]		C12	604
	<b>InconsistencyIndicator</b> <IncnsstncyInd>	[0..1]	Indicator		604
	<b>LastUpdate</b> <LastUpd>	[0..1]	DateTime		604
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		604
	<b>RelevantCompetentAuthority</b> <RlvntCmptntAuthrty>	[0..1]	CodeSet	C4	605
	<b>PublicationPeriod</b> <PblctnPrd>	[0..1]	±		605
	<b>NeverPublished</b> <NvrPblshd>	[0..1]	Indicator		605
	<b>RelevantTradingVenue</b> <RlvntTradgVn>	[0..1]	IdentifierSet		605



**Constraints**

- **ValidDebtMaturityDateRule**

DebtInstrumentAttributes/MaturityDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

- **ValidDerivativeExpiryDateRule**

DerivativesInstrumentAttributes/ExpiryDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

**12.4.3.1.1 TechnicalRecordIdentification <TechRcrdId>**

*Presence:* [0..1]

*Definition:* Unique identifier of a record in a message used as part of error management and status advice message.

Usage:

This identification will be used in the status advice report sent back.

*Datatype:* "Max35Text" on page 754

**12.4.3.1.2 FinancialInstrumentGeneralAttributes <FinInstrmGnlAttrbts>**

*Presence:* [1..1]

*Definition:* Attributes and characteristics of the financial instrument.

*Impacted by:* C15 "ValidCFIRule", C18 "ValidISINRule", C20 "ValidShortNameRule"

**FinancialInstrumentGeneralAttributes <FinInstrmGnlAttrbts>** contains the following **SecurityInstrumentDescription9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		530
	<b>FullName</b> <FullNm>	[1..1]	Text		530
	<b>ShortName</b> <ShrtNm>	[0..1]	Text		530
	<b>ClassificationType</b> <ClssfctnTp>	[1..1]	IdentifierSet		530
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	530
	<b>CommodityDerivativeIndicator</b> <CmmdtyDerivInd>	[1..1]	Indicator		530

**Constraints**

- **ValidCFIRule**

The CFI code must be a valid CFI code as defined by 10962.

- **ValidISINRule**

ISIN code must pass checksum validation.

- **ValidShortNameRule**

ShortName must conform with ISO 18774.

#### **12.4.3.1.2.1 Identification <Id>**

*Presence:* [1..1]

*Definition:* Code used to identify the financial instrument.

*Datatype:* "ISINOct2015Identifier" on page 749

#### **12.4.3.1.2.2 FullName <FullNm>**

*Presence:* [1..1]

*Definition:* Full name of the financial instrument.

*Datatype:* "Max350Text" on page 753

#### **12.4.3.1.2.3 ShortName <ShrtNm>**

*Presence:* [0..1]

*Definition:* Short name of financial instrument in accordance with ISO 18774.

*Datatype:* "Max35Text" on page 754

#### **12.4.3.1.2.4 ClassificationType <ClssfctnTp>**

*Presence:* [1..1]

*Definition:* Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification.

*Datatype:* "CFIOct2015Identifier" on page 749

#### **12.4.3.1.2.5 NotionalCurrency <NtnlCcy>**

*Presence:* [1..1]

*Definition:* Currency in which the notional is denominated.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 718

#### **Constraints**

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

#### **12.4.3.1.2.6 CommodityDerivativeIndicator <CmmdtyDerivInd>**

*Presence:* [1..1]

*Definition:* Indicates whether the financial instrument falls within the definition of commodities derivative under the local regulation.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 750):

- *Meaning When True:* True
- *Meaning When False:* False

#### 12.4.3.1.3 Issuer <Issr>

*Presence:* [1..1]

*Definition:* LEI of Issuer or trading venue operator.

*Datatype:* "LEIIdentifier" on page 750

#### 12.4.3.1.4 TradingVenueRelatedAttributes <TradgVnRltdAttrbts>

*Presence:* [1..\*]

*Definition:* Traded venue related attributes.

*Impacted by:* C14 "ValidateAdmissionIssuerRule", C19 "ValidMICRule", C21 "ValidTerminationDateRule"

**TradingVenueRelatedAttributes <TradgVnRltdAttrbts>** contains the following **TradingVenueAttributes1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		531
	<b>IssuerRequest</b> <IssrReq>	[1..1]	Indicator		532
	<b>AdmissionApprovalDateByIssuer</b> <AdmssnApprvlDtByIssr>	[0..1]	DateTime		532
	<b>RequestForAdmissionDate</b> <ReqForAdmssnDt>	[0..1]	DateTime		532
	<b>FirstTradeDate</b> <FrstTradDt>	[0..1]	DateTime		532
	<b>TerminationDate</b> <TermntnDt>	[0..1]	DateTime		532

#### Constraints

- **ValidateAdmissionIssuerRule**

When IssuerRequest is equal to true, then AdmissionApprovalDateByIssuer must be present.

On Condition

/IssuerRequest is equal to value 'true'

Following Must be True

/AdmissionApprovalDateByIssuer Must be present

- **ValidMICRule**

Market Identification code must be an active market at the time of reporting.

- **ValidTerminationDateRule**

TerminationDate cannot be a date earlier than FirstTradeDate, RequestForAdmissionDate or AdmissionApprovalDate.

#### 12.4.3.1.4.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Segment MIC for the trading venue or systematic internaliser, where applicable, otherwise the operating MIC.

*Datatype:* "MICIdentifier" on page 750

#### **12.4.3.1.4.2 IssuerRequest <IssrReq>**

*Presence:* [1..1]

*Definition:* Indicates whether the issuer of the financial instrument has requested or approved the trading or admission to trading of their financial instruments on a trading venue.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 750):

- *Meaning When True:* True
- *Meaning When False:* False

#### **12.4.3.1.4.3 AdmissionApprovalDateByIssuer <AdmssnApprvIDtByIssr>**

*Presence:* [0..1]

*Definition:* Date and time the issuer has approved the admission to trading or trading of its financial instruments on the trading venue.

*Datatype:* "ISODateTime" on page 749

#### **12.4.3.1.4.4 RequestForAdmissionDate <ReqForAdmssnDt>**

*Presence:* [0..1]

*Definition:* Date and time when the request for admission on the trading venue was made for the instrument.

*Datatype:* "ISODateTime" on page 749

#### **12.4.3.1.4.5 FirstTradeDate <FrstTradDt>**

*Presence:* [0..1]

*Definition:* 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.

*Datatype:* "ISODateTime" on page 749

#### **12.4.3.1.4.6 TerminationDate <TermntnDt>**

*Presence:* [0..1]

*Definition:* Date and time when the financial instrument ceases to be traded or to be admitted to trading on the trading venue. Where this date and time is unavailable, the field shall not be populated.

*Datatype:* "ISODateTime" on page 749

#### **12.4.3.1.5 DebtInstrumentAttributes <DebtInstrmAttrbts>**

*Presence:* [0..1]

*Definition:* Attributes specific to debt instruments.

**DebtInstrumentAttributes** <DebtInstrmAttrbts> contains the following **DebtInstrument2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TotalIssuedNominalAmount</b> <TtlIssdNmnlAmt>	[1..1]	Amount	C2, C5	533
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		533
	<b>NominalValuePerUnit</b> <NmnlValPerUnit>	[1..1]	Amount	C2, C5	533
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		534
	<b>DebtSeniority</b> <DebtSnrty>	[0..1]	CodeSet		534

#### 12.4.3.1.5.1 TotalIssuedNominalAmount <TtlIssdNmnlAmt>

*Presence:* [1..1]

*Definition:* Total issued nominal amount in monetary value.

*Impacted by:* C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 716

##### Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### 12.4.3.1.5.2 MaturityDate <MtrtyDt>

*Presence:* [0..1]

*Definition:* Maturity date of the financial instrument.

*Datatype:* "ISODate" on page 748

#### 12.4.3.1.5.3 NominalValuePerUnit <NmnlValPerUnit>

*Presence:* [1..1]

*Definition:* Nominal value of each instrument. If not available, the minimum traded value should be populated.

*Impacted by:* C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 716

##### Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3)

contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### 12.4.3.1.5.4 InterestRate <IntrstRate>

*Presence:* [1..1]

*Definition:* Interest rate of the debt instrument.

**InterestRate <IntrstRate>** contains one of the following elements (see ["InterestRate6Choice"](#) on page 679 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Fixed <Fxd>	[1..1]	Rate		679
Or}	Floating <Fltg>	[1..1]	±		679

#### 12.4.3.1.5.5 DebtSeniority <DebtSnrty>

*Presence:* [0..1]

*Definition:* Seniority for a specific debt instrument.

*Datatype:* ["DebtInstrumentSeniorityType1Code"](#) on page 736

CodeName	Name	Definition
SBOD	SubordinatedDebt	Debt owed to an unsecured creditor that can only be paid, in the event of a liquidation, after the claims of secured creditors have been met.
SNDB	SeniorDebt	Debt that takes priority over other unsecured or otherwise more junior debt owed by the issuer.
MZZD	MezzanineDebt	Subordinated debt or preferred equity instrument that represents a claim on a company's assets which is senior only to that of the common shares.
JUND	JuniorDebt	Debt that is either unsecured or has a lower priority than of another debt claim on the same asset or property.

#### 12.4.3.1.6 DerivativeInstrumentAttributes <DerivInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Attributes specific to derivative instruments.

*Impacted by:* [C9 "OneElementPresentRule"](#)

**DerivativeInstrumentAttributes** <DerivInstrmAttrbts> contains the following **DerivativeInstrument5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ExpiryDate</b> <XpryDt>	[0..1]	Date		540
	<b>PriceMultiplier</b> <PricMltplr>	[0..1]	Quantity	C6	541
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[0..1]			541
{Or	<b>Single</b> <Sngl>	[1..1]			541
{Or	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		542
Or	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		542
Or}	<b>Index</b> <Indx>	[1..1]	±		542
Or}	<b>Basket</b> <Bskt>	[1..1]		C3, C10	542
	<b>ISIN</b> <ISIN>	[0..*]	IdentifierSet		542
	<b>LEI</b> <LEI>	[0..*]	IdentifierSet		543
	<b>OptionType</b> <OptnTp>	[0..1]	CodeSet		543
	<b>StrikePrice</b> <StrkPric>	[0..1]	±		543
	<b>OptionExerciseStyle</b> <OptnExrcStyle>	[0..1]	CodeSet		544
	<b>DeliveryType</b> <DlvryTp>	[0..1]	CodeSet		544
	<b>AssetClassSpecificAttributes</b> <AsstClsSpfcAttrbts>	[0..1]		C11	544
	<b>Commodity</b> <Cmmdty>	[0..1]			551
	<b>Product</b> <Pdct>	[1..1]			556
{Or	<b>Agricultural</b> <Agrcltrl>	[1..1]			562
{Or	<b>GrainOilSeed</b> <GrnOilSeed>	[1..1]			564
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		564
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		564
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		564
Or	<b>Soft</b> <Soft>	[1..1]			565
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		565
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		565
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		565
Or	<b>Potato</b> <Ptt>	[1..1]			566
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		566
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		566
Or	<b>OliveOil</b> <OlvOil>	[1..1]			566

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		567
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		567
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		567
Or	<b>Dairy</b> <Dairy>	[1..1]			567
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		567
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		568
Or	<b>Forestry</b> <Frstry>	[1..1]			568
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		568
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		568
Or	<b>Seafood</b> <Sfd>	[1..1]			568
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		569
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		569
Or	<b>LiveStock</b> <LiveStock>	[1..1]			569
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		569
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		569
Or}	<b>Grain</b> <Grn>	[1..1]			570
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		570
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		570
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		570
Or	<b>Energy</b> <Nrgy>	[1..1]			570
{Or	<b>Electricity</b> <Elctrcty>	[1..1]			571
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		572
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		572
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		572
Or	<b>NaturalGas</b> <NtrlGas>	[1..1]			572
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		573
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		573
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		573
Or	<b>Oil</b> <Oil>	[1..1]			573
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		574
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		574



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		574
Or	<b>Coal</b> <Coal>	[1..1]			575
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		575
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		575
Or	<b>InterEnergy</b> <IntrNrgy>	[1..1]			576
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		576
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		576
Or	<b>RenewableEnergy</b> <RnwblNrgy>	[1..1]			576
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		576
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		577
Or	<b>LightEnd</b> <LghtEnd>	[1..1]			577
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		577
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		577
Or}	<b>Distillates</b> <Dstllts>	[1..1]			577
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		578
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		578
Or	<b>Environmental</b> <Envttl>	[1..1]			578
{Or	<b>Emissions</b> <Emssns>	[1..1]			579
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		579
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		579
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		579
Or	<b>Weather</b> <Wthr>	[1..1]			580
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		580
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		580
Or}	<b>CarbonRelated</b> <CrbnRltd>	[1..1]			580
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		581
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		581
Or	<b>Fertilizer</b> <Frtlizr>	[1..1]			581
{Or	<b>Ammonia</b> <Ammn>	[1..1]			582
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		582
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		583

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	<b>DiammoniumPhosphate</b> <DmmnmPhspht>	[1..1]			583
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		583
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		583
Or	<b>Potash</b> <Ptsh>	[1..1]			583
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		584
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		584
Or	<b>Sulphur</b> <Slphr>	[1..1]			584
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		584
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		584
Or	<b>Urea</b> <Urea>	[1..1]			585
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		585
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		585
Or}	<b>UreaAndAmmoniumNitrate</b> <UreaAndAmmnmNtrt>	[1..1]			585
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		586
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		586
Or	<b>Freight</b> <Frght>	[1..1]			586
{Or	<b>Dry</b> <Dry>	[1..1]			586
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		587
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		587
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		587
Or	<b>Wet</b> <Wet>	[1..1]			587
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		588
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		588
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		588
Or}	<b>ContainerShip</b> <CntnrShip>	[1..1]			588
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		589
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		589
Or	<b>IndustrialProduct</b> <IndstrlPdct>	[1..1]			589
{Or	<b>Construction</b> <Cnstrctn>	[1..1]			589
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		590
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		590

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	<b>Manufacturing</b> <Manfctg>	[1..1]			590
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		590
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		590
Or	<b>Metal</b> <Metl>	[1..1]			591
{Or	<b>NonPrecious</b> <NonPrcls>	[1..1]			591
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		591
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		591
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		592
Or}	<b>Precious</b> <Prcls>	[1..1]			592
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		592
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		593
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		593
Or	<b>OtherC10</b> <OthrC10>	[1..1]			593
{Or	<b>Deliverable</b> <Dlvrbl>	[1..1]			593
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		594
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		594
Or}	<b>NonDeliverable</b> <NonDlvrbl>	[1..1]			594
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		594
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		595
Or	<b>Paper</b> <Ppr>	[1..1]			595
{Or	<b>ContainerBoard</b> <CntrBrd>	[1..1]			595
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		595
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		596
Or	<b>Newsprint</b> <Nwsprnt>	[1..1]			596
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		596
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		596
Or	<b>Pulp</b> <Pulp>	[1..1]			596
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		597
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		597
Or}	<b>RecoveredPaper</b> <RcvrdPpr>	[1..1]			597
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		597

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		597
Or	<b>Polypropylene</b> <Plprpln>	[1..1]			598
	<b>Plastic</b> <Plstc>	[1..1]			598
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		598
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		598
Or	<b>Inflation</b> <Infltn>	[1..1]			599
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		599
Or	<b>MultiCommodityExotic</b> <MultiCmmdtyExtc>	[1..1]			599
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		599
Or	<b>OfficialEconomicStatistics</b> <OffclEcnmcSttstcs>	[1..1]			599
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		600
Or}	<b>Other</b> <Othr>	[1..1]			600
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		600
	<b>TransactionType</b> <TxTp>	[0..1]	CodeSet		600
	<b>FinalPriceType</b> <FnlPricTp>	[0..1]	CodeSet		601
	<b>Interest</b> <Intrst>	[0..1]			601
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		601
	<b>FirstLegInterestRate</b> <FrstLegIntrstRate>	[0..1]	±		602
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	602
	<b>OtherLegInterestRate</b> <OthrLegIntrstRate>	[0..1]	±		602
	<b>ForeignExchange</b> <FX>	[0..1]			603
	<b>FXType</b> <FxTp>	[0..1]	CodeSet		603
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	603

#### Constraints

- **OneElementPresentRule**

At least one of 5 elements must be present.

Following Must be True

/ExpiryDate Must be present

Or /PriceMultiplier Must be present

Or /UnderlyingInstrument Must be present

Or /AssetClassSpecificAttributes Must be present

Or /DeliveryType Must be present

#### 12.4.3.1.6.1 ExpiryDate <XpryDt>

Presence: [0..1]

*Definition:* Expiry date of the financial instrument.

*Datatype:* "ISODate" on page 748

#### 12.4.3.1.6.2 PriceMultiplier <PricMltplr>

*Presence:* [0..1]

*Definition:* 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.

*Impacted by:* C6 "MultiplierRule"

*Datatype:* "NonNegativeDecimalNumber" on page 752

#### Constraints

- **MultiplierRule**

Price Multiplier must not be zero.

#### 12.4.3.1.6.3 UnderlyingInstrument <UndrlygInstrm>

*Presence:* [0..1]

*Definition:* Choice to specify the type(s) of underlying instrument(s) that make up the financial instrument.

**UnderlyingInstrument <UndrlygInstrm>** contains one of the following **FinancialInstrumentIdentification5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Single</b> <Sngl>	[1..1]			541
{Or	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		542
Or	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		542
Or}	<b>Index</b> <Idx>	[1..1]	±		542
Or}	<b>Basket</b> <Bskt>	[1..1]		C3, C10	542
	<b>ISIN</b> <ISIN>	[0..*]	IdentifierSet		542
	<b>LEI</b> <LEI>	[0..*]	IdentifierSet		543

#### 12.4.3.1.6.3.1 Single <Sngl>

*Presence:* [1..1]

*Definition:* Instrument consists of single instrument.

**Single <Sngl>** contains one of the following **FinancialInstrument48Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		542
Or	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		542
Or}	<b>Index</b> <Idx>	[1..1]	±		542

#### 12.4.3.1.6.3.1.1 ISIN <ISIN>

*Presence:* [1..1]

*Definition:* Identifies the financial instrument using an ISIN.

*Datatype:* "ISINOct2015Identifier" on page 749

#### 12.4.3.1.6.3.1.2 LEI <LEI>

*Presence:* [1..1]

*Definition:* The LEI code of the issuer where the instrument is referring to an issuer rather than one single instrument.

*Datatype:* "LEIIdentifier" on page 750

#### 12.4.3.1.6.3.1.3 Index <Indx>

*Presence:* [1..1]

*Definition:* Index on which the financial instrument is based.

**Index <Indx>** contains the following elements (see "FinancialInstrument58" on page 661 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		661
	Name <Nm>	[1..1]	±		661

#### 12.4.3.1.6.3.2 Basket <Bskt>

*Presence:* [1..1]

*Definition:* Instrument consists of multiple instruments.

*Impacted by:* C3 "BasketInstrumentUniquenessRule", C10 "OneElementPresentRule"

**Basket <Bskt>** contains the following **FinancialInstrument53** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..*]	IdentifierSet		542
	LEI <LEI>	[0..*]	IdentifierSet		543

#### Constraints

- BasketInstrumentUniquenessRule**

Where an underlying instrument basket is populated, all ISINs or LEIs must be unique.

- OneElementPresentRule**

At least one of 5 elements must be present.

Following Must be True

/ISIN[\*] Must be present

Or /LEI[\*] Must be present

#### 12.4.3.1.6.3.2.1 ISIN <ISIN>

*Presence:* [0..\*]

*Definition:* Identifies the financial instrument using an ISIN.

*Datatype:* "ISINOct2015Identifier" on page 749

#### 12.4.3.1.6.3.2.2 LEI <LEI>

*Presence:* [0..\*]

*Definition:* The LEI code of the issuer where the instrument is referring to an issuer rather than one single instrument.

*Datatype:* "LEIIdentifier" on page 750

#### 12.4.3.1.6.4 OptionType <OptnTp>

*Presence:* [0..1]

*Definition:* Specifies whether it is a call option (right to purchase a specific underlying asset) or a put option (right to sell a specific underlying asset).

Usage:

Within the scope of MiFIR, RTS 23, the following meanings should be used where a swaption is being detailed, "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. Caps and floors shall interpret this field as, "Put", in case of a Floor, "Call", in case of a Cap. Field only applies to derivatives that are options or warrants.

*Datatype:* "OptionType2Code" on page 741

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.
OTHR	Other	Right where the holder of the option decides whether the option is put or call.

#### 12.4.3.1.6.5 StrikePrice <StrkPric>

*Presence:* [0..1]

*Definition:* Attributes to specify the strike price of a derivative.

Usage:

Within the scope of MiFIR RTS 23, these are the fields 31 and 32. This field only applies to options, warrants, spread bet on an option on an equity or contract for difference on an option on an equity. Where price is currently not available but pending, the value shall be 'PNDG'. Where strike price is not applicable it shall not be populated.

**StrikePrice <StrkPric>** contains one of the following elements (see "SecuritiesTransactionPrice4Choice" on page 677 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Price <Pric>	[1..1]	±		678
Or}	NoPrice <NoPric>	[1..1]	±		678

#### 12.4.3.1.6.6 OptionExerciseStyle <OptnExrcStyle>

*Presence:* [0..1]

*Definition:* 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).

*Usage:*

Within the scope of MiFIR, RTS 23, this field is only applicable for options, warrants and entitlement certificates.

*Datatype:* "OptionStyle7Code" on page 741

CodeName	Name	Definition
AMER	American	Option can be exercised before or on expiry date.
ASIA	Asian	Option where the payoff is not determined by the underlying price at maturity but by the average underlying price over some pre-set period of time.
BERM	Bermudan	Option that can be exercised on multiple discrete dates prior to, or on expiry date.
EURO	European	Option that can be exercised on expiry date only.
OTHR	Other	Other type of option style.

#### 12.4.3.1.6.7 DeliveryType <DlvryTp>

*Presence:* [0..1]

*Definition:* Indicates whether the transaction is settled physically or in cash.

*Datatype:* "PhysicalTransferType4Code" on page 742

CodeName	Name	Definition
PHYS	Physical	Physical transfer.
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

#### 12.4.3.1.6.8 AssetClassSpecificAttributes <AsstClsSpfcAttrbts>

*Presence:* [0..1]



*Definition:* Specific attributes of the underlying asset class of the financial instrument.

*Impacted by:* C11 "OneElementPresentRule"

**AssetClassSpecificAttributes** <AsstClsSpfcAttrbts> contains the following **AssetClass2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Commodity</b> <Cmmdty>	[0..1]			551
	<b>Product</b> <Pdct>	[1..1]			556
{Or	<b>Agricultural</b> <Agrcltrl>	[1..1]			562
{Or	<b>GrainOilSeed</b> <GrnOilSeed>	[1..1]			564
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		564
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		564
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		564
Or	<b>Soft</b> <Soft>	[1..1]			565
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		565
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		565
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		565
Or	<b>Potato</b> <Ptt>	[1..1]			566
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		566
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		566
Or	<b>OliveOil</b> <OlvOil>	[1..1]			566
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		567
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		567
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		567
Or	<b>Dairy</b> <Dairy>	[1..1]			567
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		567
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		568
Or	<b>Forestry</b> <Frstry>	[1..1]			568
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		568
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		568
Or	<b>Seafood</b> <Sfd>	[1..1]			568
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		569
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		569
Or	<b>LiveStock</b> <LiveStock>	[1..1]			569
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		569
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		569

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	<b>Grain</b> <Grn>	[1..1]			570
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		570
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		570
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		570
Or	<b>Energy</b> <Nrgy>	[1..1]			570
{Or	<b>Electricity</b> <Elctrcty>	[1..1]			571
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		572
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		572
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		572
Or	<b>NaturalGas</b> <NtrlGas>	[1..1]			572
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		573
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		573
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		573
Or	<b>Oil</b> <Oil>	[1..1]			573
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		574
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		574
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		574
Or	<b>Coal</b> <Coal>	[1..1]			575
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		575
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		575
Or	<b>InterEnergy</b> <IntrNrgy>	[1..1]			576
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		576
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		576
Or	<b>RenewableEnergy</b> <RnwblNrgy>	[1..1]			576
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		576
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		577
Or	<b>LightEnd</b> <LghtEnd>	[1..1]			577
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		577
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		577
Or}	<b>Distillates</b> <Dstllts>	[1..1]			577
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		578

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		578
Or	<b>Environmental</b> <Envttl>	[1..1]			578
{Or	<b>Emissions</b> <Emssns>	[1..1]			579
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		579
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		579
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		579
Or	<b>Weather</b> <Wthr>	[1..1]			580
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		580
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		580
Or}	<b>CarbonRelated</b> <CrbnRltd>	[1..1]			580
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		581
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		581
Or	<b>Fertilizer</b> <FrtlZr>	[1..1]			581
{Or	<b>Ammonia</b> <Ammn>	[1..1]			582
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		582
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		583
Or	<b>DiammoniumPhosphate</b> <DmmnmPhspht>	[1..1]			583
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		583
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		583
Or	<b>Potash</b> <Ptsh>	[1..1]			583
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		584
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		584
Or	<b>Sulphur</b> <Slphr>	[1..1]			584
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		584
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		584
Or	<b>Urea</b> <Urea>	[1..1]			585
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		585
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		585
Or}	<b>UreaAndAmmoniumNitrate</b> <UreaAndAmmnmNtrt>	[1..1]			585
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		586
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		586

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	<b>Freight</b> <Frght>	[1..1]			586
{Or	<b>Dry</b> <Dry>	[1..1]			586
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		587
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		587
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		587
Or	<b>Wet</b> <Wet>	[1..1]			587
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		588
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		588
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		588
Or}	<b>ContainerShip</b> <CntnrShip>	[1..1]			588
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		589
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		589
Or	<b>IndustrialProduct</b> <IndstrlPdct>	[1..1]			589
{Or	<b>Construction</b> <Cnstrctn>	[1..1]			589
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		590
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		590
Or}	<b>Manufacturing</b> <Manfctg>	[1..1]			590
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		590
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		590
Or	<b>Metal</b> <Metl>	[1..1]			591
{Or	<b>NonPrecious</b> <NonPrcls>	[1..1]			591
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		591
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		591
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		592
Or}	<b>Precious</b> <Prcls>	[1..1]			592
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		592
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		593
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		593
Or	<b>OtherC10</b> <OthrC10>	[1..1]			593
{Or	<b>Deliverable</b> <Dlvrbl>	[1..1]			593
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		594

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		594
Or}	<b>NonDeliverable</b> <NonDlvrbl>	[1..1]			594
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		594
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		595
Or	<b>Paper</b> <Ppr>	[1..1]			595
{Or	<b>ContainerBoard</b> <CntrBrd>	[1..1]			595
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		595
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		596
Or	<b>Newsprint</b> <Nwsprnt>	[1..1]			596
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		596
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		596
Or	<b>Pulp</b> <Pulp>	[1..1]			596
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		597
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		597
Or}	<b>RecoveredPaper</b> <RcvrdPpr>	[1..1]			597
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		597
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		597
Or	<b>Polypropylene</b> <Plprpln>	[1..1]			598
	<b>Plastic</b> <Plstc>	[1..1]			598
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		598
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		598
Or	<b>Inflation</b> <Infltn>	[1..1]			599
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		599
Or	<b>MultiCommodityExotic</b> <MultiCmmdtyExtc>	[1..1]			599
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		599
Or	<b>OfficialEconomicStatistics</b> <OffclEcnmcSttstcs>	[1..1]			599
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		600
Or}	<b>Other</b> <Othr>	[1..1]			600
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		600
	<b>TransactionType</b> <TxTp>	[0..1]	CodeSet		600
	<b>FinalPriceType</b> <FnlPricTp>	[0..1]	CodeSet		601

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Interest</b> <Intrst>	[0..1]			601
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		601
	<b>FirstLegInterestRate</b> <FrstLegIntrstRate>	[0..1]	±		602
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	602
	<b>OtherLegInterestRate</b> <OthrLegIntrstRate>	[0..1]	±		602
	<b>ForeignExchange</b> <FX>	[0..1]			603
	<b>FXType</b> <FxTp>	[0..1]	CodeSet		603
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	603

#### Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/Commodity Must be present

Or /Interest Must be present

Or /ForeignExchange Must be present

#### 12.4.3.1.6.8.1 Commodity <Cmmdty>

*Presence:* [0..1]

*Definition:* The fields in this section should only be populated for instruments that have non-financial instrument of type commodity as underlying.

**Commodity <Cmmdty>** contains the following **DerivativeCommodity2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Product</b> <Pdct>	[1..1]			556
{Or	<b>Agricultural</b> <Agrcltrl>	[1..1]			562
{Or	<b>GrainOilSeed</b> <GrnOilSeed>	[1..1]			564
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		564
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		564
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		564
Or	<b>Soft</b> <Soft>	[1..1]			565
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		565
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		565
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		565
Or	<b>Potato</b> <Ptt>	[1..1]			566
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		566
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		566
Or	<b>OliveOil</b> <OlvOil>	[1..1]			566
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		567
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		567
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		567
Or	<b>Dairy</b> <Dairy>	[1..1]			567
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		567
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		568
Or	<b>Forestry</b> <Frstry>	[1..1]			568
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		568
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		568
Or	<b>Seafood</b> <Sfd>	[1..1]			568
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		569
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		569
Or	<b>LiveStock</b> <LiveStock>	[1..1]			569
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		569
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		569
Or}	<b>Grain</b> <Grn>	[1..1]			570
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		570



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		570
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		570
Or	<b>Energy</b> <Nrgy>	[1..1]			570
{Or	<b>Electricity</b> <Elctrcty>	[1..1]			571
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		572
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		572
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		572
Or	<b>NaturalGas</b> <NtrlGas>	[1..1]			572
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		573
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		573
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		573
Or	<b>Oil</b> <Oil>	[1..1]			573
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		574
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		574
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		574
Or	<b>Coal</b> <Coal>	[1..1]			575
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		575
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		575
Or	<b>InterEnergy</b> <IntrNrgy>	[1..1]			576
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		576
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		576
Or	<b>RenewableEnergy</b> <RnwblNrgy>	[1..1]			576
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		576
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		577
Or	<b>LightEnd</b> <LghtEnd>	[1..1]			577
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		577
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		577
Or}	<b>Distillates</b> <Dstllts>	[1..1]			577
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		578
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		578
Or	<b>Environmental</b> <Envttl>	[1..1]			578

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Emissions</b> <Emssns>	[1..1]			579
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		579
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		579
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		579
Or	<b>Weather</b> <Wthr>	[1..1]			580
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		580
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		580
Or}	<b>CarbonRelated</b> <CrbnRltd>	[1..1]			580
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		581
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		581
Or	<b>Fertilizer</b> <Frtlizr>	[1..1]			581
{Or	<b>Ammonia</b> <Ammn>	[1..1]			582
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		582
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		583
Or	<b>DiammoniumPhosphate</b> <DmmnmPhspht>	[1..1]			583
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		583
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		583
Or	<b>Potash</b> <Ptsh>	[1..1]			583
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		584
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		584
Or	<b>Sulphur</b> <Slphr>	[1..1]			584
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		584
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		584
Or	<b>Urea</b> <Urea>	[1..1]			585
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		585
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		585
Or}	<b>UreaAndAmmoniumNitrate</b> <UreaAndAmmnmNtrt>	[1..1]			585
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		586
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		586
Or	<b>Freight</b> <Frght>	[1..1]			586
{Or	<b>Dry</b> <Dry>	[1..1]			586

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		587
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		587
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		587
Or	<b>Wet</b> <Wet>	[1..1]			587
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		588
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		588
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		588
Or}	<b>ContainerShip</b> <CntnrShip>	[1..1]			588
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		589
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		589
Or	<b>IndustrialProduct</b> <IndstrlPdct>	[1..1]			589
{Or	<b>Construction</b> <Cnstrctn>	[1..1]			589
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		590
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		590
Or}	<b>Manufacturing</b> <Manfctg>	[1..1]			590
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		590
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		590
Or	<b>Metal</b> <Metl>	[1..1]			591
{Or	<b>NonPrecious</b> <NonPrcs>	[1..1]			591
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		591
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		591
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		592
Or}	<b>Precious</b> <Prcs>	[1..1]			592
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		592
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		593
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		593
Or	<b>OtherC10</b> <OthrC10>	[1..1]			593
{Or	<b>Deliverable</b> <Dlvrbl>	[1..1]			593
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		594
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		594
Or}	<b>NonDeliverable</b> <NonDlvrbl>	[1..1]			594

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		594
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		595
Or	<b>Paper</b> <Ppr>	[1..1]			595
{Or	<b>ContainerBoard</b> <CntnrBrd>	[1..1]			595
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		595
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		596
Or	<b>Newsprint</b> <Nwsprnt>	[1..1]			596
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		596
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		596
Or	<b>Pulp</b> <Pulp>	[1..1]			596
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		597
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		597
Or}	<b>RecoveredPaper</b> <RcvrdPpr>	[1..1]			597
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		597
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		597
Or	<b>Polypropylene</b> <Plprpln>	[1..1]			598
	<b>Plastic</b> <Plstc>	[1..1]			598
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		598
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		598
Or	<b>Inflation</b> <Infltn>	[1..1]			599
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		599
Or	<b>MultiCommodityExotic</b> <MultiCmmdtyExtc>	[1..1]			599
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		599
Or	<b>OfficialEconomicStatistics</b> <OffclEcnmcSttstcs>	[1..1]			599
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		600
Or}	<b>Other</b> <Othr>	[1..1]			600
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		600
	<b>TransactionType</b> <TxTp>	[0..1]	CodeSet		600
	<b>FinalPriceType</b> <FnIPricTp>	[0..1]	CodeSet		601

#### 12.4.3.1.6.8.1.1 Product <Pdct>

Presence: [1..1]

*Definition:* Commodity product attributes.

**Product <Pdct>** contains one of the following **AssetClassCommodity3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Agricultural</b> <AgrCtrl>	[1..1]			562
{Or	<b>GrainOilSeed</b> <GrnOilSeed>	[1..1]			564
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		564
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		564
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		564
Or	<b>Soft</b> <Soft>	[1..1]			565
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		565
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		565
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		565
Or	<b>Potato</b> <Ptt>	[1..1]			566
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		566
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		566
Or	<b>OliveOil</b> <OlvOil>	[1..1]			566
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		567
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		567
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		567
Or	<b>Dairy</b> <Dairy>	[1..1]			567
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		567
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		568
Or	<b>Forestry</b> <Frstry>	[1..1]			568
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		568
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		568
Or	<b>Seafood</b> <Sfd>	[1..1]			568
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		569
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		569
Or	<b>LiveStock</b> <LiveStock>	[1..1]			569
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		569
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		569
Or}	<b>Grain</b> <Grn>	[1..1]			570
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		570
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		570

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		570
Or	<b>Energy</b> <Nrgy>	[1..1]			570
{Or	<b>Electricity</b> <Elctrcty>	[1..1]			571
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		572
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		572
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		572
Or	<b>NaturalGas</b> <NtrlGas>	[1..1]			572
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		573
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		573
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		573
Or	<b>Oil</b> <Oil>	[1..1]			573
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		574
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		574
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		574
Or	<b>Coal</b> <Coal>	[1..1]			575
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		575
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		575
Or	<b>InterEnergy</b> <IntrNrgy>	[1..1]			576
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		576
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		576
Or	<b>RenewableEnergy</b> <RnwblNrgy>	[1..1]			576
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		576
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		577
Or	<b>LightEnd</b> <LghtEnd>	[1..1]			577
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		577
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		577
Or}	<b>Distillates</b> <Dstillts>	[1..1]			577
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		578
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		578
Or	<b>Environmental</b> <Envttl>	[1..1]			578
{Or	<b>Emissions</b> <Emssns>	[1..1]			579

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		579
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		579
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		579
Or	<b>Weather</b> <Wthr>	[1..1]			580
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		580
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		580
Or}	<b>CarbonRelated</b> <CrbnRltd>	[1..1]			580
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		581
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		581
Or	<b>Fertilizer</b> <Frtlzr>	[1..1]			581
{Or	<b>Ammonia</b> <Ammn>	[1..1]			582
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		582
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		583
Or	<b>DiammoniumPhosphate</b> <DmmnmPhspt>	[1..1]			583
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		583
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		583
Or	<b>Potash</b> <Ptsh>	[1..1]			583
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		584
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		584
Or	<b>Sulphur</b> <Slphr>	[1..1]			584
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		584
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		584
Or	<b>Urea</b> <Urea>	[1..1]			585
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		585
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		585
Or}	<b>UreaAndAmmoniumNitrate</b> <UreaAndAmmnmNtrt>	[1..1]			585
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		586
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		586
Or	<b>Freight</b> <Frgh>	[1..1]			586
{Or	<b>Dry</b> <Dry>	[1..1]			586
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		587



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		587
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		587
Or	<b>Wet</b> <Wet>	[1..1]			587
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		588
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		588
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		588
Or}	<b>ContainerShip</b> <CntnrShip>	[1..1]			588
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		589
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		589
Or	<b>IndustrialProduct</b> <IndstrlPdct>	[1..1]			589
{Or	<b>Construction</b> <Cnstrctn>	[1..1]			589
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		590
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		590
Or}	<b>Manufacturing</b> <Manfctg>	[1..1]			590
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		590
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		590
Or	<b>Metal</b> <Metl>	[1..1]			591
{Or	<b>NonPrecious</b> <NonPrcls>	[1..1]			591
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		591
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		591
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		592
Or}	<b>Precious</b> <Prcls>	[1..1]			592
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		592
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		593
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		593
Or	<b>OtherC10</b> <OthrC10>	[1..1]			593
{Or	<b>Deliverable</b> <Dlvrbl>	[1..1]			593
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		594
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		594
Or}	<b>NonDeliverable</b> <NonDlvrbl>	[1..1]			594
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		594

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		595
Or	<b>Paper</b> <Ppr>	[1..1]			595
{Or	<b>ContainerBoard</b> <CntnrBrd>	[1..1]			595
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		595
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		596
Or	<b>Newsprint</b> <Nwsprnt>	[1..1]			596
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		596
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		596
Or	<b>Pulp</b> <Pulp>	[1..1]			596
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		597
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		597
Or}	<b>RecoveredPaper</b> <RcvrdPpr>	[1..1]			597
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		597
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		597
Or	<b>Polypropylene</b> <Plprpln>	[1..1]			598
	<b>Plastic</b> <Plstc>	[1..1]			598
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		598
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		598
Or	<b>Inflation</b> <Infltn>	[1..1]			599
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		599
Or	<b>MultiCommodityExotic</b> <MultiCmmdtyExtc>	[1..1]			599
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		599
Or	<b>OfficialEconomicStatistics</b> <OffclEcnmcSttstcs>	[1..1]			599
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		600
Or}	<b>Other</b> <Othr>	[1..1]			600
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		600

#### 12.4.3.1.6.8.1.1.1 Agricultural <Agrcltrl>

*Presence:* [1..1]

*Definition:* Agricultural commodities.

**Agricultural <Agrcltrl>** contains one of the following **AssetClassCommodityAgricultural1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>GrainOilSeed</b> <GrnOilSeed>	[1..1]			564
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		564
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		564
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		564
Or	<b>Soft</b> <Soft>	[1..1]			565
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		565
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		565
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		565
Or	<b>Potato</b> <Ptt>	[1..1]			566
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		566
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		566
Or	<b>OliveOil</b> <OlvOil>	[1..1]			566
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		567
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		567
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		567
Or	<b>Dairy</b> <Dairy>	[1..1]			567
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		567
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		568
Or	<b>Forestry</b> <Frstry>	[1..1]			568
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		568
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		568
Or	<b>Seafood</b> <Sfd>	[1..1]			568
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		569
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		569
Or	<b>LiveStock</b> <LiveStock>	[1..1]			569
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		569
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		569
Or}	<b>Grain</b> <Grn>	[1..1]			570
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		570
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		570

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		570

#### 12.4.3.1.6.8.1.1.1.1 GrainOilSeed <GrnOilSeed>

*Presence:* [1..1]

*Definition:* Grain oil seed agricultural commodity derivative.

**GrainOilSeed** <GrnOilSeed> contains the following **AgriculturalCommodityOilSeed1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		564
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		564
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		564

#### 12.4.3.1.6.8.1.1.1.1.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType1Code" on page 723

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

#### 12.4.3.1.6.8.1.1.1.1.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType1Code" on page 725

CodeName	Name	Definition
GROS	GrainOilSeeds	Commodity of type grain oil seeds.

#### 12.4.3.1.6.8.1.1.1.1.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [1..1]

*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

*Datatype:* "AssetClassDetailedSubProductType1Code" on page 719

CodeName	Name	Definition
FWHT	FeedWheat	Commodity attribute of type feed wheat.
SOYB	Soybeans	Commodity attribute of type soybeans.
RPSD	Rapeseed	Commodity attribute of type rapeseed.
OTHR	Other	Commodity attribute of other type.

CodeName	Name	Definition
CORN	Maize	Commodity attribute of type maize.
RICE	Rice	Commodity attribute of type rice.

#### 12.4.3.1.6.8.1.1.1.2 Soft <Soft>

*Presence:* [1..1]

*Definition:* Soft agricultural commodity derivative.

**Soft <Soft>** contains the following **AgriculturalCommoditySoft1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		565
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		565
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		565

#### 12.4.3.1.6.8.1.1.1.2.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType1Code" on page 723

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

#### 12.4.3.1.6.8.1.1.1.2.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType2Code" on page 727

CodeName	Name	Definition
SOFT	Softs	Commodity of type softs.

#### 12.4.3.1.6.8.1.1.1.2.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [1..1]

*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

*Datatype:* "AssetClassDetailedSubProductType2Code" on page 720

CodeName	Name	Definition
ROBU	RobustaCoffee	Commodity attribute of type robusta coffee.
CCOA	Cocoa	Commodity attribute of type cocoa.
BRWN	RawSugar	Commodity attribute of type raw sugar.

CodeName	Name	Definition
WHSG	WhiteSugar	Commodity attribute of type white sugar.
OTHR	Other	Commodity attribute of other type.

#### 12.4.3.1.6.8.1.1.3.1 Potato <Ptt>

*Presence:* [1..1]

*Definition:* Potato agricultural commodity derivative.

**Potato <Ptt>** contains the following **AgriculturalCommodityPotato1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		566
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		566

#### 12.4.3.1.6.8.1.1.3.1.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType1Code" on page 723

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

#### 12.4.3.1.6.8.1.1.3.1.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType45Code" on page 730

CodeName	Name	Definition
POTA	Potato	Commodity of type potato.

#### 12.4.3.1.6.8.1.1.1.4 OliveOil <OlvOil>

*Presence:* [1..1]

*Definition:* Olive oil agricultural commodity derivative.

**OliveOil <OlvOil>** contains the following **AgriculturalCommodityOliveOil1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		567
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		567
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		567

**12.4.3.1.6.8.1.1.1.4.1 BaseProduct <BasePdct>***Presence:* [1..1]*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.*Datatype:* "AssetClassProductType1Code" on page 723

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

**12.4.3.1.6.8.1.1.1.4.2 SubProduct <SubPdct>***Presence:* [1..1]*Definition:* Sub-product for the underlying asset class.*Datatype:* "AssetClassSubProductType3Code" on page 729

CodeName	Name	Definition
OOLI	OliveOil	Commodity of type olive oil.

**12.4.3.1.6.8.1.1.1.4.3 AdditionalSubProduct <AddtlSubPdct>***Presence:* [0..1]*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.*Datatype:* "AssetClassDetailedSubProductType4Code" on page 720

CodeName	Name	Definition
LAMP	Lampante	Commodity attribute of type lampante.

**12.4.3.1.6.8.1.1.1.5 Dairy <Dairy>***Presence:* [1..1]*Definition:* Dairy agricultural commodity derivative.**Dairy <Dairy>** contains the following **AgriculturalCommodityDairy1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		567
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		568

**12.4.3.1.6.8.1.1.1.5.1 BaseProduct <BasePdct>***Presence:* [1..1]*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.*Datatype:* "AssetClassProductType1Code" on page 723

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

#### 12.4.3.1.6.8.1.1.1.5.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType20Code" on page 725

CodeName	Name	Definition
DIRY	Dairy	Commodity of type dairy.

#### 12.4.3.1.6.8.1.1.1.6 Forestry <Frstry>

*Presence:* [1..1]

*Definition:* Forestry agricultural commodity derivative.

**Forestry <Frstry>** contains the following **AgriculturalCommodityForestry1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		568
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		568

#### 12.4.3.1.6.8.1.1.1.6.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType1Code" on page 723

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

#### 12.4.3.1.6.8.1.1.1.6.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType21Code" on page 726

CodeName	Name	Definition
FRST	Forestry	Commodity of type forestry.

#### 12.4.3.1.6.8.1.1.1.7 Seafood <Sfd>

*Presence:* [1..1]

*Definition:* Seafood agricultural commodity derivative.

**Seafood <Sfd>** contains the following **AgriculturalCommoditySeafood1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		569
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		569



**12.4.3.1.6.8.1.1.1.7.1 BaseProduct <BasePdct>***Presence:* [1..1]*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.*Datatype:* "AssetClassProductType1Code" on page 723

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

**12.4.3.1.6.8.1.1.1.7.2 SubProduct <SubPdct>***Presence:* [1..1]*Definition:* Sub-product for the underlying asset class.*Datatype:* "AssetClassSubProductType23Code" on page 726

CodeName	Name	Definition
SEAF	Seafood	Commodity of type seafood.

**12.4.3.1.6.8.1.1.1.8 LiveStock <LiveStock>***Presence:* [1..1]*Definition:* Livestock agricultural commodity derivative.**LiveStock <LiveStock>** contains the following **AgriculturalCommodityLiveStock1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct &lt;BasePdct&gt;</b>	[1..1]	CodeSet		569
	<b>SubProduct &lt;SubPdct&gt;</b>	[1..1]	CodeSet		569

**12.4.3.1.6.8.1.1.1.8.1 BaseProduct <BasePdct>***Presence:* [1..1]*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.*Datatype:* "AssetClassProductType1Code" on page 723

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

**12.4.3.1.6.8.1.1.1.8.2 SubProduct <SubPdct>***Presence:* [1..1]*Definition:* Sub-product for the underlying asset class.*Datatype:* "AssetClassSubProductType22Code" on page 726

CodeName	Name	Definition
LSTK	Livestock	Commodity of type livestock.

#### 12.4.3.1.6.8.1.1.1.9 Grain <Grn>

*Presence:* [1..1]

*Definition:* Grain agricultural commodity derivative.

**Grain <Grn>** contains the following **AgriculturalCommodityGrain1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		570
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		570
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		570

##### 12.4.3.1.6.8.1.1.1.9.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType1Code" on page 723

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

##### 12.4.3.1.6.8.1.1.1.9.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType5Code" on page 731

CodeName	Name	Definition
GRIN	Grain	Commodity of type grain.

##### 12.4.3.1.6.8.1.1.1.9.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [0..1]

*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

*Datatype:* "AssetClassDetailedSubProductType15Code" on page 719

CodeName	Name	Definition
MWHT	MillingWheat	Commodity attribute of type milled wheat.

##### 12.4.3.1.6.8.1.1.2 Energy <Nrgy>

*Presence:* [1..1]

*Definition:* Energy commodities.

**Energy <Nrgy>** contains one of the following **AssetClassCommodityEnergy1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Electricity</b> <Elctrcty>	[1..1]			571
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		572
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		572
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		572
Or	<b>NaturalGas</b> <NtrlGas>	[1..1]			572
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		573
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		573
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		573
Or	<b>Oil</b> <Oil>	[1..1]			573
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		574
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		574
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		574
Or	<b>Coal</b> <Coal>	[1..1]			575
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		575
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		575
Or	<b>InterEnergy</b> <IntrNrgy>	[1..1]			576
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		576
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		576
Or	<b>RenewableEnergy</b> <RnwblNrgy>	[1..1]			576
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		576
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		577
Or	<b>LightEnd</b> <LghtEnd>	[1..1]			577
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		577
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		577
Or}	<b>Distillates</b> <Dstllts>	[1..1]			577
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		578
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		578

#### 12.4.3.1.6.8.1.1.2.1 Electricity <Elctrcty>

*Presence:* [1..1]

*Definition:* Definition of Electricity energy commodity derivative.

**Electricity <Elctrcty>** contains the following **EnergyCommodityElectricity1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		572
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		572
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		572

#### 12.4.3.1.6.8.1.1.2.1.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType2Code" on page 723

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

#### 12.4.3.1.6.8.1.1.2.1.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType6Code" on page 731

CodeName	Name	Definition
ELEC	Electricity	Commodity of type electricity.

#### 12.4.3.1.6.8.1.1.2.1.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [1..1]

*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

*Datatype:* "AssetClassDetailedSubProductType5Code" on page 720

CodeName	Name	Definition
BSLD	BaseLoad	Commodity attribute of type base load.
FITR	FinancialTransmissionRights	Commodity attribute of type financial transmission rights.
PKLD	PeakLoad	Commodity attribute of type peak load.
OFFP	OffPeak	Commodity attribute of type off-peak.
OTHR	Other	Commodity attribute of other type.

#### 12.4.3.1.6.8.1.1.2.2 NaturalGas <NtrlGas>

*Presence:* [1..1]

*Definition:* Definition of Natural Gas energy commodity derivative.

**NaturalGas <NtrlGas>** contains the following **EnergyCommodityNaturalGas1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		573
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		573
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		573

#### 12.4.3.1.6.8.1.1.2.2.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType2Code" on page 723

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

#### 12.4.3.1.6.8.1.1.2.2.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType7Code" on page 731

CodeName	Name	Definition
NGAS	NaturalGas	Commodity of type natural gas.

#### 12.4.3.1.6.8.1.1.2.2.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [0..1]

*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

*Datatype:* "AssetClassDetailedSubProductType6Code" on page 720

CodeName	Name	Definition
GASP	GasPool	Commodity attribute of type GASPOOL.
LNCG	LNG	Commodity attribute of type liquid natural gas.
NCGG	NCG	Commodity attribute of type NCG (NetConnect Germany).
TTFG	TTF	Commodity attribute of type TTF (Dutch Title Transfer Facility).
NBPG	NBP	Commodity attribute of type NBP (National Balancing Point).

#### 12.4.3.1.6.8.1.1.2.3 Oil <Oil>

*Presence:* [1..1]

*Definition:* Definition of Oil energy commodity derivative.

**Oil <Oil>** contains the following **EnergyCommodityOil1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		574
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		574
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		574

#### 12.4.3.1.6.8.1.1.2.3.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType2Code" on page 723

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

#### 12.4.3.1.6.8.1.1.2.3.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType8Code" on page 731

CodeName	Name	Definition
OILP	Oil	Commodity of type oil.

#### 12.4.3.1.6.8.1.1.2.3.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [0..1]

*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

*Datatype:* "AssetClassDetailedSubProductType7Code" on page 721

CodeName	Name	Definition
BAKK	Bakken	Commodity attribute of type bakken.
BDSL	Biodiesel	Commodity attribute of type biodiesel.
BRNT	Brent	Commodity attribute of type brent.
BRNX	BrentNX	Commodity attribute of type brent NX (New Expiry).
CNDA	Canadian	Commodity attribute of type canadian.
COND	Condensate	Commodity attribute of type condensate.
DSEL	Diesel	Commodity attribute of type diesel.
DUBA	Dubai	Commodity attribute of type Dubai.
ESPO	ESPO	Commodity attribute of type ESPO (Eastern Siberia Pacific Ocean).

CodeName	Name	Definition
ETHA	Ethanol	Commodity attribute of type ethanol.
FUEL	Fuel	Commodity attribute of type fuel.
FOIL	FuelOil	Commodity attribute of type fuel oil.
GOIL	Gasoil	Commodity attribute of type gasoil.
GSLN	Gasoline	Commodity attribute of type gasoline.
HEAT	HeatingOil	Commodity attribute of type heating oil.
JTFL	JetFuel	Commodity attribute of type jet fuel.
KERO	Kerosene	Commodity attribute of type kerosene.
LLSO	LightLouisianaSweet	Commodity attribute of type light Louisiana sweet (LLS).
MARS	Mars	Commodity attribute of type mars.
NAPH	Naphta	Commodity attribute of type naptha.
NGLO	NGL	Commodity attribute of type NGL (Natural Gas Liquids).
TAPI	Tapis	Commodity attribute of type tapis.
WTIO	WTI	Commodity attribute of type WTI (West Texas Intermediate).
URAL	Urals	Commodity attribute of type urals.

#### 12.4.3.1.6.8.1.1.2.4 Coal <Coal>

*Presence:* [1..1]

*Definition:* Definition of Coal energy commodity derivative.

**Coal <Coal>** contains the following **EnergyCommodityCoal1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		575
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		575

#### 12.4.3.1.6.8.1.1.2.4.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType2Code" on page 723

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

#### 12.4.3.1.6.8.1.1.2.4.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType24Code" on page 726

CodeName	Name	Definition
COAL	Coal	Commodity of type coal.

#### 12.4.3.1.6.8.1.1.2.5 InterEnergy <IntrNrgy>

*Presence:* [1..1]

*Definition:* Inter energy commodity derivative.

**InterEnergy <IntrNrgy>** contains the following **EnergyCommodityInterEnergy1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		576
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		576

##### 12.4.3.1.6.8.1.1.2.5.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType2Code" on page 723

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

##### 12.4.3.1.6.8.1.1.2.5.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType26Code" on page 726

CodeName	Name	Definition
INRG	InterEnergy	Commodity of type inter energy.

#### 12.4.3.1.6.8.1.1.2.6 RenewableEnergy <RnwblNrgy>

*Presence:* [1..1]

*Definition:* Renewable energy commodity derivative.

**RenewableEnergy <RnwblNrgy>** contains the following **EnergyCommodityRenewableEnergy1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		576
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		577

##### 12.4.3.1.6.8.1.1.2.6.1 BaseProduct <BasePdct>

*Presence:* [1..1]



*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType2Code" on page 723

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

#### 12.4.3.1.6.8.1.1.2.6.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType28Code" on page 727

CodeName	Name	Definition
RNNG	RenewableEnergy	Commodity of type renewable energy.

#### 12.4.3.1.6.8.1.1.2.7 LightEnd <LghtEnd>

*Presence:* [1..1]

*Definition:* Light end energy commodity derivative.

**LightEnd <LghtEnd>** contains the following **EnergyCommodityLightEnd1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		577
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		577

#### 12.4.3.1.6.8.1.1.2.7.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType2Code" on page 723

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

#### 12.4.3.1.6.8.1.1.2.7.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType27Code" on page 727

CodeName	Name	Definition
LGHT	LightEnds	Commodity of type light ends.

#### 12.4.3.1.6.8.1.1.2.8 Distillates <Dstillts>

*Presence:* [1..1]

*Definition:* Distillates energy commodity derivative.

**Distillates <Dstitls>** contains the following **EnergyCommodityDistillates1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		578
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		578

#### 12.4.3.1.6.8.1.1.2.8.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType2Code" on page 723

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

#### 12.4.3.1.6.8.1.1.2.8.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType25Code" on page 726

CodeName	Name	Definition
DIST	Distillates	Commodity of type distillates.

#### 12.4.3.1.6.8.1.1.3 Environmental <Envttl>

*Presence:* [1..1]

*Definition:* Environmental commodities.

**Environmental <Envttl>** contains one of the following **AssetClassCommodityEnvironmental1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Emissions</b> <Emssns>	[1..1]			579
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		579
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		579
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		579
Or	<b>Weather</b> <Wthr>	[1..1]			580
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		580
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		580
Or}	<b>CarbonRelated</b> <CrbnRltd>	[1..1]			580
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		581
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		581

**12.4.3.1.6.8.1.1.3.1 Emissions <Emssns>***Presence:* [1..1]*Definition:* Emissions environmental commodity derivative.**Emissions <Emssns>** contains the following **EnvironmentalCommodityEmission1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		579
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		579
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		579

**12.4.3.1.6.8.1.1.3.1.1 BaseProduct <BasePdct>***Presence:* [1..1]*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.*Datatype:* "AssetClassProductType3Code" on page 723

CodeName	Name	Definition
ENVR	Environmental	Commodity of type environmental.

**12.4.3.1.6.8.1.1.3.1.2 SubProduct <SubPdct>***Presence:* [1..1]*Definition:* Sub-product for the underlying asset class.*Datatype:* "AssetClassSubProductType10Code" on page 724

CodeName	Name	Definition
EMIS	Emission	Commodity of type emission.

**12.4.3.1.6.8.1.1.3.1.3 AdditionalSubProduct <AddtlSubPdct>***Presence:* [0..1]*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.*Datatype:* "AssetClassDetailedSubProductType8Code" on page 722

CodeName	Name	Definition
CERE	CER	Commodity attribute of type emissions allowance CER (Certified Emission Reduction).
ERUE	ERU	Commodity attribute of type emissions allowance ERU (European Reduction Unit).
EUA	EUA	Commodity attribute of type emissions allowance EUA (European Union Allowance).

CodeName	Name	Definition
EUAA	EUAA	Commodity attribute of type emissions allowance EUAA (European Union Aviation Allowance).
OTHR	Other	Commodity attribute of other type.

#### 12.4.3.1.6.8.1.1.3.2 Weather <Wthr>

*Presence:* [1..1]

*Definition:* Weather environmental commodity derivative.

**Weather <Wthr>** contains the following **EnvironmentalCommodityWeather1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		580
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		580

#### 12.4.3.1.6.8.1.1.3.2.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType3Code" on page 723

CodeName	Name	Definition
ENVR	Environmental	Commodity of type environmental.

#### 12.4.3.1.6.8.1.1.3.2.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType30Code" on page 727

CodeName	Name	Definition
WTHR	Weather	Commodity of type weather.

#### 12.4.3.1.6.8.1.1.3.3 CarbonRelated <CrbnRltd>

*Presence:* [1..1]

*Definition:* Carbon related environmental commodity derivative.

**CarbonRelated <CrbnRltd>** contains the following **EnvironmentalCommodityCarbonRelated1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		581
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		581

**12.4.3.1.6.8.1.1.3.3.1 BaseProduct <BasePdct>***Presence:* [1..1]*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.*Datatype:* "AssetClassProductType3Code" on page 723

CodeName	Name	Definition
ENVR	Environmental	Commodity of type environmental.

**12.4.3.1.6.8.1.1.3.3.2 SubProduct <SubPdct>***Presence:* [1..1]*Definition:* Sub-product for the underlying asset class.*Datatype:* "AssetClassSubProductType29Code" on page 727

CodeName	Name	Definition
CRBR	CarbonRelated	Commodity of type carbon related.

**12.4.3.1.6.8.1.1.4 Fertilizer <Frtlzl>***Presence:* [1..1]*Definition:* Fertilizer commodities.

**Fertilizer <Frtlzf>** contains one of the following **AssetClassCommodityFertilizer1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Ammonia</b> <Ammn>	[1..1]			582
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		582
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		583
Or	<b>DiammoniumPhosphate</b> <DmmnmPhspht>	[1..1]			583
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		583
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		583
Or	<b>Potash</b> <Ptsh>	[1..1]			583
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		584
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		584
Or	<b>Sulphur</b> <Sphr>	[1..1]			584
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		584
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		584
Or	<b>Urea</b> <Urea>	[1..1]			585
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		585
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		585
Or}	<b>UreaAndAmmoniumNitrate</b> <UreaAndAmmnmNtrt>	[1..1]			585
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		586
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		586

#### 12.4.3.1.6.8.1.1.4.1 Ammonia <Ammn>

*Presence:* [1..1]

*Definition:* Ammonia fertilizer commodity derivative.

**Ammonia <Ammn>** contains the following **FertilizerCommodityAmmonia1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		582
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		583

#### 12.4.3.1.6.8.1.1.4.1.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType5Code" on page 724

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

#### 12.4.3.1.6.8.1.1.4.1.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType39Code" on page 729

CodeName	Name	Definition
AMMO	Ammonia	Commodity of type ammonia.

#### 12.4.3.1.6.8.1.1.4.2 DiammoniumPhosphate <DmmnmPhspt>

*Presence:* [1..1]

*Definition:* Diammonium phosphate fertilizer commodity derivative.

**DiammoniumPhosphate <DmmnmPhspt>** contains the following **FertilizerCommodityDiammoniumPhosphate1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		583
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		583

#### 12.4.3.1.6.8.1.1.4.2.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType5Code" on page 724

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

#### 12.4.3.1.6.8.1.1.4.2.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType40Code" on page 729

CodeName	Name	Definition
DAPH	DiammoniumPhosphate	Commodity of type diammonium phosphate.

#### 12.4.3.1.6.8.1.1.4.3 Potash <Ptsh>

*Presence:* [1..1]

*Definition:* Potash fertilizer commodity derivative.

**Potash <Ptsh>** contains the following **FertilizerCommodityPotash1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		584
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		584

#### 12.4.3.1.6.8.1.1.4.3.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType5Code" on page 724

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

#### 12.4.3.1.6.8.1.1.4.3.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType41Code" on page 729

CodeName	Name	Definition
PTSH	Potash	Commodity of type potash.

#### 12.4.3.1.6.8.1.1.4.4 Sulphur <Slphr>

*Presence:* [1..1]

*Definition:* Sulphur fertilizer commodity derivative.

**Sulphur <Slphr>** contains the following **FertilizerCommoditySulphur1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		584
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		584

#### 12.4.3.1.6.8.1.1.4.4.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType5Code" on page 724

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

#### 12.4.3.1.6.8.1.1.4.4.2 SubProduct <SubPdct>

*Presence:* [1..1]



*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType42Code" on page 729

CodeName	Name	Definition
SLPH	Sulphur	Commodity of type sulphur.

#### 12.4.3.1.6.8.1.1.4.5 Urea <Urea>

*Presence:* [1..1]

*Definition:* Urea fertilizer commodity derivative.

**Urea <Urea>** contains the following **FertilizerCommodityUrea1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		585
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		585

#### 12.4.3.1.6.8.1.1.4.5.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType5Code" on page 724

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

#### 12.4.3.1.6.8.1.1.4.5.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType43Code" on page 730

CodeName	Name	Definition
UREA	Urea	Commodity of type urea.

#### 12.4.3.1.6.8.1.1.4.6 UreaAndAmmoniumNitrate <UreaAndAmnmNtrt>

*Presence:* [1..1]

*Definition:* Urea and ammonium nitrate fertilizer commodity derivative.

**UreaAndAmmoniumNitrate <UreaAndAmnmNtrt>** contains the following **FertilizerCommodityUreaAndAmmoniumNitrate1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		586
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		586

#### 12.4.3.1.6.8.1.1.4.6.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType5Code" on page 724

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

#### 12.4.3.1.6.8.1.1.4.6.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType44Code" on page 730

CodeName	Name	Definition
UAAN	UreaAndAmmoniumNitrite	Commodity of type urea and ammonium nitrite.

#### 12.4.3.1.6.8.1.1.5 Freight <Frght>

*Presence:* [1..1]

*Definition:* Freight commodities.

**Freight <Frght>** contains one of the following **AssetClassCommodityFreight1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Dry &lt;Dry&gt;</b>	[1..1]			586
	<b>BaseProduct &lt;BasePdct&gt;</b>	[1..1]	CodeSet		587
	<b>SubProduct &lt;SubPdct&gt;</b>	[1..1]	CodeSet		587
	<b>AdditionalSubProduct &lt;AddtlSubPdct&gt;</b>	[0..1]	CodeSet		587
Or	<b>Wet &lt;Wet&gt;</b>	[1..1]			587
	<b>BaseProduct &lt;BasePdct&gt;</b>	[1..1]	CodeSet		588
	<b>SubProduct &lt;SubPdct&gt;</b>	[1..1]	CodeSet		588
	<b>AdditionalSubProduct &lt;AddtlSubPdct&gt;</b>	[0..1]	CodeSet		588
Or}	<b>ContainerShip &lt;CntnrShip&gt;</b>	[1..1]			588
	<b>BaseProduct &lt;BasePdct&gt;</b>	[1..1]	CodeSet		589
	<b>SubProduct &lt;SubPdct&gt;</b>	[1..1]	CodeSet		589

#### 12.4.3.1.6.8.1.1.5.1 Dry <Dry>

*Presence:* [1..1]

*Definition:* Dry freight commodity derivative.

**Dry <Dry>** contains the following **FreightCommodityDry1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		587
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		587
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		587

#### 12.4.3.1.6.8.1.1.5.1.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType4Code" on page 723

CodeName	Name	Definition
FRGT	Freight	Commodity of type freight.

#### 12.4.3.1.6.8.1.1.5.1.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType31Code" on page 727

CodeName	Name	Definition
DRYF	Dry	Commodity of type dry freight.

#### 12.4.3.1.6.8.1.1.5.1.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [0..1]

*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

*Datatype:* "AssetClassDetailedSubProductType14Code" on page 719

CodeName	Name	Definition
DBCR	DryBulkCarrier	Commodity attribute of type dry bulk carrier.

#### 12.4.3.1.6.8.1.1.5.2 Wet <Wet>

*Presence:* [1..1]

*Definition:* Wet freight commodity derivative.

**Wet <Wet>** contains the following **FreightCommodityWet1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		588
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		588
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[0..1]	CodeSet		588

#### 12.4.3.1.6.8.1.1.5.2.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType4Code" on page 723

CodeName	Name	Definition
FRGT	Freight	Commodity of type freight.

#### 12.4.3.1.6.8.1.1.5.2.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType32Code" on page 728

CodeName	Name	Definition
WETF	Wet	Commodity of type wet freight.

#### 12.4.3.1.6.8.1.1.5.2.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [0..1]

*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

*Datatype:* "AssetClassDetailedSubProductType12Code" on page 719

CodeName	Name	Definition
TNKR	Tanker	Commodity attribute of type tanker.

#### 12.4.3.1.6.8.1.1.5.3 ContainerShip <CntnrShip>

*Presence:* [1..1]

*Definition:* Container ship freight commodity derivative.

**ContainerShip <CntnrShip>** contains the following **FreightCommodityContainerShip1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		589
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		589

**12.4.3.1.6.8.1.1.5.3.1 BaseProduct <BasePdct>***Presence:* [1..1]*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.*Datatype:* "AssetClassProductType4Code" on page 723

CodeName	Name	Definition
FRGT	Freight	Commodity of type freight.

**12.4.3.1.6.8.1.1.5.3.2 SubProduct <SubPdct>***Presence:* [1..1]*Definition:* Sub-product for the underlying asset class.*Datatype:* "AssetClassSubProductType46Code" on page 730

CodeName	Name	Definition
CSHP	ContainerShip	Commodity of type container ships.

**12.4.3.1.6.8.1.1.6 IndustrialProduct <IndstrlPdct>***Presence:* [1..1]*Definition:* Industrial Product commodities.

**IndustrialProduct <IndstrlPdct>** contains one of the following  
**AssetClassCommodityIndustrialProduct1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Construction &lt;Cnstrctn&gt;</b>	[1..1]			589
	<b>BaseProduct &lt;BasePdct&gt;</b>	[1..1]	CodeSet		590
	<b>SubProduct &lt;SubPdct&gt;</b>	[0..1]	CodeSet		590
Or}	<b>Manufacturing &lt;Manfctg&gt;</b>	[1..1]			590
	<b>BaseProduct &lt;BasePdct&gt;</b>	[1..1]	CodeSet		590
	<b>SubProduct &lt;SubPdct&gt;</b>	[0..1]	CodeSet		590

**12.4.3.1.6.8.1.1.6.1 Construction <Cnstrctn>***Presence:* [1..1]*Definition:* Construction related industrial product commodity derivative.

**Construction <Cnstrctn>** contains the following **IndustrialProductCommodityConstruction1**  
elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct &lt;BasePdct&gt;</b>	[1..1]	CodeSet		590
	<b>SubProduct &lt;SubPdct&gt;</b>	[0..1]	CodeSet		590

#### 12.4.3.1.6.8.1.1.6.1.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType6Code" on page 724

CodeName	Name	Definition
INDP	IndustrialProduct	Commodity of type industrial product.

#### 12.4.3.1.6.8.1.1.6.1.2 SubProduct <SubPdct>

*Presence:* [0..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType33Code" on page 728

CodeName	Name	Definition
CSTR	Construction	Commodity of type construction.

#### 12.4.3.1.6.8.1.1.6.2 Manufacturing <Manfctg>

*Presence:* [1..1]

*Definition:* Manufacturing related industrial product commodity derivative.

**Manufacturing <Manfctg>** contains the following **IndustrialProductCommodityManufacturing1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct &lt;BasePdct&gt;</b>	[1..1]	CodeSet		590
	<b>SubProduct &lt;SubPdct&gt;</b>	[0..1]	CodeSet		590

#### 12.4.3.1.6.8.1.1.6.2.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType6Code" on page 724

CodeName	Name	Definition
INDP	IndustrialProduct	Commodity of type industrial product.

#### 12.4.3.1.6.8.1.1.6.2.2 SubProduct <SubPdct>

*Presence:* [0..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType34Code" on page 728

CodeName	Name	Definition
MFTG	Manufacturing	Commodity of type manufacturing.

**12.4.3.1.6.8.1.1.7 Metal <Metl>***Presence:* [1..1]*Definition:* Metal commodities.**Metal <Metl>** contains one of the following **AssetClassCommodityMetal1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>NonPrecious</b> <NonPrCs>	[1..1]			591
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		591
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		591
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		592
Or}	<b>Precious</b> <PrCs>	[1..1]			592
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		592
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		593
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		593

**12.4.3.1.6.8.1.1.7.1 NonPrecious <NonPrCs>***Presence:* [1..1]*Definition:* Non-precious metal commodity derivative.**NonPrecious <NonPrCs>** contains the following **MetalCommodityNonPrecious1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		591
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		591
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		592

**12.4.3.1.6.8.1.1.7.1.1 BaseProduct <BasePdct>***Presence:* [1..1]*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.*Datatype:* "AssetClassProductType7Code" on page 724

CodeName	Name	Definition
METL	Metal	Commodity of type metal.

**12.4.3.1.6.8.1.1.7.1.2 SubProduct <SubPdct>***Presence:* [1..1]*Definition:* Sub-product for the underlying asset class.*Datatype:* "AssetClassSubProductType15Code" on page 725

CodeName	Name	Definition
NPRM	NonPrecious	Commodity of type non precious metals.

#### 12.4.3.1.6.8.1.1.7.1.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [1..1]

*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

*Datatype:* "AssetClassDetailedSubProductType10Code" on page 718

CodeName	Name	Definition
ALUM	Aluminium	Commodity attribute of type aluminium.
ALUA	AluminiumAlloy	Commodity attribute of type aluminium alloy.
CBLT	Cobalt	Commodity attribute of type cobalt.
COPR	Copper	Commodity attribute of type copper.
IRON	IronOre	Commodity attribute of type iron ore.
MOLY	Molybdenum	Commodity attribute of type molybdenum.
NASC	NASAAC	Commodity attribute of type NASAAC (North American Special Aluminum Alloy Contract).
NICK	Nickel	Commodity attribute of type nickel.
STEL	Steel	Commodity attribute of type steel.
TINN	Tin	Commodity attribute of type tin.
ZINC	Zinc	Commodity attribute of type zinc.
OTHR	Other	Commodity attribute of other type.
LEAD	Lead	Commodity attribute of type lead.

#### 12.4.3.1.6.8.1.1.7.2 Precious <Prcs>

*Presence:* [1..1]

*Definition:* Precious metal commodity derivative.

**Precious <Prcs>** contains the following **MetalCommodityPrecious1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		592
	<b>SubProduct</b> <SubPdct>	[1..1]	CodeSet		593
	<b>AdditionalSubProduct</b> <AddtlSubPdct>	[1..1]	CodeSet		593

#### 12.4.3.1.6.8.1.1.7.2.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.



Datatype: "AssetClassProductType7Code" on page 724

CodeName	Name	Definition
METL	Metal	Commodity of type metal.

#### 12.4.3.1.6.8.1.1.7.2.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType16Code" on page 725

CodeName	Name	Definition
PRME	Precious	Commodity of type precious metals.

#### 12.4.3.1.6.8.1.1.7.2.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [1..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType11Code" on page 719

CodeName	Name	Definition
GOLD	Gold	Commodity attribute of type gold.
OTHR	Other	Commodity attribute of other type.
PLDM	Palladium	Commodity attribute of type palladium.
PTNM	Platinum	Commodity attribute of type platinum.
SLVR	Silver	Commodity attribute of type silver.

#### 12.4.3.1.6.8.1.1.8 OtherC10 <OthrC10>

Presence: [1..1]

Definition: Other C10 commodities.

**OtherC10 <OthrC10>** contains one of the following **AssetClassCommodityOtherC102Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Deliverable</b> <Dlvrl>	[1..1]			593
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		594
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		594
Or}	<b>NonDeliverable</b> <NonDlvrl>	[1..1]			594
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		594
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		595

#### 12.4.3.1.6.8.1.1.8.1 Deliverable <Dlvrl>

Presence: [1..1]

*Definition:* Other C10 deliverable commodity derivative.

**Deliverable <Dlvrbl>** contains the following **OtherC10CommodityDeliverable2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		594
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		594

#### 12.4.3.1.6.8.1.1.8.1.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType11Code" on page 722

CodeName	Name	Definition
OTHC	OtherC10	Commodity of other type C10.

#### 12.4.3.1.6.8.1.1.8.1.2 SubProduct <SubPdct>

*Presence:* [0..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType47Code" on page 730

CodeName	Name	Definition
DLVR	Deliverable	Commodity of type deliverable.

#### 12.4.3.1.6.8.1.1.8.2 NonDeliverable <NonDlvrbl>

*Presence:* [1..1]

*Definition:* Other C10 non-deliverable commodity derivative.

**NonDeliverable <NonDlvrbl>** contains the following **OtherC10CommodityNonDeliverable2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		594
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		595

#### 12.4.3.1.6.8.1.1.8.2.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType11Code" on page 722

CodeName	Name	Definition
OTHC	OtherC10	Commodity of other type C10.

**12.4.3.1.6.8.1.1.8.2.2 SubProduct <SubPdct>***Presence:* [0..1]*Definition:* Sub-product for the underlying asset class.*Datatype:* "AssetClassSubProductType48Code" on page 730

CodeName	Name	Definition
NDLV	NonDeliverable	Commodity of type non deliverable.

**12.4.3.1.6.8.1.1.9 Paper <Ppr>***Presence:* [1..1]*Definition:* Paper commodities.**Paper <Ppr>** contains one of the following **AssetClassCommodityPaper1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>ContainerBoard</b> <CntnrBrd>	[1..1]			595
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		595
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		596
Or	<b>Newsprint</b> <Nwsprnt>	[1..1]			596
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		596
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		596
Or	<b>Pulp</b> <Pulp>	[1..1]			596
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		597
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		597
Or}	<b>RecoveredPaper</b> <RcvrdPpr>	[1..1]			597
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		597
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		597

**12.4.3.1.6.8.1.1.9.1 ContainerBoard <CntnrBrd>***Presence:* [1..1]*Definition:* Container board commodity derivative.**ContainerBoard <CntnrBrd>** contains the following **PaperCommodityContainerBoard1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		595
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		596

**12.4.3.1.6.8.1.1.9.1.1 BaseProduct <BasePdct>***Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType8Code" on page 724

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

#### 12.4.3.1.6.8.1.1.9.1.2 SubProduct <SubPdct>

*Presence:* [0..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType35Code" on page 728

CodeName	Name	Definition
CBRD	Containerboard	Commodity of type containerboard.

#### 12.4.3.1.6.8.1.1.9.2 Newsprint <Nwsprnt>

*Presence:* [1..1]

*Definition:* Newsprint commodity derivative.

**Newsprint <Nwsprnt>** contains the following **PaperCommodityNewsprint1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		596
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		596

#### 12.4.3.1.6.8.1.1.9.2.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType8Code" on page 724

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

#### 12.4.3.1.6.8.1.1.9.2.2 SubProduct <SubPdct>

*Presence:* [0..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType36Code" on page 728

CodeName	Name	Definition
NSPT	Newsprint	Commodity of type newsprint.

#### 12.4.3.1.6.8.1.1.9.3 Pulp <Pulp>

*Presence:* [1..1]

*Definition:* Pulp commodity derivative.

**Pulp <Pulp>** contains the following **PaperCommodityPulp1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		597
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		597

#### 12.4.3.1.6.8.1.1.9.3.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType8Code" on page 724

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

#### 12.4.3.1.6.8.1.1.9.3.2 SubProduct <SubPdct>

*Presence:* [0..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType37Code" on page 728

CodeName	Name	Definition
PULP	Pulp	Commodity of type pulp.

#### 12.4.3.1.6.8.1.1.9.4 RecoveredPaper <RcvrdPpr>

*Presence:* [1..1]

*Definition:* Recovered paper commodity derivative.

**RecoveredPaper <RcvrdPpr>** contains the following **PaperCommodityRecoveredPaper1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		597
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		597

#### 12.4.3.1.6.8.1.1.9.4.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType8Code" on page 724

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

#### 12.4.3.1.6.8.1.1.9.4.2 SubProduct <SubPdct>

*Presence:* [0..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType38Code" on page 729

CodeName	Name	Definition
RCVP	RecoveredPaper	Commodity of type recovered paper.

#### 12.4.3.1.6.8.1.1.10 Polypropylene <Plprpln>

*Presence:* [1..1]

*Definition:* Polypropylene commodities.

**Polypropylene <Plprpln>** contains one of the following **AssetClassCommodityPolypropylene1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Plastic</b> <Plstc>	[1..1]			598
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		598
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		598

#### 12.4.3.1.6.8.1.1.10.1 Plastic <Plstc>

*Presence:* [1..1]

*Definition:* Plastic commodity derivative.

**Plastic <Plstc>** contains the following **PolypropyleneCommodityPlastic1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		598
	<b>SubProduct</b> <SubPdct>	[0..1]	CodeSet		598

#### 12.4.3.1.6.8.1.1.10.1.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType9Code" on page 724

CodeName	Name	Definition
POLY	Polypropylene	Commodity of type polypropylene.

#### 12.4.3.1.6.8.1.1.10.1.2 SubProduct <SubPdct>

*Presence:* [0..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType18Code" on page 725

CodeName	Name	Definition
PLST	Plastic	Commodity of type plastic.

**12.4.3.1.6.8.1.1.11 Inflation <Infltn>***Presence:* [1..1]*Definition:* Inflation commodities.**Inflation <Infltn>** contains the following **AssetClassCommodityInflation1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		599

**12.4.3.1.6.8.1.1.11.1 BaseProduct <BasePdct>***Presence:* [1..1]*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.*Datatype:* "AssetClassProductType12Code" on page 722

CodeName	Name	Definition
INFL	Inflation	Commodity of type inflation.

**12.4.3.1.6.8.1.1.12 MultiCommodityExotic <MultiCmmdtyExtc>***Presence:* [1..1]*Definition:* Multi Commodity Exotic.**MultiCommodityExotic <MultiCmmdtyExtc>** contains the following **AssetClassCommodityMultiCommodityExotic1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		599

**12.4.3.1.6.8.1.1.12.1 BaseProduct <BasePdct>***Presence:* [1..1]*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.*Datatype:* "AssetClassProductType13Code" on page 722

CodeName	Name	Definition
MCEX	MultiCommodityExotic	Commodity of type multi commodity exotic.

**12.4.3.1.6.8.1.1.13 OfficialEconomicStatistics <OffclEcnmcSttstcs>***Presence:* [1..1]*Definition:* Official Economic Statistics commodities.

**OfficialEconomicStatistics <OffclEcnmcSttstcs>** contains the following **AssetClassCommodityOfficialEconomicStatistics1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		600

#### 12.4.3.1.6.8.1.1.13.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType14Code" on page 723

CodeName	Name	Definition
OEST	OfficialEconomicStatistic	Commodity of type official economic statistic.

#### 12.4.3.1.6.8.1.1.14 Other <Othr>

*Presence:* [1..1]

*Definition:* Other commodities.

**Other <Othr>** contains the following **AssetClassCommodityOther1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BaseProduct</b> <BasePdct>	[1..1]	CodeSet		600

#### 12.4.3.1.6.8.1.1.14.1 BaseProduct <BasePdct>

*Presence:* [1..1]

*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.

*Datatype:* "AssetClassProductType15Code" on page 723

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

#### 12.4.3.1.6.8.1.2 TransactionType <TxTp>

*Presence:* [0..1]

*Definition:* Transaction type as specified by the trading venue.

*Datatype:* "AssetClassTransactionType1Code" on page 731

CodeName	Name	Definition
CRCK	Crack	Crack.
DIFF	Differential	Differential.
FUTR	Futures	Futures.
MINI	Minis	Minis.



CodeName	Name	Definition
OPTN	Options	Options.
OTCT	OTC	Over-The-Counter.
ORIT	Outright	Outright.
SWAP	Swaps	Swaps.
TAPO	TAPOS	TAPOS.
OTHR	Other	Other.

#### 12.4.3.1.6.8.1.3 FinalPriceType <FnlPricTp>

*Presence:* [0..1]

*Definition:* Final price type as specified by the trading venue.

*Datatype:* "AssetPriceType1Code" on page 732

CodeName	Name	Definition
ARGM	ArgusMcCloskey	Argus / Mc Closkey price.
BLTC	Baltic	Baltic price.
EXOF	Exchange	Exchange price.
GBCL	GlobalCoal	Global coal price.
IHSM	IHSMcCloskey	IHS Mc Closkey price.
OTHR	Other	Other price.
PLAT	Platts	Platts price.

#### 12.4.3.1.6.8.2 Interest <Intrst>

*Presence:* [0..1]

*Definition:* The fields in this section should only be populated for instruments that have non-financial instrument of type interest rates as underlying.

**Interest <Intrst>** contains the following **DerivativeInterest3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		601
	<b>FirstLegInterestRate</b> <FrstLegIntrstRate>	[0..1]	±		602
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	602
	<b>OtherLegInterestRate</b> <OthrLegIntrstRate>	[0..1]	±		602

#### 12.4.3.1.6.8.2.1 InterestRate <IntrstRate>

*Presence:* [1..1]

*Definition:* Provides the interest rate in number of days, weeks, months or years.

**InterestRate <IntrstRate>** contains the following elements (see "[FloatingInterestRate8](#)" on page 681 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReferenceRate <RefRate>	[1..1]			681
{Or	Index <Indx>	[1..1]	CodeSet		682
Or}	Name <Nm>	[1..1]	Text		684
	Term <Term>	[0..1]	±		684

#### 12.4.3.1.6.8.2.2 FirstLegInterestRate <FrstLegIntrstRate>

*Presence:* [0..1]

*Definition:* Interest rate of the notional currency.

**FirstLegInterestRate <FrstLegIntrstRate>** contains one of the following elements (see "[InterestRate8Choice](#)" on page 681 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Fixed <Fxd>	[1..1]	Rate		681
Or}	Floating <Fltg>	[1..1]	±		681

#### 12.4.3.1.6.8.2.3 OtherNotionalCurrency <OthrNtnlCcy>

*Presence:* [0..1]

*Definition:* Notional currency in which leg 2 of the contract is denominated, in case of multi-currency or cross-currency swaps.

Notional currency in which leg 2 of the swap is denominated, in case of swaptions where the underlying swap is multi-currency.

*Impacted by:* [C2 "ActiveOrHistoricCurrency"](#)

*Datatype:* "[ActiveOrHistoricCurrencyCode](#)" on page 718

#### Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

#### 12.4.3.1.6.8.2.4 OtherLegInterestRate <OthrLegIntrstRate>

*Presence:* [0..1]

*Definition:* Indication of the interest rate used for leg 2, if applicable.

**OtherLegInterestRate <OthrLegIntrstRate>** contains one of the following elements (see "InterestRate8Choice" on page 681 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Fixed <Fxd>	[1..1]	Rate		681
Or}	Floating <Fltg>	[1..1]	±		681

#### 12.4.3.1.6.8.3 ForeignExchange <FX>

*Presence:* [0..1]

*Definition:* The fields in this section should only be populated for instruments that have non-financial instrument of type foreign exchange as underlying.

**ForeignExchange <FX>** contains the following **DerivativeForeignExchange3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FXType</b> <FxTp>	[0..1]	CodeSet		603
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	603

##### 12.4.3.1.6.8.3.1 FXType <FxTp>

*Presence:* [0..1]

*Definition:* Type of the underlying currency.

*Datatype:* "AssetFXSubProductType1Code" on page 732

CodeName	Name	Definition
FXCR	ForeignExchangeCrossRate	Commodity attribute of type foreign exchange cross rate.
FXEM	ForeignExchangeEmergingMarket	Commodity attribute of type foreign exchange emerging markets.
FXMJ	ForeignExchangeMajor	Commodity attribute of type foreign exchange majors.

##### 12.4.3.1.6.8.3.2 OtherNotionalCurrency <OthrNtnlCcy>

*Presence:* [0..1]

*Definition:* Underlying currency 2 of the currency pair (the currency 1 will be populated in the notional currency).

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 718

#### Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3)

contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

#### 12.4.3.1.7 TechnicalAttributes <TechAttrbts>

*Presence:* [0..1]

*Definition:* Technical attributes.

*Impacted by:* C12 "OneElementPresentRule"

**TechnicalAttributes <TechAttrbts>** contains the following **RecordTechnicalData4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>InconsistencyIndicator</b> <IncnsstncyInd>	[0..1]	Indicator		604
	<b>LastUpdate</b> <LastUpd>	[0..1]	DateTime		604
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		604
	<b>RelevantCompetentAuthority</b> <RlvntCmptntAuthrty>	[0..1]	CodeSet	C4	605
	<b>PublicationPeriod</b> <PblctnPrd>	[0..1]	±		605
	<b>NeverPublished</b> <NvrPblshd>	[0..1]	Indicator		605
	<b>RelevantTradingVenue</b> <RlvntTradgVn>	[0..1]	IdentifierSet		605

#### Constraints

- **OneElementPresentRule**

At least one of the 5 elements must be present.

Following Must be True

```

/InconsistencyIndicator Must be present
Or    /LastUpdate Must be present
Or    /SubmissionDateTime Must be present
Or    /RelevantCompetentAuthority Must be present
Or    /PublicationPeriod Must be present

```

#### 12.4.3.1.7.1 InconsistencyIndicator <IncnsstncyInd>

*Presence:* [0..1]

*Definition:* Flag to say if there is an inconsistency across all submitting entities records.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 750):

- *Meaning When True:* True
- *Meaning When False:* False

#### 12.4.3.1.7.2 LastUpdate <LastUpd>

*Presence:* [0..1]

*Definition:* Last date for which data was received for this instrument.

*Datatype:* "ISODatetime" on page 749

#### 12.4.3.1.7.3 SubmissionDateTime <SubmissnDtTm>

*Presence:* [0..1]

*Definition:* Defines the date and time when this instrument was originally received at the submission destination.

*Datatype:* ["ISODateTime" on page 749](#)

#### 12.4.3.1.7.4 RelevantCompetentAuthority <RlvntCmptntAuthrty>

*Presence:* [0..1]

*Definition:* Country code of the relevant competent authority of the instrument.

*Impacted by:* [C4 "Country"](#)

*Datatype:* ["CountryCode" on page 735](#)

##### Constraints

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 12.4.3.1.7.5 PublicationPeriod <PblctnPrd>

*Presence:* [0..1]

*Definition:* Period for which the associated instrument has been publically available.

**PublicationPeriod <PblctnPrd>** contains one of the following elements (see ["Period4Choice" on page 658](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		659
Or	FromDate <FrDt>	[1..1]	Date		659
Or	ToDate <ToDt>	[1..1]	Date		659
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		659

#### 12.4.3.1.7.6 NeverPublished <NvrPblshd>

*Presence:* [0..1]

*Definition:* Flag to say if the record has ever been published.

*Datatype:* One of the following values must be used (see ["TrueFalseIndicator" on page 750](#)):

- *Meaning When True:* True
- *Meaning When False:* False

#### 12.4.3.1.7.7 RelevantTradingVenue <RlvntTradgVn>

*Presence:* [0..1]

*Definition:* Trading venue of the record used by the relevant competent authority to determine the reference data for the instrument.

*Datatype:* ["MICIdentifier" on page 750](#)

### 12.4.3.2 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

*Definition:* Additional information that can not be captured in the structured fields and/or any other specific block.

*Impacted by:* C13 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 666 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		666
	Envelope <Envlp>	[1..1]	(External Schema)		666

#### Constraints

- **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

## 12.4.4 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

*Definition:* Additional information that can not be captured in the structured fields and/or any other specific block.

*Impacted by:* C13 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 666 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		666
	Envelope <Envlp>	[1..1]	(External Schema)		666

#### Constraints

- **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# **13      auth.043.001.01 FinancialInstrumentReportingReferenceDataIndexReportV01**

## **13.1    MessageDefinition Functionality**

This FinancialInstrumentReportingReferenceDataIndexReport message is sent by National Competent Authorities to express an interest in receiving data on European indices.

### Outline

The FinancialInstrumentReportingReferenceDataIndexReportV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. ReportHeader

Header information related to the global report, common to all reference data.

B. IndexData

Details of specific financial instruments a National Competent Authority wishes to express an interest in receiving transaction reports on.

C. SupplementaryData

Additional information that can not be captured in the structured fields and/or any other specific block.

## 13.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FinInstrmRptgRefDataIndxRpt>	[1..1]			
	<b>ReportHeader</b> <RptHdr>	[1..1]			609
	<b>ReportingEntity</b> <RptgNtty>	[1..1]		C4	609
{Or	<b>MarketIdentificationCode</b> <MktIdCd>	[1..1]	IdentifierSet		610
Or	<b>NationalCompetentAuthority</b> <NtlCmptntAuthrty>	[1..1]	CodeSet	C1	610
Or}	<b>Other</b> <Othr>	[1..1]			610
	<b>Identification</b> <Id>	[1..1]	Text		610
	<b>Type</b> <Tp>	[1..1]	CodeSet		610
	<b>ReportingPeriod</b> <RptgPrd>	[1..1]	±		611
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		611
	<b>IndexData</b> <IndxData>	[1..*]			611
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		612
	<b>RequestingEntity</b> <RqstngNtty>	[0..1]	CodeSet	C1	612
	<b>Index</b> <Indx>	[1..1]		C3	612
{Or	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		613
Or}	<b>Index</b> <Indx>	[1..1]	CodeSet		613
	<b>ValidityPeriod</b> <VldtyPrd>	[0..1]	±		615
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C2	615

## 13.3 Constraints

### C1 Country

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

### C2 SupplementaryDataRule

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

### C3 ValidISINRule

ISIN code must pass checksum validation.

### C4 ValidMICRule

Market Identification code must be an active market at the time of reporting.



## 13.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 13.4.1 ReportHeader <RptHdr>

*Presence:* [1..1]

*Definition:* Header information related to the global report, common to all reference data.

**ReportHeader <RptHdr>** contains the following **SecuritiesMarketReportHeader1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReportingEntity</b> <RptgNtty>	[1..1]		C4	609
{Or	<b>MarketIdentificationCode</b> <MktIdCd>	[1..1]	IdentifierSet		610
Or	<b>NationalCompetentAuthority</b> <NtlCmptntAuthrty>	[1..1]	CodeSet	C1	610
Or}	<b>Other</b> <Othr>	[1..1]			610
	<b>Identification</b> <Id>	[1..1]	Text		610
	<b>Type</b> <Tp>	[1..1]	CodeSet		610
	<b>ReportingPeriod</b> <RptgPrd>	[1..1]	±		611
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		611

#### 13.4.1.1 ReportingEntity <RptgNtty>

*Presence:* [1..1]

*Definition:* Identification of the venue which generates the report.

*Impacted by:* C4 "ValidMICRule"

**ReportingEntity <RptgNtty>** contains one of the following **TradingVenueIdentification1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>MarketIdentificationCode</b> <MktIdCd>	[1..1]	IdentifierSet		610
Or	<b>NationalCompetentAuthority</b> <NtlCmptntAuthrty>	[1..1]	CodeSet	C1	610
Or}	<b>Other</b> <Othr>	[1..1]			610
	<b>Identification</b> <Id>	[1..1]	Text		610
	<b>Type</b> <Tp>	[1..1]	CodeSet		610

#### Constraints

- **ValidMICRule**

Market Identification code must be an active market at the time of reporting.

#### 13.4.1.1.1 MarketIdentificationCode <MktIdCd>

*Presence:* [1..1]

*Definition:* Identification used where reporting entity uses a market identification code (MIC).

*Datatype:* "MICIdentifier" on page 750

#### 13.4.1.1.2 NationalCompetentAuthority <NtlCmptntAuthrty>

*Presence:* [1..1]

*Definition:* Identification used where reporting entity is a national competent authority.

*Impacted by:* C1 "Country"

*Datatype:* "CountryCode" on page 735

#### Constraints

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 13.4.1.1.3 Other <Othr>

*Presence:* [1..1]

*Definition:* Identification used where a venue does not have an already defined code type.

**Other <Othr>** contains the following **TradingVenueIdentification2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]	Text		610
	<b>Type</b> <Tp>	[1..1]	CodeSet		610

#### 13.4.1.1.3.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification field of the submitting entity.

*Datatype:* "Max50Text" on page 754

#### 13.4.1.1.3.2 Type <Tp>

*Presence:* [1..1]

*Definition:* Code list of venues to populate free form text identification.

*Datatype:* "TradingVenue2Code" on page 746

CodeName	Name	Definition
APPA	ApprovedPublicationArrangement	Person authorised under the provisions established in the regulation to provide

CodeName	Name	Definition
		the service of publishing trade reports on behalf of investment firms.
CTPS	ConsolidatedTapeProvider	Provider which will consolidate post-trade information into a continuous electronic data stream and make it publicly available as close to real time as technologically possible on a reasonable commercial basis and free of charge after 15 minutes.

### 13.4.1.2 ReportingPeriod <RptgPrd>

*Presence:* [1..1]

*Definition:* Date or date range the report relates to.

**ReportingPeriod <RptgPrd>** contains one of the following elements (see "[Period4Choice](#)" on page 658 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		659
Or	FromDate <FrDt>	[1..1]	Date		659
Or	ToDate <ToDt>	[1..1]	Date		659
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		659

### 13.4.1.3 SubmissionDateTime <SubmissnDtTm>

*Presence:* [0..1]

*Definition:* Date and time of the report originally submitted by the reporting entity when the file is generated for submission to their reporting authority.

*Datatype:* "[ISODatetime](#)" on page 749

## 13.4.2 IndexData <IndxData>

*Presence:* [1..\*]

*Definition:* Details of specific financial instruments a National Competent Authority wishes to express an interest in receiving transaction reports on.

**IndexData <IndxData>** contains the following **SecuritiesIndexReport1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TechnicalRecordIdentification &lt;TechRcrdId&gt;</b>	[0..1]	Text		612
	<b>RequestingEntity &lt;RqstngNtty&gt;</b>	[0..1]	CodeSet	C1	612
	<b>Index &lt;Indx&gt;</b>	[1..1]		C3	612
{Or	<b>ISIN &lt;ISIN&gt;</b>	[1..1]	IdentifierSet		613
Or}	<b>Index &lt;Indx&gt;</b>	[1..1]	CodeSet		613
	<b>ValidityPeriod &lt;VldtyPrd&gt;</b>	[0..1]	±		615

#### 13.4.2.1 TechnicalRecordIdentification <TechRcrdId>

*Presence:* [0..1]

*Definition:* Unique identifier of a record in a message used as part of error management and feedback messages.

Usage:

This identification will be used in the status advice sent back.

*Datatype:* "Max35Text" on page 754

#### 13.4.2.2 RequestingEntity <RqstngNtty>

*Presence:* [0..1]

*Definition:* Country code of the entity that wishes to express an interest in receiving transaction reports for the requested indexes.

*Impacted by:* C1 "Country"

*Datatype:* "CountryCode" on page 735

##### Constraints

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 13.4.2.3 Index <Indx>

*Presence:* [1..1]

*Definition:* Details the index that is being requested.

*Impacted by:* C3 "ValidISINRule"

**Index <Idx>** contains one of the following **FinancialInstrument46Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		613
Or}	<b>Index</b> <Idx>	[1..1]	CodeSet		613

#### Constraints

- **ValidISINRule**

ISIN code must pass checksum validation.

#### 13.4.2.3.1 ISIN <ISIN>

*Presence:* [1..1]

*Definition:* Identifies the financial instrument using an International Securities Identification Number (ISIN).

*Datatype:* "ISINOct2015Identifier" on page 749

#### 13.4.2.3.2 Index <Idx>

*Presence:* [1..1]

*Definition:* Name of the index on which the financial instrument is based.

*Datatype:* "BenchmarkCurveName2Code" on page 733

CodeName	Name	Definition
WIBO	WIBOR	Warsaw Interbank Offered Rate.
TREA	Treasury	Treasury benchmark that comes in three types: the yield curve, the par curve, and the spot curve. All curves also have a constituent time series.
TIBO	TIBOR	Tokyo Interbank Offered Rate.
TLBO	TELBOR	Tel Aviv Interbank Offered Rate.
SWAP	SWAP	In curve construction, Swap is the long portion of the curve constituting about 3 years to 30 years term.  The exchange of one security, currency or interest rate for another to change the maturity (bonds), or quality of issues (stocks or bonds), or because investment objectives have changed.
STBO	STIBOR	Stockholm Interbank Offered Rate.
PRBO	PRIBOR	Czech Fixing of Interest Rates on Interbank Deposits.
PFAN	Pfandbriefe	Pfandbriefe security is a collateralised bullet bond backed by either mortgage loans or loans to the public sector. Pfandbriefe differ from traditional asset-backed securities in significant ways. The most important difference is that Pfandbriefe carry no pre-payment risk

CodeName	Name	Definition
		since they remain on the balance sheet of the issuing institution. Therefore, their spreads over sovereign bonds are attributable to liquidity and credit quality alone. New indices have been created and existing indices have been modified in response to the growing importance of the Pfandbriefe market. The Deutsche Borse has three synthetic indices called REX, JEX, and PEX. The Pfandbriefe curve is used as a reference for credit as well as mortgage market.
NIBO	NIBOR	Norwegian Interbank Offered Rate.
MAAA	MuniAAA	Benchmark curve used for municipals based on the best credit rating for municipal market debt.
MOSP	MOSPRIM	Moscow Prime Offered Rate.
LIBO	LIBOR	London Interbank Offered Rate, the interest rate that major international banks in London charge each other for borrowing.
LIBI	LIBID	Rate at which major international banks are willing to take deposits from one another, is normally 1/8 percent below LIBOR.  London InterBank Bid Rate, the rate bid by banks on Eurocurrency deposits; the international rate that banks lend to other banks.
JIBA	JIBAR	Johannesburg Interbank Agreed Rate.
ISDA	ISDAFIX	Worldwide common reference rate value for fixed interest rate swap rates, as defined by the International Swaps and Derivatives Association (ISDA).
GCFR	GCFRepo	GCF Repo Index, the Depository Trust & Clearing Corporation (DTCC) general collateral finance repurchase agreements index.
FUSW	FutureSWAP	Portion of a synthetic curve that is composed of Eurodollar or Treasury or similar Futures and Swap rates. The term usually begins at 3 months to 2 years for the futures strip component with the Swaps filling in the points to 10 years and beyond.
EUCH	EuroSwiss	Swiss Franc LIBOR rate.
EUUS	EURODOLLAR	Rate for the eurodollars, time deposits denominated in U.S. dollars at banks outside the United States, and thus are not under the jurisdiction of the Federal Reserve.
EURI	Euribor	Euro Interbank Offer Rate is the rate at which Euro inter-bank term deposits

CodeName	Name	Definition
		within the Euro zone are offered by one prime bank to another prime bank.
EONS	EONIASwaps	Euro OverNight Index Average swap rate.
EONA	EONIA	Euro OverNight Index Average rate.
CIBO	CIBOR	Copenhagen Interbank Offered Rate.
CDOR	CDOR	Canadian Dollar Offered Rate.
BUBO	BUBOR	Budapest Interbank Offered Rate.
BBSW	BBSW	Australian Financial Markets Association (AFMA) Bank-Bill Reference Rate (BBSW).

#### 13.4.2.4 ValidityPeriod <VldtyPrd>

*Presence:* [0..1]

*Definition:* Date when the national competent authority last expressed its interest in this index.

**ValidityPeriod <VldtyPrd>** contains one of the following elements (see "[Period4Choice](#)" on page 658 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		659
Or	FromDate <FrDt>	[1..1]	Date		659
Or	ToDate <ToDt>	[1..1]	Date		659
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		659

#### 13.4.3 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

*Definition:* Additional information that can not be captured in the structured fields and/or any other specific block.

*Impacted by:* [C2 "SupplementaryDataRule"](#)

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 666 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		666
	Envelope <Envlp>	[1..1]	(External Schema)		666

##### Constraints

- **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# **14      auth.044.001.02**

## **FinancialInstrumentReportingEquityTradingActivityResultV02**

### **14.1    MessageDefinition Functionality**

The FinancialInstrumentReportingEquityTradingActivityResult message is sent by a national competent authority to report on computed results data of equity specific trading activity.

#### **Outline**

The FinancialInstrumentReportingEquityTradingActivityResultV02 MessageDefinition is composed of 3 MessageBuildingBlocks:

**A. ReportHeader**

Header to provide details on when and from whom the message originates.

**B. EquityTransparencyData**

Details the transparency data reported by a trading venue.

**C. SupplementaryData**

Additional information that can not be captured in the structured fields and/or any other specific block.



## 14.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FinInstrmRptgEqtyTradgActvtyRslt>	[1..1]			
	<b>ReportHeader</b> <RptHdr>	[1..1]			618
	<b>ReportingEntity</b> <RptgNtty>	[1..1]		C6	619
{Or	<b>MarketIdentificationCode</b> <MktIdCd>	[1..1]	IdentifierSet		619
Or	<b>NationalCompetentAuthority</b> <NtlCmptntAuthrty>	[1..1]	CodeSet	C2	619
Or}	<b>Other</b> <Othr>	[1..1]			620
	<b>Identification</b> <Id>	[1..1]	Text		620
	<b>Type</b> <Tp>	[1..1]	CodeSet		620
	<b>ReportingPeriod</b> <RptgPrd>	[1..1]	±		620
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		621
	<b>EquityTransparencyData</b> <EqtyTrnsprncyData>	[1..*]		C5, C7	621
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		622
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		623
	<b>FinancialInstrumentClassification</b> <FinInstrmClssfctn>	[0..1]	CodeSet		623
	<b>FullName</b> <FullNm>	[0..1]	Text		623
	<b>TradingVenue</b> <TradgVn>	[0..1]	IdentifierSet		623
	<b>ReportingPeriod</b> <RptgPrd>	[0..1]	±		623
	<b>Liquidity</b> <Lqdy>	[0..1]	Indicator		624
	<b>Methodology</b> <Mthdlgy>	[0..1]	CodeSet		624
	<b>Statistics</b> <Sttstcs>	[0..1]			624
	<b>AverageDailyTurnover</b> <AvrgDalyTrnvr>	[0..1]	Amount	C1, C3	625
	<b>AverageTransactionValue</b> <AvrgTxVal>	[0..1]	Amount	C1, C3	625
	<b>LargeInScale</b> <LrglnScale>	[0..1]	Quantity		626
	<b>StandardMarketSize</b> <StdMktSz>	[0..1]	Quantity		626
	<b>AverageDailyNumberOfTransactions</b> <AvrgDalyNbOfTx>	[0..1]	Quantity		626
	<b>TotalNumberOfTransactionsExecuted</b> <TtlNbOfTxExctd>	[0..1]	Quantity		626
	<b>TotalVolumeOfTransactionsExecuted</b> <TtlVolOfTxExctd>	[0..1]	Quantity		626
	<b>TotalNumberOfTradingDays</b> <TtlNbOfTradgDays>	[0..1]	Quantity		626
	<b>RelevantMarket</b> <RlvntMkt>	[0..1]		C8	627
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		627

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AverageDailyNumberOfTransactions</b> <AvrgDalyNbOfTxs>	[0..1]	Quantity		627
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C4	627

## 14.3 Constraints

### C1 ActiveCurrency

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

### C2 Country

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

### C3 CurrencyAmount

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

### C4 SupplementaryDataRule

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

### C5 ValidISINRule

ISIN code must pass checksum validation.

### C6 ValidMICRule

Market Identification code must be an active market at the time of reporting.

### C7 ValidMICRule

Where reported, market Identification code must be an active market for that reporting period.

### C8 ValidMICRule

Market Identification code must be an active market at the time of reporting.

## 14.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 14.4.1 ReportHeader <RptHdr>

*Presence:* [1..1]

*Definition:* Header to provide details on when and from whom the message originates.

**ReportHeader <RptHdr>** contains the following **SecuritiesMarketReportHeader1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReportingEntity</b> <RptgNtty>	[1..1]		C6	619
{Or	<b>MarketIdentificationCode</b> <MktIdCd>	[1..1]	IdentifierSet		619
Or	<b>NationalCompetentAuthority</b> <NtlCmptntAuthrty>	[1..1]	CodeSet	C2	619
Or}	<b>Other</b> <Othr>	[1..1]			620
	<b>Identification</b> <Id>	[1..1]	Text		620
	<b>Type</b> <Tp>	[1..1]	CodeSet		620
	<b>ReportingPeriod</b> <RptgPrd>	[1..1]	±		620
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		621

#### 14.4.1.1 ReportingEntity <RptgNtty>

*Presence:* [1..1]

*Definition:* Identification of the venue which generates the report.

*Impacted by:* C6 "ValidMICRule"

**ReportingEntity <RptgNtty>** contains one of the following **TradingVenuelIdentification1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>MarketIdentificationCode</b> <MktIdCd>	[1..1]	IdentifierSet		619
Or	<b>NationalCompetentAuthority</b> <NtlCmptntAuthrty>	[1..1]	CodeSet	C2	619
Or}	<b>Other</b> <Othr>	[1..1]			620
	<b>Identification</b> <Id>	[1..1]	Text		620
	<b>Type</b> <Tp>	[1..1]	CodeSet		620

#### Constraints

- **ValidMICRule**

Market Identification code must be an active market at the time of reporting.

##### 14.4.1.1.1 MarketIdentificationCode <MktIdCd>

*Presence:* [1..1]

*Definition:* Identification used where reporting entity uses a market identification code (MIC).

*Datatype:* "MICIdentifier" on page 750

##### 14.4.1.1.2 NationalCompetentAuthority <NtlCmptntAuthrty>

*Presence:* [1..1]

*Definition:* Identification used where reporting entity is a national competent authority.

*Impacted by:* [C2 "Country"](#)

*Datatype:* ["CountryCode" on page 735](#)

#### Constraints

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 14.4.1.1.3 Other <Othr>

*Presence:* [1..1]

*Definition:* Identification used where a venue does not have an already defined code type.

**Other <Othr>** contains the following **TradingVenueIdentification2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification &lt;Id&gt;</b>	[1..1]	Text		620
	<b>Type &lt;Tp&gt;</b>	[1..1]	CodeSet		620

##### 14.4.1.1.3.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification field of the submitting entity.

*Datatype:* ["Max50Text" on page 754](#)

##### 14.4.1.1.3.2 Type <Tp>

*Presence:* [1..1]

*Definition:* Code list of venues to populate free form text identification.

*Datatype:* ["TradingVenue2Code" on page 746](#)

CodeName	Name	Definition
APPA	ApprovedPublicationArrangement	Person authorised under the provisions established in the regulation to provide the service of publishing trade reports on behalf of investment firms.
CTPS	ConsolidatedTapeProvider	Provider which will consolidate post-trade information into a continuous electronic data stream and make it publicly available as close to real time as technologically possible on a reasonable commercial basis and free of charge after 15 minutes.

#### 14.4.1.2 ReportingPeriod <RptgPrd>

*Presence:* [1..1]

*Definition:* Date or date range the report relates to.

**ReportingPeriod <RptgPrd>** contains one of the following elements (see "Period4Choice" on page 658 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		659
Or	FromDate <FrDt>	[1..1]	Date		659
Or	ToDate <ToDt>	[1..1]	Date		659
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		659

#### 14.4.1.3 SubmissionDateTime <SubmissnDtTm>

*Presence:* [0..1]

*Definition:* Date and time of the report originally submitted by the reporting entity when the file is generated for submission to their reporting authority.

*Datatype:* "ISODateTime" on page 749

#### 14.4.2 EquityTransparencyData <EqtyTrnsprncyData>

*Presence:* [1..\*]

*Definition:* Details the transparency data reported by a trading venue.

*Impacted by:* C5 "ValidISINRule", C7 "ValidMICRule"

**EquityTransparencyData <EqtyTrnsprncyData>** contains the following **TransparencyDataReport17** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		622
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		623
	<b>FinancialInstrumentClassification</b> <FinInstrmClssfctn>	[0..1]	CodeSet		623
	<b>FullName</b> <FullNm>	[0..1]	Text		623
	<b>TradingVenue</b> <TradgVn>	[0..1]	IdentifierSet		623
	<b>ReportingPeriod</b> <RptgPrd>	[0..1]	±		623
	<b>Liquidity</b> <Lqdt>	[0..1]	Indicator		624
	<b>Methodology</b> <Mthdly>	[0..1]	CodeSet		624
	<b>Statistics</b> <Sttstcs>	[0..1]			624
	<b>AverageDailyTurnover</b> <AvrgDalyTrnvr>	[0..1]	Amount	C1, C3	625
	<b>AverageTransactionValue</b> <AvrgTxVal>	[0..1]	Amount	C1, C3	625
	<b>LargeInScale</b> <LrgInScale>	[0..1]	Quantity		626
	<b>StandardMarketSize</b> <StdMktSz>	[0..1]	Quantity		626
	<b>AverageDailyNumberOfTransactions</b> <AvrgDalyNbOfTxs>	[0..1]	Quantity		626
	<b>TotalNumberOfTransactionsExecuted</b> <TtlNbOfTxsExctd>	[0..1]	Quantity		626
	<b>TotalVolumeOfTransactionsExecuted</b> <TtlVolOfTxsExctd>	[0..1]	Quantity		626
	<b>TotalNumberOfTradingDays</b> <TtlNbOfTradgDays>	[0..1]	Quantity		626
	<b>RelevantMarket</b> <RlvntMkt>	[0..1]		C8	627
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		627
	<b>AverageDailyNumberOfTransactions</b> <AvrgDalyNbOfTxs>	[0..1]	Quantity		627

#### Constraints

- **ValidISINRule**

ISIN code must pass checksum validation.

- **ValidMICRule**

Where reported, market Identification code must be an active market for that reporting period.

#### 14.4.2.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

*Definition:* Unique identifier of a record in a message used as part of error management and status advice messages.

Usage:

This identification will be used in the status advice report sent back.

*Datatype:* "Max35Text" on page 754

#### 14.4.2.2 Identification <Id>

*Presence:* [1..1]

*Definition:* Identifies the financial instrument using an ISIN.

*Datatype:* "ISINOct2015Identifier" on page 749

#### 14.4.2.3 FinancialInstrumentClassification <FinInstrmClssfctn>

*Presence:* [0..1]

*Definition:* Specifies the classification of the equity instrument.

*Datatype:* "EquityInstrumentReportingClassification1Code" on page 737

CodeName	Name	Definition
SHRS	Share	Contract is of type shares.
OTHR	Other	Contract is of type other equity-like financial instrument.
ETFS	ElectronicTradedFund	Contract is of type electronic traded funds.
DPRS	DepositoryReceipt	Contract is of type depository receipt.
CRFT	Certificate	Contract is of type certificates.

#### 14.4.2.4 FullName <FullNm>

*Presence:* [0..1]

*Definition:* Full name of the reporting entity.

*Datatype:* "Max350Text" on page 753

#### 14.4.2.5 TradingVenue <TradgVn>

*Presence:* [0..1]

*Definition:* Segment MIC for the trading venue where applicable, otherwise the operational MIC.

*Datatype:* "MICIdentifier" on page 750

#### 14.4.2.6 ReportingPeriod <RptgPrd>

*Presence:* [0..1]

*Definition:* Period to which the quantitative data fields relate.

**ReportingPeriod <RptgPrd>** contains one of the following elements (see "Period4Choice" on page 658 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		659
Or	FromDate <FrDt>	[1..1]	Date		659
Or	ToDate <ToDt>	[1..1]	Date		659
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		659

#### 14.4.2.7 Liquidity <Lqdt>

*Presence:* [0..1]

*Definition:* Flag to say if this ISIN is liquid or not post calculations.

Usage:

When not present, this field should be treated as not applicable.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 750):

- *Meaning When True:* True
- *Meaning When False:* False

#### 14.4.2.8 Methodology <Mthdly>

*Presence:* [0..1]

*Definition:* Methodology that has been used to calculate the result.

*Datatype:* "TransparencyMethodology2Code" on page 746

CodeName	Name	Definition
YEAR	Year	Calculation based on yearly cycle.
SINT	SystematicInternaliser	Results of calculations supporting Systematic Internaliser regime.
FFWK	FirstFourWeeks	Calculation based on first Four Weeks of Trading for Equity Instruments.
ESTM	Estimated	Estimation for New Equity Instruments.

#### 14.4.2.9 Statistics <Sttstcs>

*Presence:* [0..1]

*Definition:* Statistics for a financial instrument generated as part of transparency calculations.



**Statistics <Sttstcs>** contains the following **StatisticsTransparency3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AverageDailyTurnover</b> <AvrgDalyTrnvr>	[0..1]	Amount	C1, C3	625
	<b>AverageTransactionValue</b> <AvrgTxVal>	[0..1]	Amount	C1, C3	625
	<b>LargeInScale</b> <LrgInScale>	[0..1]	Quantity		626
	<b>StandardMarketSize</b> <StdMktSz>	[0..1]	Quantity		626
	<b>AverageDailyNumberOfTransactions</b> <AvrgDalyNbOfTxS>	[0..1]	Quantity		626
	<b>TotalNumberOfTransactionsExecuted</b> <TtlNbOfTxSExctd>	[0..1]	Quantity		626
	<b>TotalVolumeOfTransactionsExecuted</b> <TtlVolOfTxSExctd>	[0..1]	Quantity		626
	<b>TotalNumberOfTradingDays</b> <TtlNbOfTradgDays>	[0..1]	Quantity		626

#### 14.4.2.9.1 AverageDailyTurnover <AvrgDalyTrnvr>

*Presence:* [0..1]

*Definition:* Average Daily Turnover for the instrument in Euros.

*Impacted by:* C1 "ActiveCurrency", C3 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 716

##### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### 14.4.2.9.2 AverageTransactionValue <AvrgTxVal>

*Presence:* [0..1]

*Definition:* Average value of the transactions for the instrument in Euro.

*Impacted by:* C1 "ActiveCurrency", C3 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 716

##### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### **14.4.2.9.3 LargeInScale <LrgInScale>**

*Presence:* [0..1]

*Definition:* Large in scale order in respect of a share, depositary receipt, certificate or other similar financial instrument shall be considered large in scale compared with normal market size if, on the basis of the average daily turnover for that financial instrument, the order is equal to or larger than the minimum size of orders set out in the local regulation.

*Datatype:* "DecimalNumber" on page 750

#### **14.4.2.9.4 StandardMarketSize <StdMktSz>**

*Presence:* [0..1]

*Definition:* Standard market size for shares, depositary receipts, ETFs, certificates and other similar financial instruments for which there is a liquid market shall be determined on the basis of the average value of transactions for each financial instrument and in accordance with the local regulation.

*Datatype:* "DecimalNumber" on page 750

#### **14.4.2.9.5 AverageDailyNumberOfTransactions <AvrgDalyNbOfTx>**

*Presence:* [0..1]

*Definition:* Average daily number of transactions that have been performed on this market.

*Datatype:* "DecimalNumber" on page 750

#### **14.4.2.9.6 TotalNumberOfTransactionsExecuted <TtlNbOfTxExctd>**

*Presence:* [0..1]

*Definition:* Total number of transactions that have been performed on this market.

*Datatype:* "DecimalNumber" on page 750

#### **14.4.2.9.7 TotalVolumeOfTransactionsExecuted <TtlVolOfTxExctd>**

*Presence:* [0..1]

*Definition:* Total volume of transactions that have been performed on this market.

*Datatype:* "DecimalNumber" on page 750

#### **14.4.2.9.8 TotalNumberOfTradingDays <TtlNbOfTradgDays>**

*Presence:* [0..1]

*Definition:* The total number of trading days for which the data is provided.

*Datatype:* "Number" on page 752

#### 14.4.2.10 RelevantMarket <RlvntMkt>

*Presence:* [0..1]

*Definition:* Specific market details related to the most relevant market in terms of liquidity.

*Impacted by:* C8 "ValidMICRule"

**RelevantMarket <RlvntMkt>** contains the following **MarketDetail2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		627
	<b>AverageDailyNumberOfTransactions</b> <AvrgDalyNbOfTxs>	[0..1]	Quantity		627

##### Constraints

- **ValidMICRule**

Market Identification code must be an active market at the time of reporting.

##### 14.4.2.10.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Most relevant market in terms of liquidity as defined in the local regulation.

*Datatype:* "MICIdentifier" on page 750

##### 14.4.2.10.2 AverageDailyNumberOfTransactions <AvrgDalyNbOfTxs>

*Presence:* [0..1]

*Definition:* Average daily number of transactions that have been performed on the most relevant market in terms of liquidity.

*Datatype:* "DecimalNumber" on page 750

### 14.4.3 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

*Definition:* Additional information that can not be captured in the structured fields and/or any other specific block.

*Impacted by:* C4 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 666 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		666
	Envelope <Envlp>	[1..1]	(External Schema)		666

### **Constraints**

- **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# **15      auth.045.001.02**

## **FinancialInstrumentReportingNonEquityTradingActivityResultV02**

### **15.1    MessageDefinition Functionality**

The FinancialInstrumentReportingNonEquityTradingActivityResult message is sent by the trading venue to the national competent authority to report on computed results data of non-equity specific trading activity.

#### Outline

The FinancialInstrumentReportingNonEquityTradingActivityResultV02 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. ReportHeader

Header information related to the global report.

B. NonEquityTransparencyData

Details the transparency data reported by a trading venue.

C. SupplementaryData

Additional information that can not be captured in the structured fields and/or any other specific block.

## 15.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FinInstrmRptgNonEqtyTradgActvtyRsIt>	[1..1]			
	<b>ReportHeader</b> <RptHdr>	[1..1]			631
	<b>ReportingEntity</b> <RptgNtty>	[1..1]		C6	632
{Or	<b>MarketIdentificationCode</b> <MktIdCd>	[1..1]	IdentifierSet		632
Or	<b>NationalCompetentAuthority</b> <NtlCmptntAuthrty>	[1..1]	CodeSet	C2	632
Or}	<b>Other</b> <Othr>	[1..1]			633
	<b>Identification</b> <Id>	[1..1]	Text		633
	<b>Type</b> <Tp>	[1..1]	CodeSet		633
	<b>ReportingPeriod</b> <RptgPrd>	[1..1]	±		633
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		634
	<b>NonEquityTransparencyData</b> <NonEqtyTrnsprncyData>	[1..*]		C5, C7	634
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		635
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		636
	<b>FinancialInstrumentClassification</b> <FinInstrmClssfctn>	[0..1]	CodeSet		636
	<b>FullName</b> <FullNm>	[0..1]	Text		636
	<b>TradingVenue</b> <TradgVn>	[0..1]	IdentifierSet		636
	<b>ReportingPeriod</b> <RptgPrd>	[0..1]	±		636
	<b>Liquidity</b> <Lqdy>	[0..1]	Indicator		637
	<b>PreTradeLargeInScaleThreshold</b> <PreTradLrgInScaleThrshld>	[0..1]	±		637
	<b>PostTradeLargeInScaleThreshold</b> <PstTradLrgInScaleThrshld>	[0..1]	±		637
	<b>PreTradeInstrumentSizeSpecificThreshold</b> <PreTradInstrmSzSpcfcThrshld>	[0..1]	±		638
	<b>PostTradeInstrumentSizeSpecificThreshold</b> <PstTradInstrmSzSpcfcThrshld>	[0..1]	±		638
	<b>Statistics</b> <Sttstcs>	[0..1]			638
	<b>TotalNumberOfTransactionsExecuted</b> <TtlNbOfTxExctd>	[1..1]	Quantity		638
	<b>TotalVolumeOfTransactionsExecuted</b> <TtlVolOfTxExctd>	[1..1]	Quantity		638
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C4	639

## 15.3 Constraints

### C1 **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

### C2 **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

### C3 **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

### C4 **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

### C5 **ValidISINRule**

ISIN code must pass checksum validation.

### C6 **ValidMICRule**

Market Identification code must be an active market at the time of reporting.

### C7 **ValidMICRule**

Where reported, market Identification code must be an active market for that reporting period.

## 15.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 15.4.1 **ReportHeader <RptHdr>**

*Presence:* [1..1]

*Definition:* Header information related to the global report.

**ReportHeader <RptHdr>** contains the following **SecuritiesMarketReportHeader1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReportingEntity</b> <RptgNtty>	[1..1]		C6	632
{Or	<b>MarketIdentificationCode</b> <MktldCd>	[1..1]	IdentifierSet		632
Or	<b>NationalCompetentAuthority</b> <NtlCmptntAuthrty>	[1..1]	CodeSet	C2	632
Or}	<b>Other</b> <Othr>	[1..1]			633
	<b>Identification</b> <Id>	[1..1]	Text		633
	<b>Type</b> <Tp>	[1..1]	CodeSet		633
	<b>ReportingPeriod</b> <RptgPrd>	[1..1]	±		633
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		634

#### 15.4.1.1 ReportingEntity <RptgNtty>

*Presence:* [1..1]

*Definition:* Identification of the venue which generates the report.

*Impacted by:* C6 "ValidMICRule"

**ReportingEntity <RptgNtty>** contains one of the following **TradingVenuelIdentification1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>MarketIdentificationCode</b> <MktldCd>	[1..1]	IdentifierSet		632
Or	<b>NationalCompetentAuthority</b> <NtlCmptntAuthrty>	[1..1]	CodeSet	C2	632
Or}	<b>Other</b> <Othr>	[1..1]			633
	<b>Identification</b> <Id>	[1..1]	Text		633
	<b>Type</b> <Tp>	[1..1]	CodeSet		633

#### Constraints

- **ValidMICRule**

Market Identification code must be an active market at the time of reporting.

##### 15.4.1.1.1 MarketIdentificationCode <MktldCd>

*Presence:* [1..1]

*Definition:* Identification used where reporting entity uses a market identification code (MIC).

*Datatype:* "MICIdentifier" on page 750

##### 15.4.1.1.2 NationalCompetentAuthority <NtlCmptntAuthrty>

*Presence:* [1..1]

*Definition:* Identification used where reporting entity is a national competent authority.



Impacted by: C2 "Country"

Datatype: "CountryCode" on page 735

#### Constraints

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 15.4.1.1.3 Other <Othr>

Presence: [1..1]

Definition: Identification used where a venue does not have an already defined code type.

Other <Othr> contains the following **TradingVenueIdentification2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]	Text		633
	<b>Type</b> <Tp>	[1..1]	CodeSet		633

##### 15.4.1.1.3.1 Identification <Id>

Presence: [1..1]

Definition: Identification field of the submitting entity.

Datatype: "Max50Text" on page 754

##### 15.4.1.1.3.2 Type <Tp>

Presence: [1..1]

Definition: Code list of venues to populate free form text identification.

Datatype: "TradingVenue2Code" on page 746

CodeName	Name	Definition
APPA	ApprovedPublicationArrangement	Person authorised under the provisions established in the regulation to provide the service of publishing trade reports on behalf of investment firms.
CTPS	ConsolidatedTapeProvider	Provider which will consolidate post-trade information into a continuous electronic data stream and make it publicly available as close to real time as technologically possible on a reasonable commercial basis and free of charge after 15 minutes.

#### 15.4.1.2 ReportingPeriod <RptgPrd>

Presence: [1..1]

Definition: Date or date range the report relates to.

**ReportingPeriod <RptgPrd>** contains one of the following elements (see "Period4Choice" on page 658 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		659
Or	FromDate <FrDt>	[1..1]	Date		659
Or	ToDate <ToDt>	[1..1]	Date		659
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		659

#### 15.4.1.3 SubmissionDateTime <SubmissnDtTm>

*Presence:* [0..1]

*Definition:* Date and time of the report originally submitted by the reporting entity when the file is generated for submission to their reporting authority.

*Datatype:* "ISODateTime" on page 749

### 15.4.2 NonEquityTransparencyData <NonEqtyTrnsprncyData>

*Presence:* [1..\*]

*Definition:* Details the transparency data reported by a trading venue.

*Impacted by:* C5 "ValidISINRule", C7 "ValidMICRule"

**NonEquityTransparencyData <NonEqtyTrnsprncyData>** contains the following **TransparencyDataReport18** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		635
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		636
	<b>FinancialInstrumentClassification</b> <FinInstrmClssfctn>	[0..1]	CodeSet		636
	<b>FullName</b> <FullNm>	[0..1]	Text		636
	<b>TradingVenue</b> <TradgVn>	[0..1]	IdentifierSet		636
	<b>ReportingPeriod</b> <RptgPrd>	[0..1]	±		636
	<b>Liquidity</b> <Lqdt>	[0..1]	Indicator		637
	<b>PreTradeLargeInScaleThreshold</b> <PreTradLrgInScaleThrshld>	[0..1]	±		637
	<b>PostTradeLargeInScaleThreshold</b> <PstTradLrgInScaleThrshld>	[0..1]	±		637
	<b>PreTradeInstrumentSizeSpecificThreshold</b> <PreTradInstrmSzSpcfcThrshld>	[0..1]	±		638
	<b>PostTradeInstrumentSizeSpecificThreshold</b> <PstTradInstrmSzSpcfcThrshld>	[0..1]	±		638
	<b>Statistics</b> <Sttstcs>	[0..1]			638
	<b>TotalNumberOfTransactionsExecuted</b> <TtlNbOfTxExctd>	[1..1]	Quantity		638
	<b>TotalVolumeOfTransactionsExecuted</b> <TtlVolOfTxExctd>	[1..1]	Quantity		638

#### Constraints

- **ValidISINRule**

ISIN code must pass checksum validation.

- **ValidMICRule**

Where reported, market Identification code must be an active market for that reporting period.

#### 15.4.2.1 TechnicalRecordIdentification <TechRcrdId>

*Presence:* [0..1]

*Definition:* Unique identifier of a record in a message used as part of error management and status advice messages.

*Usage:*

This identification will be used in the status advice report sent back.

*Datatype:* "Max35Text" on page 754

#### 15.4.2.2 Identification <Id>

*Presence:* [1..1]

*Definition:* Identifies the financial instrument using an ISIN.

*Datatype:* "ISINOct2015Identifier" on page 749

#### 15.4.2.3 FinancialInstrumentClassification <FinInstrmClsfctn>

*Presence:* [0..1]

*Definition:* Identification of non-equity financial instruments.

*Datatype:* "NonEquityInstrumentReportingClassification1Code" on page 740

CodeName	Name	Definition
SFPS	StructuredFinanceProduct	Contract is of type structured finance products (SFPs).
SDRV	SecuritisedDerivative	Contract is of type securitised derivatives.
DERV	Derivative	Contract is of type derivative.
EMAL	EmissionAllowance	Contract is of type emission allowances.
BOND	Bond	Contract is of type bonds.
ETCS	ExchangeTradedCommodities	Contract is of type exchange traded commodities.
ETNS	ExchangeTradedNote	Contract is of type exchange traded note.

#### 15.4.2.4 FullName <FullNm>

*Presence:* [0..1]

*Definition:* Full name of the reporting entity.

*Datatype:* "Max350Text" on page 753

#### 15.4.2.5 TradingVenue <TradgVn>

*Presence:* [0..1]

*Definition:* Segment MIC for the trading venue where applicable, otherwise the operational MIC.

*Datatype:* "MICIdentifier" on page 750

#### 15.4.2.6 ReportingPeriod <RptgPrd>

*Presence:* [0..1]

*Definition:* Period to which the quantitative data fields relate.

**ReportingPeriod <RptgPrd>** contains one of the following elements (see "[Period4Choice](#)" on page 658 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		659
Or	FromDate <FrDt>	[1..1]	Date		659
Or	ToDate <ToDt>	[1..1]	Date		659
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		659

#### 15.4.2.7 Liquidity <Lqdt>

*Presence:* [0..1]

*Definition:* Flag to say if this ISIN is liquid or not post calculations.

Usage:

When not present, this field should be treated as not applicable.

*Datatype:* One of the following values must be used (see "[TrueFalseIndicator](#)" on page 750):

- *Meaning When True:* True
- *Meaning When False:* False

#### 15.4.2.8 PreTradeLargeInScaleThreshold <PreTradLrgInScaleThrshld>

*Presence:* [0..1]

*Definition:* The pre-trade Large in Scale threshold.

**PreTradeLargeInScaleThreshold <PreTradLrgInScaleThrshld>** contains one of the following elements (see "[TonsOrCurrency2Choice](#)" on page 666 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Number <Nb>	[1..1]	Quantity		666
Or}	Amount <Amt>	[1..1]	Amount	C1, C4	667

#### 15.4.2.9 PostTradeLargeInScaleThreshold <PstTradLrgInScaleThrshld>

*Presence:* [0..1]

*Definition:* The post-trade Large in Scale threshold.

**PostTradeLargeInScaleThreshold <PstTradLrgInScaleThrshld>** contains one of the following elements (see "[TonsOrCurrency2Choice](#)" on page 666 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Number <Nb>	[1..1]	Quantity		666
Or}	Amount <Amt>	[1..1]	Amount	C1, C4	667

#### 15.4.2.10 PreTradeInstrumentSizeSpecificThreshold <PreTradInstrmSzSpcfcThrshld>

*Presence:* [0..1]

*Definition:* The pre-trade Size Specific to an Instrument threshold.

**PreTradeInstrumentSizeSpecificThreshold <PreTradInstrmSzSpcfcThrshld>** contains one of the following elements (see "[TonsOrCurrency2Choice](#)" on page 666 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Number <Nb>	[1..1]	Quantity		666
Or}	Amount <Amt>	[1..1]	Amount	C1, C4	667

#### 15.4.2.11 PostTradeInstrumentSizeSpecificThreshold <PstTradInstrmSzSpcfcThrshld>

*Presence:* [0..1]

*Definition:* The post-trade Size Specific to an Instrument threshold.

**PostTradeInstrumentSizeSpecificThreshold <PstTradInstrmSzSpcfcThrshld>** contains one of the following elements (see "[TonsOrCurrency2Choice](#)" on page 666 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Number <Nb>	[1..1]	Quantity		666
Or}	Amount <Amt>	[1..1]	Amount	C1, C4	667

#### 15.4.2.12 Statistics <Sttstcs>

*Presence:* [0..1]

*Definition:* Statistics for a financial instrument generated as part of transparency calculations.

**Statistics <Sttstcs>** contains the following **StatisticsTransparency2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TotalNumberOfTransactionsExecuted</b> <TtlNbOfTxSExctd>	[1..1]	Quantity		638
	<b>TotalVolumeOfTransactionsExecuted</b> <TtlVolOfTxSExctd>	[1..1]	Quantity		638

##### 15.4.2.12.1 TotalNumberOfTransactionsExecuted <TtlNbOfTxSExctd>

*Presence:* [1..1]

*Definition:* Total number of transactions that have been performed on this market.

*Datatype:* "[Number](#)" on page 752

##### 15.4.2.12.2 TotalVolumeOfTransactionsExecuted <TtlVolOfTxSExctd>

*Presence:* [1..1]

*Definition:* Total volume of transactions that have been performed on this market.

*Datatype:* "[DecimalNumber](#)" on page 750

## 15.4.3 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

*Definition:* Additional information that can not be captured in the structured fields and/or any other specific block.

*Impacted by:* C4 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 666 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		666
	Envelope <Envlp>	[1..1]	(External Schema)		666

### Constraints

- **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 16 auth.047.001.01 FinancialInstrumentReportingCountryCodeReportV01

## 16.1 MessageDefinition Functionality

The FinancialInstrumentReportingCountryCodeReport message provides the details of the two character country codes and is created by ESMA for distribution to national competent authorities.

Outline

The FinancialInstrumentReportingCountryCodeReportV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

### A. CountryData

Report detailing all countries and their 2 character ISO 3166 code.

### B. SupplementaryData

Additional information that can not be captured in the structured fields and/or any other specific block.

## 16.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FinInstrmRptgCtryCdRpt>	[1..1]			
	CountryData <CtryData>	[1..*]			641
	Country <Ctry>	[1..1]	±		641
	EEACountry <EEACtry>	[1..1]	Indicator		641
	Modification <Mod>	[0..1]	CodeSet		641
	ValidityPeriod <VldtyPrd>	[1..1]	±		642
	LastUpdated <LastUpdtd>	[0..1]	Date		642
	SupplementaryData <SplmtryData>	[0..*]	±	C2	642

## 16.3 Constraints

### C1 Country

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

### C2 SupplementaryDataRule

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.



## 16.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 16.4.1 CountryData <CtryData>

*Presence:* [1..\*]

*Definition:* Report detailing all countries and their 2 character ISO 3166 code.

**CountryData <CtryData>** contains the following **SecuritiesCountryIdentification2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Country</b> <Ctry>	[1..1]	±		641
	<b>EEACountry</b> <EEACtry>	[1..1]	Indicator		641
	<b>Modification</b> <Mod>	[0..1]	CodeSet		641
	<b>ValidityPeriod</b> <VldtyPrd>	[1..1]	±		642
	<b>LastUpdated</b> <LastUpdtd>	[0..1]	Date		642

#### 16.4.1.1 Country <Ctry>

*Presence:* [1..1]

*Definition:* Two character country code and country name as per ISO 3166.

**Country <Ctry>** contains the following elements (see ["CountryCodeAndName3"](#) on page 667 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	CodeSet	C2	667
	Name <Nm>	[1..1]	Text		667

#### 16.4.1.2 EEACountry <EEACtry>

*Presence:* [1..1]

*Definition:* Flag which reflects if the country is a member of the EEA (European Economic Area) or not.

*Datatype:* One of the following values must be used (see ["TrueFalseIndicator"](#) on page 750):

- *Meaning When True:* True
- *Meaning When False:* False

#### 16.4.1.3 Modification <Mod>

*Presence:* [0..1]

*Definition:* Modification status for the record compared to the previous report.

*Datatype:* ["Modification1Code"](#) on page 740

CodeName	Name	Definition
NOCH	NoChange	Specifies that the item is not changed.
MODI	Modification	Specifies that the item is modified.
DELE	Deletion	Specifies that the item is deleted.
ADDD	Addition	Specifies that the item is added.

#### 16.4.1.4 ValidityPeriod <VldtyPrd>

*Presence:* [1..1]

*Definition:* Details the validity of the specific record.

**ValidityPeriod <VldtyPrd>** contains one of the following elements (see ["Period4Choice"](#) on page 658 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		659
Or	FromDate <FrDt>	[1..1]	Date		659
Or	ToDate <ToDt>	[1..1]	Date		659
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		659

#### 16.4.1.5 LastUpdated <LastUpdtd>

*Presence:* [0..1]

*Definition:* Date when this record was last modified.

*Datatype:* ["ISODate"](#) on page 748

### 16.4.2 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

*Definition:* Additional information that can not be captured in the structured fields and/or any other specific block.

*Impacted by:* [C2 "SupplementaryDataRule"](#)

**SupplementaryData <SplmtryData>** contains the following elements (see ["SupplementaryData1"](#) on page 666 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		666
	Envelope <Envlp>	[1..1]	(External Schema)		666

#### Constraints

- SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 17 auth.048.001.01 FinancialInstrumentReportingCurrencyCode ReportV01

## 17.1 MessageDefinition Functionality

The MiFIRCurrencyCodeReport message provides the details the ISO 4217 currency codes and is created by ESMA for distribution to National Competent Authorities.

### Outline

The FinancialInstrumentReportingCurrencyCodeReportV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

#### A. CurrencyData

Report all currencies and countries which use that currency.

#### B. SupplementaryData

Additional information that can not be captured in the structured fields and/or any other specific block.

## 17.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<i>Message root</i> <Document> <FinInstrmRptgCcyCdRpt>	[1..1]			
	<b>CurrencyData</b> <CcyData>	[1..*]			644
	<b>Currency</b> <Ccy>	[1..1]			644
	<b>Code</b> <Cd>	[1..1]	CodeSet	C1	645
	<b>Name</b> <Nm>	[1..1]	Text		645
	<b>FractionalDigit</b> <FrctnlDgt>	[0..1]	Quantity		645
	<b>CountryDetails</b> <CtryDtls>	[1..1]	±		645
	<b>PreEuro</b> <PreEuro>	[1..1]	Indicator		645
	<b>Modification</b> <Mod>	[0..1]	CodeSet		646
	<b>ValidityPeriod</b> <VldtyPrd>	[1..1]	±		646
	<b>LastUpdated</b> <LastUpdtd>	[0..1]	Date		646
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C3	646

## 17.3 Constraints

### C1 ActiveOrHistoricCurrency

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

### C2 Country

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

### C3 SupplementaryDataRule

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

## 17.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 17.4.1 CurrencyData <CcyData>

*Presence:* [1..\*]

*Definition:* Report all currencies and countries which use that currency.

**CurrencyData <CcyData>** contains the following **SecuritiesCurrencyIdentification2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Currency &lt;Ccy&gt;</b>	[1..1]			644
	<b>Code &lt;Cd&gt;</b>	[1..1]	CodeSet	C1	645
	<b>Name &lt;Nm&gt;</b>	[1..1]	Text		645
	<b>FractionalDigit &lt;FrctnIDgt&gt;</b>	[0..1]	Quantity		645
	<b>CountryDetails &lt;CtryDtls&gt;</b>	[1..1]	±		645
	<b>PreEuro &lt;PreEuro&gt;</b>	[1..1]	Indicator		645
	<b>Modification &lt;Mod&gt;</b>	[0..1]	CodeSet		646
	<b>ValidityPeriod &lt;VldtyPrd&gt;</b>	[1..1]	±		646
	<b>LastUpdated &lt;LastUpdtd&gt;</b>	[0..1]	Date		646

#### 17.4.1.1 Currency <Ccy>

*Presence:* [1..1]

*Definition:* Details the currency name and ISO 4217 currency code.

**Currency <Ccy>** contains the following **CurrencyCodeAndName1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Code &lt;Cd&gt;</b>	[1..1]	CodeSet	C1	645
	<b>Name &lt;Nm&gt;</b>	[1..1]	Text		645

#### 17.4.1.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Currency is specified by its code.

*Impacted by:* C1 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 718

##### Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

#### 17.4.1.1.2 Name <Nm>

*Presence:* [1..1]

*Definition:* Currency is specified by its name.

*Datatype:* "Max70Text" on page 754

#### 17.4.1.2 FractionalDigit <FrctnIDgt>

*Presence:* [0..1]

*Definition:* Fractional digit for the currency, that is, the number of decimals to use.

*Datatype:* "Max1Number" on page 751

#### 17.4.1.3 CountryDetails <CtryDtls>

*Presence:* [1..1]

*Definition:* Details the country name and ISO 3166 country code.

**CountryDetails <CtryDtls>** contains the following elements (see "CountryCodeAndName3" on page 667 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	CodeSet	C2	667
	Name <Nm>	[1..1]	Text		667

#### 17.4.1.4 PreEuro <PreEuro>

*Presence:* [1..1]

*Definition:* Specifies if a currency is a pre Euro currency or not.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 750):

- *Meaning When True:* True
- *Meaning When False:* False

#### 17.4.1.5 Modification <Mod>

*Presence:* [0..1]

*Definition:* Modification status for the record compared to the previous report.

*Datatype:* "Modification1Code" on page 740

CodeName	Name	Definition
NOCH	NoChange	Specifies that the item is not changed.
MODI	Modification	Specifies that the item is modified.
DELE	Deletion	Specifies that the item is deleted.
ADDD	Addition	Specifies that the item is added.

#### 17.4.1.6 ValidityPeriod <VldtyPrd>

*Presence:* [1..1]

*Definition:* Details the validity of the specific record.

**ValidityPeriod <VldtyPrd>** contains one of the following elements (see "Period4Choice" on page 658 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		659
Or	FromDate <FrDt>	[1..1]	Date		659
Or	ToDate <ToDt>	[1..1]	Date		659
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		659

#### 17.4.1.7 LastUpdated <LastUpdtd>

*Presence:* [0..1]

*Definition:* Date when this record was last modified.

*Datatype:* "ISODate" on page 748

### 17.4.2 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

*Definition:* Additional information that can not be captured in the structured fields and/or any other specific block.

*Impacted by:* C3 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 666 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		666
	Envelope <Envlp>	[1..1]	(External Schema)		666

#### Constraints

- **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# **18 auth.049.001.02 FinancialInstrumentReportingMarketIdentificationCodeReportV02**

## **18.1 MessageDefinition Functionality**

The FinancialInstrumentReportingMarket IdentificationCodeReport provides the valid market identification code (MIC) of venues that are valid and registered to operate as a trading venue. This message is generated by ESMA for distribution to national competent authorities.

### **Outline**

The FinancialInstrumentReportingMarketIdentificationCodeReportV02 MessageDefinition is composed of 2 MessageBuildingBlocks:

#### **A. MarketIdentification**

Report of the market and associate descriptive details.

#### **B. SupplementaryData**

Additional information that can not be captured in the structured fields and/or any other specific block.



## 18.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FinInstrmRptgMktIdCdRpt>	[1..1]			
	<b>MarketIdentification</b> <MktId>	[1..*]			650
	<b>Operating</b> <Oprg>	[1..1]	IdentifierSet		650
	<b>Segment</b> <Sgmt>	[1..1]	IdentifierSet		650
	<b>Type</b> <Tp>	[1..1]	CodeSet		650
	<b>Category</b> <Ctgy>	[0..1]	CodeSet		651
	<b>InstitutionName</b> <InstnNm>	[1..1]	Text		651
	<b>Acronym</b> <Acnm>	[0..1]	Text		652
	<b>City</b> <City>	[0..1]	Text		652
	<b>Country</b> <Ctry>	[1..1]	±		652
	<b>AuthorityName</b> <AuthrtyNm>	[0..1]	Text		652
	<b>WebSite</b> <WebSite>	[0..1]	Text		652
	<b>Note</b> <Note>	[0..1]	Text		652
	<b>Modification</b> <Mod>	[0..1]	CodeSet		652
	<b>CreationDate</b> <CreDt>	[0..1]	Date		653
	<b>ValidityPeriod</b> <VldtyPrd>	[1..1]	±		653
	<b>StatusDate</b> <StsDt>	[0..1]	Date		653
	<b>LastUpdatedDate</b> <LastUpdtdDt>	[0..1]	DateTime		653
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C2	653

## 18.3 Constraints

### C1 Country

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

### C2 SupplementaryDataRule

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

## 18.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 18.4.1 MarketIdentification <MktId>

*Presence:* [1..\*]

*Definition:* Report of the market and associate descriptive details.

**MarketIdentification <MktId>** contains the following **MarketIdentification95** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Operating</b> <Oprg>	[1..1]	IdentifierSet		650
	<b>Segment</b> <Sgmt>	[1..1]	IdentifierSet		650
	<b>Type</b> <Tp>	[1..1]	CodeSet		650
	<b>Category</b> <Ctgy>	[0..1]	CodeSet		651
	<b>InstitutionName</b> <InstnNm>	[1..1]	Text		651
	<b>Acronym</b> <Acnm>	[0..1]	Text		652
	<b>City</b> <City>	[0..1]	Text		652
	<b>Country</b> <Ctry>	[1..1]	±		652
	<b>AuthorityName</b> <AuthrtyNm>	[0..1]	Text		652
	<b>WebSite</b> <WebSite>	[0..1]	Text		652
	<b>Note</b> <Note>	[0..1]	Text		652
	<b>Modification</b> <Mod>	[0..1]	CodeSet		652
	<b>CreationDate</b> <CreDt>	[0..1]	Date		653
	<b>ValidityPeriod</b> <VldtyPrd>	[1..1]	±		653
	<b>StatusDate</b> <StsDt>	[0..1]	Date		653
	<b>LastUpdatedDate</b> <LastUpdtdDt>	[0..1]	DateTime		653

### 18.4.1.1 Operating <Oprg>

*Presence:* [1..1]

*Definition:* Operating MIC of the venue.

*Datatype:* "MICIdentifier" on page 750

### 18.4.1.2 Segment <Sgmt>

*Presence:* [1..1]

*Definition:* Segment MIC of the venue where it exists, otherwise the Operating MIC.

*Datatype:* "MICIdentifier" on page 750

### 18.4.1.3 Type <Tp>

*Presence:* [1..1]

*Definition:* Define the type of Market Identification Code that is being supplied.

Datatype: "MarketIdentification1Code" on page 739

CodeName	Name	Definition
SGMT	Segment	Market segment code.
OPRT	Operating	Market operating code.

#### 18.4.1.4 Category <Ctgy>

Presence: [0..1]

Definition: Provides the category of market the venue operates in.

Datatype: "MICEntityType1Code" on page 739

CodeName	Name	Definition
APPA	ApprovedPublicationArrangement	Person authorised under the provisions established in the regulation to provide the service of publishing trade reports on behalf of investment firms.
CTPS	ConsolidatedTapeProvider	Provider which will consolidate post-trade information into a continuous electronic data stream and make it publicly available as close to real time as technologically possible on a reasonable commercial basis and free of charge after 15 minutes.
MLTF	MultilateralTradingFacility	Multilateral system which brings together multiple third-party buying and selling interests in financial instruments in a way that results in a contract.
OTFS	OrganisedTradingFacility	Multilateral system which is not a regulated market or multilateral trading facility in which multiple third-party buying and selling interests in bonds, structured finance products, emission allowances or derivatives are able to interact in a way that results in a contract.
RMKT	RegulatedMarket	Market on which financial instruments can be traded according to rules defined by the stock exchange.
SINT	SystematicInternaliser	Investment firm which, on an organised, frequent systematic and substantial basis, deals on own account when executing client orders outside a regulated market, an multilateral trading facility or an organised trading facility without operating a multilateral system.

#### 18.4.1.5 InstitutionName <InstnNm>

Presence: [1..1]

Definition: The name or description of the institution, market, or infrastructure.

Datatype: "Max450Text" on page 754

#### 18.4.1.6 Acronym <Acronym>

*Presence:* [0..1]

*Definition:* Known acronym of the institution, market, or infrastructure.

*Datatype:* "Max35Text" on page 754

#### 18.4.1.7 City <City>

*Presence:* [0..1]

*Definition:* City where the institution, market, or infrastructure operates.

*Datatype:* "Max35Text" on page 754

#### 18.4.1.8 Country <Ctry>

*Presence:* [1..1]

*Definition:* Two character country code and country name as per ISO 3166.

**Country <Ctry>** contains the following elements (see "CountryCodeAndName3" on page 667 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	CodeSet	C2	667
	Name <Nm>	[1..1]	Text		667

#### 18.4.1.9 AuthorityName <AuthrtyNm>

*Presence:* [0..1]

*Definition:* The name of the national competent authority associated with the MIC.

*Datatype:* "Max450Text" on page 754

#### 18.4.1.10 WebSite <WebSite>

*Presence:* [0..1]

*Definition:* Website URI of the institution, market, or infrastructure.

*Datatype:* "Max210Text" on page 753

#### 18.4.1.11 Note <Note>

*Presence:* [0..1]

*Definition:* Details additional information about the market operator.

*Datatype:* "Max450Text" on page 754

#### 18.4.1.12 Modification <Mod>

*Presence:* [0..1]

*Definition:* Additional information to help users identify the exchange or understand a modification.

*Datatype:* "Modification1Code" on page 740

CodeName	Name	Definition
NOCH	NoChange	Specifies that the item is not changed.
MODI	Modification	Specifies that the item is modified.
DELE	Deletion	Specifies that the item is deleted.
ADDD	Addition	Specifies that the item is added.

#### 18.4.1.13 CreationDate <CreDt>

*Presence:* [0..1]

*Definition:* First date of the MIC issuance.

*Datatype:* "ISODate" on page 748

#### 18.4.1.14 ValidityPeriod <VldtyPrd>

*Presence:* [1..1]

*Definition:* Details the validity of the specific record.

**ValidityPeriod <VldtyPrd>** contains one of the following elements (see "Period4Choice" on page 658 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		659
Or	FromDate <FrDt>	[1..1]	Date		659
Or	ToDate <ToDt>	[1..1]	Date		659
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		659

#### 18.4.1.15 StatusDate <StsDt>

*Presence:* [0..1]

*Definition:* Date when the market identification code was last modified.

*Datatype:* "ISODate" on page 748

#### 18.4.1.16 LastUpdatedDate <LastUpdtdDt>

*Presence:* [0..1]

*Definition:* Date when this record was last modified.

*Datatype:* "ISODatetime" on page 749

### 18.4.2 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

*Definition:* Additional information that can not be captured in the structured fields and/or any other specific block.

*Impacted by:* C2 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 666 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		666
	Envelope <Envlp>	[1..1]	(External Schema)		666

#### Constraints

- **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 19 auth.050.001.01 FinancialInstrumentReportingInstrumentClassificationReportV01

## 19.1 MessageDefinition Functionality

The FinancialInstrumentReportingInstrumentClassificationReport message is sent by ESMA to all national competent authorities and provides all valid combinations for classification of financial instruments (CFI) as per ISO 10962.

### Outline

The FinancialInstrumentReportingInstrumentClassificationReportV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

#### A. InstrumentClassification

Report detailing all classification for financial instruments (CFI) code.

#### B. SupplementaryData

Additional information that can not be captured in the structured fields and/or any other specific block.

## 19.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<i>Message root</i> <Document> <FinInstrmRptgInstrmClssfctnRpt>	[1..1]			
	<b>InstrumentClassification</b> <InstrmClssfctn>	[1..*]			656
	<b>Identifier</b> <Idr>	[1..1]	IdentifierSet		656
	<b>Modification</b> <Mod>	[0..1]	CodeSet		656
	<b>ValidityPeriod</b> <VldtyPrd>	[1..1]	±		656
	<b>LastUpdated</b> <LastUpdtd>	[0..1]	Date		657
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C1	657

## 19.3 Constraints

### C1 SupplementaryDataRule

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

## 19.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 19.4.1 InstrumentClassification <InstrmClssfctn>

*Presence:* [1..\*]

*Definition:* Report detailing all classification for financial instruments (CFI) code.

**InstrumentClassification <InstrmClssfctn>** contains the following **SecuritiesInstrumentClassification2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identifier</b> <Idr>	[1..1]	IdentifierSet		656
	<b>Modification</b> <Mod>	[0..1]	CodeSet		656
	<b>ValidityPeriod</b> <VldtyPrd>	[1..1]	±		656
	<b>LastUpdated</b> <LastUpdtd>	[0..1]	Date		657

### 19.4.1.1 Identifier <Idr>

*Presence:* [1..1]

*Definition:* Identifier of the financial instrument classification type code.

*Datatype:* "CFIOct2015Identifier" on page 749

### 19.4.1.2 Modification <Mod>

*Presence:* [0..1]

*Definition:* Modification status for the record compared to the previous report.

*Datatype:* "Modification1Code" on page 740

CodeName	Name	Definition
NOCH	NoChange	Specifies that the item is not changed.
MODI	Modification	Specifies that the item is modified.
DELE	Deletion	Specifies that the item is deleted.
ADDD	Addition	Specifies that the item is added.

### 19.4.1.3 ValidityPeriod <VldtyPrd>

*Presence:* [1..1]

*Definition:* Details the validity of the specific record.

Usage:

Within MiFIR, the FromDate is populated while the instrument is valid. From Date To Date is only populated when the record is being invalidated.



**ValidityPeriod <VldtyPrd>** contains one of the following elements (see "Period4Choice" on page 658 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		659
Or	FromDate <FrDt>	[1..1]	Date		659
Or	ToDate <ToDt>	[1..1]	Date		659
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		659

#### 19.4.1.4 LastUpdated <LastUpdtd>

*Presence:* [0..1]

*Definition:* Date when this record was last modified.

*Datatype:* "ISODate" on page 748

### 19.4.2 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

*Definition:* Additional information that can not be captured in the structured fields and/or any other specific block.

*Impacted by:* C1 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 666 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		666
	Envelope <Envlp>	[1..1]	(External Schema)		666

#### Constraints

- **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

## 20 Message Items Types

### 20.1 MessageComponents

#### 20.1.1 Amount

##### 20.1.1.1 AmountAndDirection61

*Definition:* Amount of money expressed with an optional currency code and debit/credit indicator.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1	658
	Sign <Sgn>	[0..1]	Indicator		658

##### 20.1.1.1.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money that results in an increase (positively signed) or decrease (negatively signed), with specification of the currency.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd13DecimalAmount" on page 715

##### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

##### 20.1.1.1.2 Sign <Sgn>

*Presence:* [0..1]

*Definition:* Indicates that the amount value is positive or negative.

*Datatype:* One of the following values must be used (see "PlusOrMinusIndicator" on page 750):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

### 20.1.2 Date Period

#### 20.1.2.1 Period4Choice

*Definition:* Choice between date and date-time for the specification of a period.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		659
Or	FromDate <FrDt>	[1..1]	Date		659
Or	ToDate <ToDt>	[1..1]	Date		659
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		659

#### 20.1.2.1.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Date period is limited to a single date.

*Datatype:* ["ISODate" on page 748](#)

#### 20.1.2.1.2 FromDate <FrDt>

*Presence:* [1..1]

*Definition:* Date at which the date period range starts.

*Datatype:* ["ISODate" on page 748](#)

#### 20.1.2.1.3 ToDate <ToDt>

*Presence:* [1..1]

*Definition:* Date which the range date period ends.

*Datatype:* ["ISODate" on page 748](#)

#### 20.1.2.1.4 FromDateToDate <FrDtToDt>

*Presence:* [1..1]

*Definition:* Time span defined by a start date, and an end date.

**FromDateToDate <FrDtToDt>** contains the following elements (see ["Period2" on page 659](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		660
	ToDate <ToDt>	[1..1]	Date		660

## 20.1.3 Date Time

### 20.1.3.1 Period2

*Definition:* Time span defined by a start date and time, and an end date and time.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		660
	ToDate <ToDt>	[1..1]	Date		660

### 20.1.3.1.1 FromDate <FrDt>

*Presence:* [1..1]

*Definition:* Date and time at which the range starts.

*Datatype:* "ISODate" on page 748

### 20.1.3.1.2 ToDate <ToDt>

*Presence:* [1..1]

*Definition:* Date and time at which the range ends.

*Datatype:* "ISODate" on page 748

## 20.1.4 Financial Instrument

### 20.1.4.1 CreditDefaultSwapSingleName2

*Definition:* Credit default swap derivative specific for reporting on a single name credit default swap.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SovereignIssuer <Svrgnlssr>	[1..1]	Indicator		660
	ReferenceParty <RefPty>	[0..1]	±		660
	NotionalCurrency <NtnlCcy>	[1..1]	CodeSet	C1	661

#### 20.1.4.1.1 SovereignIssuer <Svrgnlssr>

*Presence:* [1..1]

*Definition:* Reference entity of a single name credit default swap (CDS) or a derivative on single name CDS.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 750):

- *Meaning When True:* True
- *Meaning When False:* False

#### 20.1.4.1.2 ReferenceParty <RefPty>

*Presence:* [0..1]

*Definition:* Reference entity of a single name credit default swap (CDS) or a derivative on single name credit default swap (CDS).

**ReferenceParty <RefPty>** contains one of the following elements (see "DerivativePartyIdentification1Choice" on page 669 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Country <Ctry>	[1..1]	CodeSet	C2	669
Or	CountrySubDivision <CtrySubDvsn>	[1..1]	CodeSet		669
Or}	LEI <LEI>	[1..1]	IdentifierSet		670

### 20.1.4.1.3 NotionalCurrency <NtnlCcy>

*Presence:* [1..1]

*Definition:* Currency in which the notional is denominated.

*Impacted by:* C1 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 718

#### Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

### 20.1.4.2 FinancialInstrument58

*Definition:* Specifies underlying instruments or index a derivative has.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		661
	Name <Nm>	[1..1]	±		661

#### 20.1.4.2.1 ISIN <ISIN>

*Presence:* [0..1]

*Definition:* Identification of the index on which the financial instrument is based.

*Datatype:* "ISINOct2015Identifier" on page 749

#### 20.1.4.2.2 Name <Nm>

*Presence:* [1..1]

*Definition:* Name of the index on which the financial instrument is based.

**Name <Nm>** contains the following elements (see "FloatingInterestRate8" on page 681 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReferenceRate <RefRate>	[1..1]			681
{Or	Index <Indx>	[1..1]	CodeSet		682
Or}	Name <Nm>	[1..1]	Text		684
	Term <Term>	[0..1]	±		684

### 20.1.4.3 DerivativeInterest2

*Definition:* Specifies a multi-leg interest derivative.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OtherNotionalCurrency <OthrNtnlCcy>	[1..1]	CodeSet	C1	662

#### 20.1.4.3.1 OtherNotionalCurrency <OthrNtnlCcy>

*Presence:* [1..1]

*Definition:* Currency in which leg 2 of the contract is denominated, in case of multi-currency or cross-currency swaps.

Currency in which leg 2 of the swap is denominated, in case of swaptions where the underlying swap is multi-currency.

*Impacted by:* C1 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 718

##### Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

#### 20.1.4.4 DerivativeForeignExchange2

*Definition:* Attributes of non-financial instrument of type foreign exchange as underlying.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OtherNotionalCurrency <OthrNtnlCcy>	[1..1]	CodeSet	C1	662

##### 20.1.4.4.1 OtherNotionalCurrency <OthrNtnlCcy>

*Presence:* [1..1]

*Definition:* Underlying currency 2 of the currency pair (the currency 1 will be populated in the notional currency).

*Impacted by:* C1 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 718

##### Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3)

contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

## 20.1.5 Financial Instrument Identification

### 20.1.5.1 FinancialInstrumentIdentification6Choice

*Definition:* Choice between formats for the identification of the financial instruments.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		663
Or}	Index <Indx>	[1..1]	±		663

#### 20.1.5.1.1 ISIN <ISIN>

*Presence:* [1..1]

*Definition:* International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

*Datatype:* "ISINOct2015Identifier" on page 749

#### 20.1.5.1.2 Index <Indx>

*Presence:* [1..1]

*Definition:* Index on which the financial instrument is based.

**Index <Indx>** contains the following elements (see "FinancialInstrument58" on page 661 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		661
	Name <Nm>	[1..1]	±		661

### 20.1.5.2 FinancialInstrumentIdentification7Choice

*Definition:* Choice for identifying the underlying instruments that a derivative can consist of.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Single <Sngl>	[1..1]	±		663
Or}	Basket <Bskt>	[1..1]			664
	ISIN <ISIN>	[0..*]	IdentifierSet		664
	Index <Indx>	[0..*]	±		664

#### 20.1.5.2.1 Single <Sngl>

*Presence:* [1..1]

*Definition:* Instrument consists of single instrument.

**Single <Sngl>** contains one of the following elements (see "[FinancialInstrumentIdentification6Choice](#)" on page 663 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		663
Or}	Index <Indx>	[1..1]	±		663

#### 20.1.5.2.2 Basket <Bskt>

*Presence:* [1..1]

*Definition:* Instrument consists of multiple instruments.

**Basket <Bskt>** contains the following **BasketDescription3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..*]	IdentifierSet		664
	Index <Indx>	[0..*]	±		664

##### 20.1.5.2.2.1 ISIN <ISIN>

*Presence:* [0..\*]

*Definition:* International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

*Datatype:* "[ISINOct2015Identifier](#)" on page 749

##### 20.1.5.2.2.2 Index <Indx>

*Presence:* [0..\*]

*Definition:* Index on which the financial instrument is based.

**Index <Indx>** contains the following elements (see "[FinancialInstrument58](#)" on page 661 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		661
	Name <Nm>	[1..1]	±		661

## 20.1.6 Financial Instrument Quantity

### 20.1.6.1 FinancialInstrumentQuantity25Choice

*Definition:* Defines the format for the quantity of security.



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		665
Or	NominalValue <NmnlVal>	[1..1]	Amount	C1, C4	665
Or}	MonetaryValue <MntryVal>	[1..1]	Amount	C1, C4	665

### 20.1.6.1.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity expressed as a number, such as a number of shares.

*Datatype:* "DecimalNumber" on page 750

### 20.1.6.1.2 NominalValue <NmnlVal>

*Presence:* [1..1]

*Definition:* TBC.

*Impacted by:* C1 "ActiveOrHistoricCurrency", C4 "CurrencyAmount"

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 716

#### Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

### 20.1.6.1.3 MonetaryValue <MntryVal>

*Presence:* [1..1]

*Definition:* TBC.

*Impacted by:* C1 "ActiveOrHistoricCurrency", C4 "CurrencyAmount"

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 716

#### Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

## 20.1.7 Miscellaneous

### 20.1.7.1 SupplementaryData1

*Definition:* Additional information that can not be captured in the structured fields and/or any other specific block.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		666
	Envelope <Envlp>	[1..1]	(External Schema)		666

#### Constraints

- **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

#### 20.1.7.1.1 PlaceAndName <PlcAndNm>

*Presence:* [0..1]

*Definition:* Unambiguous reference to the location where the supplementary data must be inserted in the message instance.

In the case of XML, this is expressed by a valid XPath.

*Datatype:* "Max350Text" on page 753

#### 20.1.7.1.2 Envelope <Envlp>

*Presence:* [1..1]

*Definition:* Technical element wrapping the supplementary data.

*Type:* (External Schema)

Technical component that contains the validated supplementary data information. This technical envelope allows to segregate the supplementary data information from any other information.

### 20.1.7.2 TonsOrCurrency2Choice

*Definition:* Specifies the commodity quantity in tons or the amount and currency used (for example carbone dioxide).

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Number <Nb>	[1..1]	Quantity		666
Or}	Amount <Amt>	[1..1]	Amount	C1, C4	667

#### 20.1.7.2.1 Number <Nb>

*Presence:* [1..1]

*Definition:* Total number of specific transactions expresses in tons.

*Datatype:* "DecimalNumber" on page 750

### 20.1.7.2.2 Amount <Amt>

*Presence:* [1..1]

*Definition:* Total volume of specific transactions expresses in currency and amount format.

*Impacted by:* C1 "ActiveOrHistoricCurrency", C4 "CurrencyAmount"

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 716

#### Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

### 20.1.7.3 CountryCodeAndName3

*Definition:* Specifies a country by its code and its name.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	CodeSet	C2	667
	Name <Nm>	[1..1]	Text		667

#### 20.1.7.3.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Country is specified by its code.

*Impacted by:* C2 "Country"

*Datatype:* "CountryCode" on page 735

#### Constraints

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 20.1.7.3.2 Name <Nm>

*Presence:* [1..1]

*Definition:* Country is specified by its name.

*Datatype:* "Max70Text" on page 754

#### 20.1.7.4 GenericValidationRuleIdentification1

*Definition:* Information for the identification of a validation rule.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		668
	Description <Desc>	[0..1]	Text		668
	SchemeName <SchmeNm>	[0..1]	±		668
	Issuer <Issr>	[0..1]	Text		668

##### 20.1.7.4.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification of a validation rule.

*Datatype:* "Max35Text" on page 754

##### 20.1.7.4.2 Description <Desc>

*Presence:* [0..1]

*Definition:* Further information on the validation rule as identified in the Identification.

*Datatype:* "Max350Text" on page 753

##### 20.1.7.4.3 SchemeName <SchmeNm>

*Presence:* [0..1]

*Definition:* Name of the identification scheme.

**SchemeName <SchmeNm>** contains one of the following elements (see "ValidationRuleSchemeName1Choice" on page 668 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		669
Or}	Proprietary <Prtry>	[1..1]	Text		669

##### 20.1.7.4.4 Issuer <Issr>

*Presence:* [0..1]

*Definition:* Entity that assigns the identification.

*Datatype:* "Max35Text" on page 754

##### 20.1.7.5 ValidationRuleSchemeName1Choice

*Definition:* Identifies a name of the identification scheme.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		669
Or}	Proprietary <Prtry>	[1..1]	Text		669

#### 20.1.7.5.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Name of the identification scheme, in a coded form as published in an external list.

*Datatype:* ["ExternalValidationRuleIdentification1Code" on page 738](#)

#### 20.1.7.5.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Name of the identification scheme, in a free text form.

*Datatype:* ["Max35Text" on page 754](#)

## 20.1.8 Party Identification

### 20.1.8.1 DerivativePartyIdentification1Choice

*Definition:* Reference entity of a single name credit default swap (CDS) or a derivative on single name credit default swap (CDS).

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Country <Ctry>	[1..1]	CodeSet	C2	669
Or	CountrySubDivision <CtrySubDvsn>	[1..1]	CodeSet		669
Or}	LEI <LEI>	[1..1]	IdentifierSet		670

#### 20.1.8.1.1 Country <Ctry>

*Presence:* [1..1]

*Definition:* Country of the reference entity.

*Impacted by:* [C2 "Country"](#)

*Datatype:* ["CountryCode" on page 735](#)

#### Constraints

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 20.1.8.1.2 CountrySubDivision <CtrySubDvsn>

*Presence:* [1..1]

*Definition:* Country and country sub-division of the reference entity.

*Datatype:* ["CountrySubDivisionCode" on page 735](#)

### 20.1.8.1.3 LEI <LEI>

*Presence:* [1..1]

*Definition:* Identification of the reference party through Legal entity identifier.

*Datatype:* "LEIIdentifier" on page 750

### 20.1.8.2 PersonIdentification12

*Definition:* Specifies the identification of a person.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CountryOfBranch <CtryOfBrnch>	[1..1]	CodeSet	C2	670
	Other <Othr>	[1..1]			670
	Identification <Id>	[1..1]	Text		671
	SchemeName <SchmeNm>	[0..1]			671
{Or	Code <Cd>	[1..1]	CodeSet		671
Or}	Proprietary <Prtry>	[1..1]	Text		671
	Issuer <Issr>	[0..1]	Text		671

#### 20.1.8.2.1 CountryOfBranch <CtryOfBrnch>

*Presence:* [1..1]

*Definition:* Branch where the trader is located.

*Impacted by:* C2 "Country"

*Datatype:* "CountryCode" on page 735

#### Constraints

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 20.1.8.2.2 Other <Othr>

*Presence:* [1..1]

*Definition:* Unique identification of a person, as assigned by an institution, using an identification scheme.

**Other <Othr>** contains the following **GenericPersonIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		671
	SchemeName <SchmeNm>	[0..1]			671
{Or	Code <Cd>	[1..1]	CodeSet		671
Or}	Proprietary <Prtry>	[1..1]	Text		671
	Issuer <Issr>	[0..1]	Text		671

#### 20.1.8.2.2.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification of a person.

*Datatype:* "Max35Text" on page 754

#### 20.1.8.2.2.2 SchemeName <SchmeNm>

*Presence:* [0..1]

*Definition:* Name of the identification scheme.

**SchemeName <SchmeNm>** contains one of the following **PersonIdentificationSchemeName1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		671
Or}	Proprietary <Prtry>	[1..1]	Text		671

#### 20.1.8.2.2.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Name of the identification scheme, in a coded form as published in an external list.

*Datatype:* "ExternalPersonIdentification1Code" on page 737

#### 20.1.8.2.2.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Name of the identification scheme, in a free text form.

*Datatype:* "Max35Text" on page 754

#### 20.1.8.2.2.3 Issuer <Issr>

*Presence:* [0..1]

*Definition:* Entity that assigns the identification.

*Datatype:* "Max35Text" on page 754

### 20.1.8.3 PersonIdentification10

*Definition:* Unique and unambiguous way to identify a person.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstName <FrstNm>	[1..1]	Text		672
	Name <Nm>	[1..1]	Text		672
	BirthDate <BirthDt>	[1..1]	Date		672
	Other <Othr>	[1..1]			672
	Identification <Id>	[1..1]	Text		673
	SchemeName <SchmeNm>	[0..1]			673
{Or	Code <Cd>	[1..1]	CodeSet		673
Or}	Proprietary <Prtry>	[1..1]	Text		673
	Issuer </ssr>	[0..1]	Text		673

#### 20.1.8.3.1 FirstName <FrstNm>

*Presence:* [1..1]

*Definition:* First name of a person (also known as given name).

*Datatype:* "Max140Text" on page 753

#### 20.1.8.3.2 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max140Text" on page 753

#### 20.1.8.3.3 BirthDate <BirthDt>

*Presence:* [1..1]

*Definition:* Date on which a person is born.

*Datatype:* "ISODate" on page 748

#### 20.1.8.3.4 Other <Othr>

*Presence:* [1..1]

*Definition:* Unique identification of a person, as assigned by an institution, using an identification scheme.



**Other <Othr>** contains the following **GenericPersonIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		673
	SchemeName <SchmeNm>	[0..1]			673
{Or	Code <Cd>	[1..1]	CodeSet		673
Or}	Proprietary <Prtry>	[1..1]	Text		673
	Issuer <Issr>	[0..1]	Text		673

#### 20.1.8.3.4.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification of a person.

*Datatype:* "Max35Text" on page 754

#### 20.1.8.3.4.2 SchemeName <SchmeNm>

*Presence:* [0..1]

*Definition:* Name of the identification scheme.

**SchemeName <SchmeNm>** contains one of the following **PersonIdentificationSchemeName1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		673
Or}	Proprietary <Prtry>	[1..1]	Text		673

#### 20.1.8.3.4.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Name of the identification scheme, in a coded form as published in an external list.

*Datatype:* "ExternalPersonIdentification1Code" on page 737

#### 20.1.8.3.4.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Name of the identification scheme, in a free text form.

*Datatype:* "Max35Text" on page 754

#### 20.1.8.3.4.3 Issuer <Issr>

*Presence:* [0..1]

*Definition:* Entity that assigns the identification.

*Datatype:* "Max35Text" on page 754

### 20.1.8.4 PartyIdentification79

*Definition:* Set of elements used to identify an account owner and the associated decision maker.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwner <AcctOwnr>	[1..*]	±		674
	DecisionMaker <DcsnMakr>	[0..*]			674
{Or	LEI <LEI>	[1..1]	IdentifierSet		674
Or}	Person <Prsn>	[1..1]	±		674

#### 20.1.8.4.1 AccountOwner <AcctOwnr>

*Presence:* [1..\*]

*Definition:* Identifies the account which is used to acquire or sell financial instruments.

**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification76](#)" on page 675 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			675
{Or	LEI <LEI>	[1..1]	IdentifierSet		676
Or	MIC <MIC>	[1..1]	IdentifierSet		676
Or	Person <Prsn>	[1..1]	±		676
Or}	Internal <Intl>	[1..1]	CodeSet		676
	CountryOfBranch <CtryOfBrnch>	[0..1]	CodeSet	C2	676

#### 20.1.8.4.2 DecisionMaker <DcsnMakr>

*Presence:* [0..\*]

*Definition:* Identifies the person who makes the decision on the financial instrument, acquire in case the of a buyer or to sell in case of the seller.

**DecisionMaker <DcsnMakr>** contains one of the following **PersonOrOrganisation2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		674
Or}	Person <Prsn>	[1..1]	±		674

##### 20.1.8.4.2.1 LEI <LEI>

*Presence:* [1..1]

*Definition:* Legal entity identifier of the party.

*Datatype:* "[LEIIdentifier](#)" on page 750

##### 20.1.8.4.2.2 Person <Prsn>

*Presence:* [1..1]

*Definition:* Identification of a person.

**Person <Prsn>** contains the following elements (see "PersonIdentification10" on page 671 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstName <FrstNm>	[1..1]	Text		672
	Name <Nm>	[1..1]	Text		672
	BirthDate <BirthDt>	[1..1]	Date		672
	Other <Othr>	[1..1]			672
	Identification <Id>	[1..1]	Text		673
	SchemeName <SchmeNm>	[0..1]			673
{Or	Code <Cd>	[1..1]	CodeSet		673
Or}	Proprietary <Prtry>	[1..1]	Text		673
	Issuer </Issr>	[0..1]	Text		673

### 20.1.8.5 PartyIdentification76

*Definition:* Set of elements used to identify a person or an organisation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			675
{Or	LEI <LEI>	[1..1]	IdentifierSet		676
Or	MIC <MIC>	[1..1]	IdentifierSet		676
Or	Person <Prsn>	[1..1]	±		676
Or}	Internal <IntI>	[1..1]	CodeSet		676
	CountryOfBranch <CtryOfBrnch>	[0..1]	CodeSet	C2	676

#### 20.1.8.5.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identifies the owner of the investment account which is used to acquire or sell financial instruments.

**Identification <Id>** contains one of the following **PersonOrOrganisation1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		676
Or	MIC <MIC>	[1..1]	IdentifierSet		676
Or	Person <Prsn>	[1..1]	±		676
Or}	Internal <IntI>	[1..1]	CodeSet		676

#### 20.1.8.5.1.1 LEI <LEI>

*Presence:* [1..1]

*Definition:* Legal entity identifier of the party.

*Datatype:* "LEIIdentifier" on page 750

#### 20.1.8.5.1.2 MIC <MIC>

*Presence:* [1..1]

*Definition:* Market identifier code of the party.

*Datatype:* "MICIdentifier" on page 750

#### 20.1.8.5.1.3 Person <Prsn>

*Presence:* [1..1]

*Definition:* Identification of a person.

**Person <Prsn>** contains the following elements (see "PersonIdentification10" on page 671 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstName <FrstNm>	[1..1]	Text		672
	Name <Nm>	[1..1]	Text		672
	BirthDate <BirthDt>	[1..1]	Date		672
	Other <Othr>	[1..1]			672
	Identification <Id>	[1..1]	Text		673
	SchemeName <SchmeNm>	[0..1]			673
{Or	Code <Cd>	[1..1]	CodeSet		673
Or}	Proprietary <Prtry>	[1..1]	Text		673
	Issuer </ssr>	[0..1]	Text		673

#### 20.1.8.5.1.4 Internal <Intl>

*Presence:* [1..1]

*Definition:* Identifies internal party.

*Datatype:* "InternalPartyRole1Code" on page 739

CodeName	Name	Definition
INTC	Internal	Party acting as an internal agent.

#### 20.1.8.5.2 CountryOfBranch <CtryOfBrnch>

*Presence:* [0..1]

*Definition:* Country of the branch that received the order from the client or made an investment decision for a client in accordance with a discretionary mandate given to it by the client.

*Impacted by:* C2 "Country"

*Datatype:* "CountryCode" on page 735

**Constraints**

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

## 20.1.9 Price

### 20.1.9.1 SecuritiesTransactionPrice1

*Definition:* Descriptive fields capturing where no strike price is known.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Pending <Pdg>	[1..1]	CodeSet		677
	Currency <Ccy>	[0..1]	CodeSet	C1	677

#### 20.1.9.1.1 Pending <Pdg>

*Presence:* [1..1]

*Definition:* Price is currently not available, but pending.

*Datatype:* "PriceStatus1Code" on page 742

CodeName	Name	Definition
PNDG	Pending	Price is pending.
NOAP	NotApplicable	No price for transaction (e.g. transfer between accounts).

#### 20.1.9.1.2 Currency <Ccy>

*Presence:* [0..1]

*Definition:* Currency that will be used but for which no price is yet known.

*Impacted by:* C1 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 718

**Constraints**

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

### 20.1.9.2 SecuritiesTransactionPrice4Choice

*Definition:* Choice element capturing strike price related descriptive information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Price <Pric>	[1..1]	±		678
Or}	NoPrice <NoPric>	[1..1]	±		678

#### 20.1.9.2.1 Price <Pric>

*Presence:* [1..1]

*Definition:* Predetermined price at which the holder will have to buy or sell the underlying instrument.

**Price <Pric>** contains one of the following elements (see "[SecuritiesTransactionPrice2Choice](#)" on page 678 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		678
Or	Percentage <Pctg>	[1..1]	Rate		679
Or	Yield <Yld>	[1..1]	Rate		679
Or}	BasisPoints <BsisPts>	[1..1]	Quantity		679

#### 20.1.9.2.2 NoPrice <NoPric>

*Presence:* [1..1]

*Definition:* Captures where no price is yet known.

**NoPrice <NoPric>** contains the following elements (see "[SecuritiesTransactionPrice1](#)" on page 677 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Pending <Pdg>	[1..1]	CodeSet		677
	Currency <Ccy>	[0..1]	CodeSet	C1	677

#### 20.1.9.3 SecuritiesTransactionPrice2Choice

*Definition:* Choice to define the price of the securities transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		678
Or	Percentage <Pctg>	[1..1]	Rate		679
Or	Yield <Yld>	[1..1]	Rate		679
Or}	BasisPoints <BsisPts>	[1..1]	Quantity		679

##### 20.1.9.3.1 MonetaryValue <MntryVal>

*Presence:* [1..1]

*Definition:* Price expressed as a monetary value.

**MonetaryValue <MntryVal>** contains the following elements (see "[AmountAndDirection61](#)" on page 658 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1	658
	Sign <Sgn>	[0..1]	Indicator		658

### 20.1.9.3.2 Percentage <Pctg>

*Presence:* [1..1]

*Definition:* Price expressed as a rate, that is a percentage.

*Datatype:* "[PercentageRate](#)" on page 752

### 20.1.9.3.3 Yield <Yld>

*Presence:* [1..1]

*Definition:* Price expressed as a yield.

*Datatype:* "[PercentageRate](#)" on page 752

### 20.1.9.3.4 BasisPoints <BsisPts>

*Presence:* [1..1]

*Definition:* Price expressed as basis points.

*Datatype:* "[DecimalNumber](#)" on page 750

## 20.1.10 Rate

### 20.1.10.1 InterestRate6Choice

*Definition:* Choice between a fixed rate and a floating rate.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Fixed <Fxd>	[1..1]	Rate		679
Or}	Floating <Fltg>	[1..1]	±		679

#### 20.1.10.1.1 Fixed <Fxd>

*Presence:* [1..1]

*Definition:* Indicates that the rate is fixed.

*Datatype:* "[PercentageRate](#)" on page 752

#### 20.1.10.1.2 Floating <Fltg>

*Presence:* [1..1]

*Definition:* Provides details about the variable rate.

**Floating <Fltg>** contains the following elements (see "FloatingInterestRate6" on page 684 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReferenceRate <RefRate>	[1..1]			684
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		685
Or	Index <Indx>	[1..1]	CodeSet		685
Or}	Name <Nm>	[1..1]	Text		687
	Term <Term>	[1..1]	±		687
	BasisPointSpread <BsisPtSprd>	[1..1]	Quantity	C8	687

## 20.1.10.2 InterestRateContractTerm2

*Definition:* Describes how interest rates are reported.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Unit <Unit>	[1..1]	CodeSet		680
	Value <Val>	[1..1]	Quantity	C6	680

### 20.1.10.2.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Unit for the rate basis.

*Datatype:* "RateBasis1Code" on page 742

CodeName	Name	Definition
DAYS	Days	Rate is reported in days.
MNTH	Months	Rate is reported in months.
WEEK	Weeks	Rate is reported in weeks.
YEAR	Years	Rate is reported in years.

### 20.1.10.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the contract term in number of units.

*Impacted by:* C6 "NumberRule"

*Datatype:* "Max3Number" on page 751



**Constraints**

- **NumberRule**

If Number is negative, then Sign must be present.

**20.1.10.3 InterestRate8Choice**

*Definition:* Choice between a fixed rate and a variable rate.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Fixed <Fxd>	[1..1]	Rate		681
Or}	Floating <Fltg>	[1..1]	±		681

**20.1.10.3.1 Fixed <Fxd>**

*Presence:* [1..1]

*Definition:* Interest Rate is fixed.

*Datatype:* "PercentageRate" on page 752

**20.1.10.3.2 Floating <Fltg>**

*Presence:* [1..1]

*Definition:* Interest rate is a variable / floating rate, based on an index.

**Floating <Fltg>** contains the following elements (see "FloatingInterestRate8" on page 681 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReferenceRate <RefRate>	[1..1]			681
{Or	Index <Indx>	[1..1]	CodeSet		682
Or}	Name <Nm>	[1..1]	Text		684
	Term <Term>	[0..1]	±		684

**20.1.10.4 FloatingInterestRate8**

*Definition:* Provides the index used to define the rate and optionally the basis point spread.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReferenceRate <RefRate>	[1..1]			681
{Or	Index <Indx>	[1..1]	CodeSet		682
Or}	Name <Nm>	[1..1]	Text		684
	Term <Term>	[0..1]	±		684

**20.1.10.4.1 ReferenceRate <RefRate>**

*Presence:* [1..1]

*Definition:* Identifies the reference index for the instrument.

Usage:

Index or name if the reference rate is not included in the index list.

**ReferenceRate <RefRate>** contains one of the following **BenchmarkCurveName5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Index <Indx>	[1..1]	CodeSet		682
Or}	Name <Nm>	[1..1]	Text		684

#### 20.1.10.4.1.1 Index <Indx>

*Presence:* [1..1]

*Definition:* Index name where the underlying is an index.

*Datatype:* "BenchmarkCurveName2Code" on page 733

CodeName	Name	Definition
WIBO	WIBOR	Warsaw Interbank Offered Rate.
TREA	Treasury	Treasury benchmark that comes in three types: the yield curve, the par curve, and the spot curve. All curves also have a constituent time series.
TIBO	TIBOR	Tokyo Interbank Offered Rate.
TLBO	TELBOR	Tel Aviv Interbank Offered Rate.
SWAP	SWAP	In curve construction, Swap is the long portion of the curve constituting about 3 years to 30 years term.  The exchange of one security, currency or interest rate for another to change the maturity (bonds), or quality of issues (stocks or bonds), or because investment objectives have changed.
STBO	STIBOR	Stockholm Interbank Offered Rate.
PRBO	PRIBOR	Czech Fixing of Interest Rates on Interbank Deposits.
PFAN	Pfandbriefe	Pfandbriefe security is a collateralised bullet bond backed by either mortgage loans or loans to the public sector. Pfandbriefe differ from traditional asset-backed securities in significant ways. The most important difference is that Pfandbriefe carry no pre-payment risk since they remain on the balance sheet of the issuing institution. Therefore, their spreads over sovereign bonds are attributable to liquidity and credit quality alone. New indices have been created and existing indices have been modified in response to the growing importance of the Pfandbriefe market. The Deutsche Borse has three synthetic indices called

CodeName	Name	Definition
		REX, JEX, and PEX. The Pfandbriefe curve is used as a reference for credit as well as mortgage market.
NIBO	NIBOR	Norwegian Interbank Offered Rate.
MAAA	MuniAAA	Benchmark curve used for municipals based on the best credit rating for municipal market debt.
MOSP	MOSPRIM	Moscow Prime Offered Rate.
LIBO	LIBOR	London Interbank Offered Rate, the interest rate that major international banks in London charge each other for borrowing.
LIBI	LIBID	Rate at which major international banks are willing to take deposits from one another, is normally 1/8 percent below LIBOR.  London InterBank Bid Rate, the rate bid by banks on Eurocurrency deposits; the international rate that banks lend to other banks.
JIBA	JIBAR	Johannesburg Interbank Agreed Rate.
ISDA	ISDAFIX	Worldwide common reference rate value for fixed interest rate swap rates, as defined by the International Swaps and Derivatives Association (ISDA).
GCFR	GCFRepo	GCF Repo Index, the Depository Trust & Clearing Corporation (DTCC) general collateral finance repurchase agreements index.
FUSW	FutureSWAP	Portion of a synthetic curve that is composed of Eurodollar or Treasury or similar Futures and Swap rates. The term usually begins at 3 months to 2 years for the futures strip component with the Swaps filling in the points to 10 years and beyond.
EUCH	EuroSwiss	Swiss Franc LIBOR rate.
EUUS	EURODOLLAR	Rate for the eurodollars, time deposits denominated in U.S. dollars at banks outside the United States, and thus are not under the jurisdiction of the Federal Reserve.
EURI	Euribor	Euro Interbank Offer Rate is the rate at which Euro inter-bank term deposits within the Euro zone are offered by one prime bank to another prime bank.
EONS	EONIASwaps	Euro OverNight Index Average swap rate.
EONA	EONIA	Euro OverNight Index Average rate.
CIBO	CIBOR	Copenhagen Interbank Offered Rate.

CodeName	Name	Definition
CDOR	CDOR	Canadian Dollar Offered Rate.
BUBO	BUBOR	Budapest Interbank Offered Rate.
BBSW	BBSW	Australian Financial Markets Association (AFMA) Bank-Bill Reference Rate (BBSW).

#### 20.1.10.4.1.2 Name <Nm>

*Presence:* [1..1]

*Definition:* Provides the name that should be used where no ISIN or standardized name of the index exists, including its term (such as 'EURIBOR6M', 'LIBOR3M').

*Datatype:* "Max25Text" on page 753

#### 20.1.10.4.2 Term <Term>

*Presence:* [0..1]

*Definition:* Term of the reference rate.

**Term <Term>** contains the following elements (see "InterestRateContractTerm2" on page 680 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Unit <Unit>	[1..1]	CodeSet		680
	Value <Val>	[1..1]	Quantity	C6	680

#### 20.1.10.5 FloatingInterestRate6

*Definition:* Provides the index used to define the rate and the basis point spread.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReferenceRate <RefRate>	[1..1]			684
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		685
Or	Index <Indx>	[1..1]	CodeSet		685
Or}	Name <Nm>	[1..1]	Text		687
	Term <Term>	[1..1]	±		687
	BasisPointSpread <BsisPtSprd>	[1..1]	Quantity	C8	687

##### 20.1.10.5.1 ReferenceRate <RefRate>

*Presence:* [1..1]

*Definition:* Identifies the reference index for the debt instrument.

**ReferenceRate <RefRate>** contains one of the following **BenchmarkCurveName6Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		685
Or	Index <Indx>	[1..1]	CodeSet		685
Or}	Name <Nm>	[1..1]	Text		687

#### 20.1.10.5.1.1 ISIN <ISIN>

*Presence:* [1..1]

*Definition:* International Securities Identification Number (ISIN) identifier of an index / benchmark.

*Datatype:* "ISINOct2015Identifier" on page 749

#### 20.1.10.5.1.2 Index <Indx>

*Presence:* [1..1]

*Definition:* Name of the index / benchmark of a floating rate bond.

*Datatype:* "BenchmarkCurveName2Code" on page 733

CodeName	Name	Definition
WIBO	WIBOR	Warsaw Interbank Offered Rate.
TREA	Treasury	Treasury benchmark that comes in three types: the yield curve, the par curve, and the spot curve. All curves also have a constituent time series.
TIBO	TIBOR	Tokyo Interbank Offered Rate.
TLBO	TELBOR	Tel Aviv Interbank Offered Rate.
SWAP	SWAP	In curve construction, Swap is the long portion of the curve constituting about 3 years to 30 years term.  The exchange of one security, currency or interest rate for another to change the maturity (bonds), or quality of issues (stocks or bonds), or because investment objectives have changed.
STBO	STIBOR	Stockholm Interbank Offered Rate.
PRBO	PRIBOR	Czech Fixing of Interest Rates on Interbank Deposits.
PFAN	Pfandbriefe	Pfandbriefe security is a collateralised bullet bond backed by either mortgage loans or loans to the public sector. Pfandbriefe differ from traditional asset-backed securities in significant ways. The most important difference is that Pfandbriefe carry no pre-payment risk since they remain on the balance sheet of the issuing institution. Therefore, their spreads over sovereign bonds are attributable to liquidity and credit quality alone. New indices have been created and existing indices have been modified

CodeName	Name	Definition
		in response to the growing importance of the Pfandbriefe market. The Deutsche Borse has three synthetic indices called REX, JEX, and PEX. The Pfandbriefe curve is used as a reference for credit as well as mortgage market.
NIBO	NIBOR	Norwegian Interbank Offered Rate.
MAAA	MuniAAA	Benchmark curve used for municipals based on the best credit rating for municipal market debt.
MOSP	MOSPRIM	Moscow Prime Offered Rate.
LIBO	LIBOR	London Interbank Offered Rate, the interest rate that major international banks in London charge each other for borrowing.
LIBI	LIBID	Rate at which major international banks are willing to take deposits from one another, is normally 1/8 percent below LIBOR.  London InterBank Bid Rate, the rate bid by banks on Eurocurrency deposits; the international rate that banks lend to other banks.
JIBA	JIBAR	Johannesburg Interbank Agreed Rate.
ISDA	ISDAFIX	Worldwide common reference rate value for fixed interest rate swap rates, as defined by the International Swaps and Derivatives Association (ISDA).
GCFR	GCFRepo	GCF Repo Index, the Depository Trust & Clearing Corporation (DTCC) general collateral finance repurchase agreements index.
FUSW	FutureSWAP	Portion of a synthetic curve that is composed of Eurodollar or Treasury or similar Futures and Swap rates. The term usually begins at 3 months to 2 years for the futures strip component with the Swaps filling in the points to 10 years and beyond.
EUCH	EuroSwiss	Swiss Franc LIBOR rate.
EUUS	EURODOLLAR	Rate for the eurodollars, time deposits denominated in U.S. dollars at banks outside the United States, and thus are not under the jurisdiction of the Federal Reserve.
EURI	Euribor	Euro Interbank Offer Rate is the rate at which Euro inter-bank term deposits within the Euro zone are offered by one prime bank to another prime bank.
EONS	EONIASwaps	Euro OverNight Index Average swap rate.

CodeName	Name	Definition
EONA	EONIA	Euro OverNight Index Average rate.
CIBO	CIBOR	Copenhagen Interbank Offered Rate.
CDOR	CDOR	Canadian Dollar Offered Rate.
BUBO	BUBOR	Budapest Interbank Offered Rate.
BBSW	BBSW	Australian Financial Markets Association (AFMA) Bank-Bill Reference Rate (BBSW).

#### 20.1.10.5.1.3 Name <Nm>

*Presence:* [1..1]

*Definition:* Provides the name that should be used where no ISIN or standardized name of the index exists, including its term (such as 'EURIBOR6M', 'LIBOR3M').

*Datatype:* "Max25Text" on page 753

#### 20.1.10.5.2 Term <Term>

*Presence:* [1..1]

*Definition:* Term of the index/benchmark of a floating rate bond. The term shall be expressed in days, weeks, months or years.

**Term <Term>** contains the following elements (see "InterestRateContractTerm2" on page 680 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Unit <Unit>	[1..1]	CodeSet		680
	Value <Val>	[1..1]	Quantity	C6	680

#### 20.1.10.5.3 BasisPointSpread <BsisPtSprd>

*Presence:* [1..1]

*Definition:* Number of basis points above (if positive) or below (if negative) the underlying reference rate to calculate the actual interest rate applicable for a given period at issuance of the floating rate instrument.

Usage:

Used to express differences in interest rates, for example, a difference of 0.10% is equivalent to a change of 10 basis points.

*Impacted by:* C8 "NumberRule"

*Datatype:* "Max5Number" on page 751

## Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

## 20.1.11 Regulatory Reporting

### 20.1.11.1 SecuritiesTransactionReport2

*Definition:* Details of the securities transaction report.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]	Text		688
	ExecutingParty <ExctgPty>	[1..1]	IdentifierSet		688
	SubmittingParty <SubmitgPty>	[1..1]	IdentifierSet		688
	TechnicalAttributes <TechAttrbts>	[0..1]			688
	ReceiptDateTime <RctDtTm>	[1..1]	DateTime		689
	CancellationReason <CxIRsn>	[1..1]	CodeSet		689
	SupplementaryData <SplmtryData>	[0..*]	±	C3	689

#### 20.1.11.1.1 TransactionIdentification <TxId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification of the transaction.

*Datatype:* "Max52Text" on page 754

#### 20.1.11.1.2 ExecutingParty <ExctgPty>

*Presence:* [1..1]

*Definition:* Identification of the entity executing the transaction.

Usage:

For legal entities, use the legal entity identifier. For non-legal entities, this field shall be populated with an identifier as specified in the local regulation.

*Datatype:* "LEIIdentifier" on page 750

#### 20.1.11.1.3 SubmittingParty <SubmitgPty>

*Presence:* [1..1]

*Definition:* Entity submitting the transaction report to the competent authority.

*Datatype:* "LEIIdentifier" on page 750

#### 20.1.11.1.4 TechnicalAttributes <TechAttrbts>

*Presence:* [0..1]



*Definition:* Data used for exchanges between national competent authorities, not to be used by reporting entities.

**TechnicalAttributes <TechAttrbts>** contains the following **RecordTechnicalData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReceiptDateTime <RctDtTm>	[1..1]	DateTime		689
	CancellationReason <CxIRsn>	[1..1]	CodeSet		689

#### 20.1.11.1.4.1 ReceiptDateTime <RctDtTm>

*Presence:* [1..1]

*Definition:* Defines the date and time when the report was originally received by the national competent authority.

*Datatype:* "ISODatetime" on page 749

#### 20.1.11.1.4.2 CancellationReason <CxIRsn>

*Presence:* [1..1]

*Definition:* Specifies the reason for the cancellation the transaction.

*Datatype:* "CancelledStatusReason15Code" on page 735

CodeName	Name	Definition
CANI	CancelledByYourself	Transaction is cancelled by yourself.
CSUB	CancelledByAgent	Instruction has been cancelled by the agent due to an event deadline extension.

#### 20.1.11.1.5 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

*Definition:* Additional information that can not be captured in the structured fields and/or any other specific block.

*Impacted by:* C3 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 666 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		666
	Envelope <Envlp>	[1..1]	(External Schema)		666

#### **Constraints**

- **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

#### **20.1.11.2 SecuritiesTransactionReport4**

*Definition:* Details of the securities transaction report.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]	Text		693
	ExecutingParty <ExctgPty>	[1..1]	IdentifierSet		693
	InvestmentPartyIndicator <InvstmtPtyInd>	[1..1]	Indicator		693
	SubmittingParty <SubmitgPty>	[1..1]	IdentifierSet		693
	Buyer <Buyr>	[1..1]	±		693
	Seller <Sellr>	[1..1]	±		694
	OrderTransmission <OrdTrnsmssn>	[1..1]			694
	TransmissionIndicator <TrnsmssnInd>	[1..1]	Indicator		694
	TransmittingBuyer <TrnsmttgBuyr>	[0..1]	IdentifierSet		695
	TransmittingSeller <TrnsmttgSellr>	[0..1]	IdentifierSet		695
	Transaction <Tx>	[1..1]			695
	TradeDate <TradDt>	[1..1]	DateTime		696
	TradingCapacity <TradgCpcty>	[1..1]	CodeSet		696
	Quantity <Qty>	[1..1]	±		696
	DerivativeNotionalChange <DerivNtnlChng>	[0..1]	CodeSet		696
	Price <Pric>	[1..1]	±		696
	NetAmount <NetAmt>	[0..1]	Amount		697
	TradeVenue <TradVn>	[1..1]	IdentifierSet		697
	CountryOfBranch <CtryOfBrnch>	[0..1]	CodeSet	C2	698
	UpFrontPayment <UpFrntPmt>	[0..1]			698
	Amount <Amt>	[1..1]	Amount	C1, C4	698
	Sign <Sgn>	[0..1]	Indicator		699
	TradePlaceMatchingIdentification <TradPlcMchglId>	[0..1]	Text		699
	ComplexTradeComponentIdentification <CmplxTradCmpntId>	[0..1]	Text		699
	FinancialInstrument <FinInstrm>	[1..1]			699
{Or	Identification <Id>	[1..1]	IdentifierSet		700
Or}	Other <Othr>	[1..1]			701
	FinancialInstrumentGeneralAttributes <FinInstrmGnlAttrbts>	[1..1]			701
	Identification <Id>	[0..1]	IdentifierSet		702
	FullName <FullNm>	[1..1]	Text		702
	ClassificationType <ClssfctnTp>	[1..1]	IdentifierSet		702

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NotionalCurrency <NtnlCcy>	[0..1]	CodeSet	C1	702
	DebtInstrumentAttributes <DebtInstrmAttrbts>	[0..1]	±		702
	DerivativeInstrumentAttributes <DerivInstrmAttrbts>	[1..1]			703
	ExpiryDate <XpryDt>	[0..1]	Date		703
	PriceMultiplier <PricMltplr>	[1..1]	Quantity	C5	704
	UnderlyingInstrument <UndrlygInstrm>	[1..1]			704
{Or	Swap <Swp>	[1..1]		C8	704
	SwapIn <SwpIn>	[0..1]	±		705
	SwapOut <SwpOut>	[0..1]	±		705
Or}	Other <Othr>	[1..1]	±		705
	OptionType <OptnTp>	[0..1]	CodeSet		706
	StrikePrice <StrkPric>	[0..1]	±		706
	OptionExerciseStyle <OptnExrcStyle>	[0..1]	CodeSet		706
	DeliveryType <DlvryTp>	[1..1]	CodeSet		706
	AssetClassSpecificAttributes <AsstClssSpfcAttrbts>	[0..1]			707
{Or	Interest <Intrst>	[1..1]	±		707
Or	ForeignExchange <FX>	[1..1]	±		707
Or}	Both <Both>	[1..1]			707
	Interest <Intrst>	[1..1]	±		708
	ForeignExchange <FX>	[1..1]	±		708
	InvestmentDecisionPerson <InvstmtDcsnPrsn>	[0..1]			708
{Or	Person <Prsn>	[1..1]	±		708
Or}	Algorithm <Algo>	[1..1]	Text		709
	ExecutingPerson <ExctgPrsn>	[1..1]			709
{Or	Person <Prsn>	[1..1]	±		709
Or	Algorithm <Algo>	[1..1]	Text		710
Or}	Client <CInt>	[1..1]	CodeSet		710
	AdditionalAttributes <AddtlAttrbts>	[1..1]			710
	WaiverIndicator <WvrInd>	[0..*]	CodeSet		711
	ShortSellingIndicator <ShrtSellgInd>	[0..1]	CodeSet		711
	OTCPostTradeIndicator <OTCPstTradInd>	[0..*]	CodeSet		711

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	RiskReducingTransaction <RskRdcgTx>	[0..1]	Indicator		712
	SecuritiesFinancingTransactionIndicator <SctiesFincgTxInd>	[1..1]	Indicator		712
	TechnicalAttributes <TechAttrbts>	[0..1]			713
	ReceiptDateTime <RctDtTm>	[1..1]	DateTime		713
	ExchangeReason <XchgRsn>	[1..*]	CodeSet		713
	SupplementaryData <SplmtryData>	[0..*]	±	C3	713

#### 20.1.11.2.1 TransactionIdentification <TxId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification of the transaction.

*Datatype:* "Max52Text" on page 754

#### 20.1.11.2.2 ExecutingParty <ExctgPty>

*Presence:* [1..1]

*Definition:* Identification of the entity executing the transaction.

*Datatype:* "LEIIdentifier" on page 750

#### 20.1.11.2.3 InvestmentPartyIndicator <InvstmtPtyInd>

*Presence:* [1..1]

*Definition:* Indicates whether the reporting party is defined as an investment firm under the local regulation or not.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 750):

- *Meaning When True:* True
- *Meaning When False:* False

#### 20.1.11.2.4 SubmittingParty <SubmitgPty>

*Presence:* [1..1]

*Definition:* Entity submitting the transaction report to the competent authority.

*Datatype:* "LEIIdentifier" on page 750

#### 20.1.11.2.5 Buyer <Buyr>

*Presence:* [1..1]

*Definition:* Identifies the acquirer of the legal title to the financial instrument.

**Buyer <Buyr>** contains the following elements (see "PartyIdentification79" on page 673 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwner <AcctOwnr>	[1..*]	±		674
	DecisionMaker <DcsnMakr>	[0..*]			674
{Or	LEI <LEI>	[1..1]	IdentifierSet		674
Or}	Person <Prsn>	[1..1]	±		674

#### 20.1.11.2.6 Seller <Sellr>

*Presence:* [1..1]

*Definition:* Identifies the seller of the legal title to the financial instrument.

**Seller <Sellr>** contains the following elements (see "PartyIdentification79" on page 673 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwner <AcctOwnr>	[1..*]	±		674
	DecisionMaker <DcsnMakr>	[0..*]			674
{Or	LEI <LEI>	[1..1]	IdentifierSet		674
Or}	Person <Prsn>	[1..1]	±		674

#### 20.1.11.2.7 OrderTransmission <OrdTrnsmssn>

*Presence:* [1..1]

*Definition:* Indication as to whether the transaction results from an order transmitted by the reporting of a client to a third party.

Usage: Only applicable when the conditions for transmission are not satisfied.

**OrderTransmission <OrdTrnsmssn>** contains the following **SecuritiesTransactionTransmission2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransmissionIndicator <TrnsmssnInd>	[1..1]	Indicator		694
	TransmittingBuyer <TrnsmttgBuyr>	[0..1]	IdentifierSet		695
	TransmittingSeller <TrnsmttgSellr>	[0..1]	IdentifierSet		695

##### 20.1.11.2.7.1 TransmissionIndicator <TrnsmssnInd>

*Presence:* [1..1]

*Definition:* Indication as to whether the transaction results from an order transmitted by the reporting of a client to a third party.

Usage: Only applicable when the conditions for transmission are not satisfied.

*Datatype:* One of the following values must be used (see ["TrueFalseIndicator"](#) on page 750):

- *Meaning When True:* True
- *Meaning When False:* False

#### 20.1.11.2.7.2 TransmittingBuyer <TrnsmttgBuyr>

*Presence:* [0..1]

*Definition:* Identifies the buyer transmitting the order to the reporting firm.

Usage: Only required for reporting firms reporting transactions on behalf of order transmitting firm.

*Datatype:* ["LEIIdentifier"](#) on page 750

#### 20.1.11.2.7.3 TransmittingSeller <TrnsmttgSellr>

*Presence:* [0..1]

*Definition:* Identifies the seller transmitting the order to the reporting firm.

Usage: Only required for reporting firms reporting transactions on behalf of order transmitting firm.

*Datatype:* ["LEIIdentifier"](#) on page 750

#### 20.1.11.2.8 Transaction <Tx>

*Presence:* [1..1]

*Definition:* Provides the details of the reported transaction.

**Transaction <Tx>** contains the following **SecuritiesTransaction1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[1..1]	DateTime		696
	TradingCapacity <TradgCpcty>	[1..1]	CodeSet		696
	Quantity <Qty>	[1..1]	±		696
	DerivativeNotionalChange <DerivNtnlChng>	[0..1]	CodeSet		696
	Price <Pric>	[1..1]	±		696
	NetAmount <NetAmt>	[0..1]	Amount		697
	TradeVenue <TradVn>	[1..1]	IdentifierSet		697
	CountryOfBranch <CtryOfBrnch>	[0..1]	CodeSet	C2	698
	UpFrontPayment <UpFrntPmt>	[0..1]			698
	Amount <Amt>	[1..1]	Amount	C1, C4	698
	Sign <Sgn>	[0..1]	Indicator		699
	TradePlaceMatchingIdentification <TradPlcMtchgId>	[0..1]	Text		699
	ComplexTradeComponentIdentification <CmplxTradCmpntId>	[0..1]	Text		699

#### 20.1.11.2.8.1 TradeDate <TradDt>

*Presence:* [1..1]

*Definition:* Specifies the date/time on which the trade was executed.

*Datatype:* "ISODateTime" on page 749

#### 20.1.11.2.8.2 TradingCapacity <TradgCpcty>

*Presence:* [1..1]

*Definition:* Indication of whether the transaction results from the reporting firm carrying out matched principal trading or dealing on own account under the local regulation, or where the transaction does not result from the reporting firm carrying out matched principal trading or dealing on own account, the field shall indicate that the transaction was carried out under any other capacity.

*Datatype:* "RegulatoryTradingCapacity1Code" on page 743

CodeName	Name	Definition
MTCH	MatchedPrincipal	Transaction was carried out as a matched principal trading.
DEAL	DealOnOwnAccount	Transaction was carried out as a deal under own account.
AOTC	AnyOtherCapacity	Transaction was carried out as an agent.

#### 20.1.11.2.8.3 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Number of units of the financial instrument, or the number of derivative contracts in the transaction.

**Quantity <Qty>** contains one of the following elements (see "FinancialInstrumentQuantity25Choice" on page 664 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		665
Or	NominalValue <NmnlVal>	[1..1]	Amount	C1, C4	665
Or}	MonetaryValue <MntryVal>	[1..1]	Amount	C1, C4	665

#### 20.1.11.2.8.4 DerivativeNotionalChange <DerivNtnlChng>

*Presence:* [0..1]

*Definition:* Indicates as to whether an increase or a decrease of notional of derivative contracts has taken place.

*Datatype:* "VariationType1Code" on page 748

CodeName	Name	Definition
DECR	Decrease	Decrease to undertaking amount.
INCR	Increase	Increase to undertaking amount.

#### 20.1.11.2.8.5 Price <Pric>

*Presence:* [1..1]



*Definition:* Traded price of the transaction excluding, where applicable, commission and accrued interest.

In the case of option contracts, it is the premium of the derivative contract per underlying security or index point.

In the case of spread bets it should be the reference price of the direct underlying instrument.

Where price is currently not available but pending, the value should be 'PNDG'.

For CDS it should be the coupon in basis points.

Where price reported in monetary terms, it shall be provided in the major currency unit.

Where price is not applicable the field should be left blank.

**Price <Pric>** contains one of the following elements (see "[SecuritiesTransactionPrice4Choice](#)" on page 677 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Price <Pric>	[1..1]	±		678
Or}	NoPrice <NoPric>	[1..1]	±		678

#### 20.1.11.2.8.6 NetAmount <NetAmt>

*Presence:* [0..1]

*Definition:* Net amount of the transaction means the cash amount which is paid by the buyer of the debt instrument upon the settlement of the transaction.

*Datatype:* "[ImpliedCurrencyAndAmount](#)" on page 717

#### 20.1.11.2.8.7 TradeVenue <TradVn>

*Presence:* [1..1]

*Definition:* Identification of the venue where the transaction was executed.

Usage:

Use the ISO 10383 segment MIC (4 characters) for financial instruments executed on a MiFID trading venue, System Internaliser (SI) or non-EU organised trading platform. Where the segment MIC does not exist, use the operating MIC.

Use MIC code 'XOFF' for financial instruments admitted to trading or traded on a trading venue, where the transaction on that financial instrument is not executed on a MiFID trading venue, SI or non-EU organised trading platform, or where an investment firm does not know it is trading with another investment firm acting as an SI.

Use MIC code 'XXXX' for financial instruments that are not admitted to trading or traded on a trading venue or for which no request for admission has been made and that are not traded on a non-EU organised trading platform but where the underlying is admitted to trading or traded on a trading venue.

*Datatype:* "[MICIdentifier](#)" on page 750

#### 20.1.11.2.8.8 CountryOfBranch <CtryOfBrnch>

*Presence:* [0..1]

*Definition:* Country of the branch of the investment firm whose market membership was used to execute the transaction.

TBC with item 46.

*Impacted by:* C2 "Country"

*Datatype:* "CountryCode" on page 735

##### Constraints

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 20.1.11.2.8.9 UpFrontPayment <UpFrntPmt>

*Presence:* [0..1]

*Definition:* Monetary value of any up-front payment in basis points of notional received or paid by the seller.

Where the seller receives the up-front payment, the value populated is positive. Where the seller pays the up-front payment, the value populated is negative.

For increase or decrease in notional derivative contracts, the number shall reflect the absolute value of the change and shall be expressed as a positive number.

**UpFrontPayment <UpFrntPmt>** contains the following **AmountAndDirection53** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C4	698
	Sign <Sgn>	[0..1]	Indicator		699

#### 20.1.11.2.8.9.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money that results in an increase (positively signed) or decrease (negatively signed), with specification of the currency.

*Impacted by:* C1 "ActiveOrHistoricCurrency", C4 "CurrencyAmount"

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 716

##### Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3)

contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### **20.1.11.2.8.9.2 Sign <Sgn>**

*Presence:* [0..1]

*Definition:* Indicates that the amount value is positive or negative.

Usage: When absent, the amount is positive.

*Datatype:* One of the following values must be used (see "[PlusOrMinusIndicator](#)" on page 750):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

#### **20.1.11.2.8.10 TradePlaceMatchingIdentification <TradPlcMtchgId>**

*Presence:* [0..1]

*Definition:* Common matching identification when executed on a trade place.

Usage: Must be present when a trade venue has been provided.

*Datatype:* "[Max52Text](#)" on page 754

#### **20.1.11.2.8.11 ComplexTradeComponentIdentification <CmplxTradCmpntId>**

*Presence:* [0..1]

*Definition:* Identification, internal to the reporting party to identify all the reports related to the same execution of a combination of financial instruments. The code must be unique for the reporting party for the group of reports for the execution.

Usage:

Field only applies when the instrument is complex.

*Datatype:* "[Max35Text](#)" on page 754

#### **20.1.11.2.9 FinancialInstrument <FinInstrm>**

*Presence:* [1..1]

*Definition:* Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

**FinancialInstrument** <FinInstrm> contains one of the following **FinancialInstrumentAttributes3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]	IdentifierSet		700
Or}	Other <Othr>	[1..1]			701
	FinancialInstrumentGeneralAttributes <FinInstrmGnlAttrbts>	[1..1]			701
	Identification <Id>	[0..1]	IdentifierSet		702
	FullName <FullNm>	[1..1]	Text		702
	ClassificationType <ClssfctnTp>	[1..1]	IdentifierSet		702
	NotionalCurrency <NtnlCcy>	[0..1]	CodeSet	C1	702
	DebtInstrumentAttributes <DebtInstrmAttrbts>	[0..1]	±		702
	DerivativeInstrumentAttributes <DerivInstrmAttrbts>	[1..1]			703
	ExpiryDate <XpryDt>	[0..1]	Date		703
	PriceMultiplier <PricMltplr>	[1..1]	Quantity	C5	704
	UnderlyingInstrument <UndrlygInstrm>	[1..1]			704
{Or	Swap <Swp>	[1..1]		C8	704
	SwapIn <Swpln>	[0..1]	±		705
	SwapOut <SwpOut>	[0..1]	±		705
Or}	Other <Othr>	[1..1]	±		705
	OptionType <OptnTp>	[0..1]	CodeSet		706
	StrikePrice <StrkPric>	[0..1]	±		706
	OptionExerciseStyle <OptnExrcStyle>	[0..1]	CodeSet		706
	DeliveryType <DlvryTp>	[1..1]	CodeSet		706
	AssetClassSpecificAttributes <AsstClssSpfcAttrbts>	[0..1]			707
{Or	Interest <Intrst>	[1..1]	±		707
Or	ForeignExchange <FX>	[1..1]	±		707
Or}	Both <Both>	[1..1]			707
	Interest <Intrst>	[1..1]	±		708
	ForeignExchange <FX>	[1..1]	±		708

#### 20.1.11.2.9.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification of a financial instrument admitted to trading.

*Datatype:* "ISINOct2015Identifier" on page 749

### 20.1.11.2.9.2 Other <Othr>

*Presence:* [1..1]

*Definition:* Description of the financial instrument, such as a derivative, when the instrument is not admitted to trading on a trading venue.

**Other <Othr>** contains the following **SecurityInstrumentDescription13** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentGeneralAttributes <FinInstrmGnlAttrbts>	[1..1]			701
	Identification <Id>	[0..1]	IdentifierSet		702
	FullName <FullNm>	[1..1]	Text		702
	ClassificationType <ClssfctnTp>	[1..1]	IdentifierSet		702
	NotionalCurrency <NtnlCcy>	[0..1]	CodeSet	C1	702
	DebtInstrumentAttributes <DebtInstrmAttrbts>	[0..1]	±		702
	DerivativeInstrumentAttributes <DerivInstrmAttrbts>	[1..1]			703
	ExpiryDate <XpryDt>	[0..1]	Date		703
	PriceMultiplier <PricMltplr>	[1..1]	Quantity	C5	704
	UnderlyingInstrument <UndrlyglInstrm>	[1..1]			704
{Or	Swap <Swp>	[1..1]		C8	704
	SwapIn <Swpln>	[0..1]	±		705
	SwapOut <SwpOut>	[0..1]	±		705
Or}	Other <Othr>	[1..1]	±		705
	OptionType <OptnTp>	[0..1]	CodeSet		706
	StrikePrice <StrkPric>	[0..1]	±		706
	OptionExerciseStyle <OptnExrcStyle>	[0..1]	CodeSet		706
	DeliveryType <DlvryTp>	[1..1]	CodeSet		706
	AssetClassSpecificAttributes <AsstClsSpfcAttrbts>	[0..1]			707
{Or	Interest <Intrst>	[1..1]	±		707
Or	ForeignExchange <FX>	[1..1]	±		707
Or}	Both <Both>	[1..1]			707
	Interest <Intrst>	[1..1]	±		708
	ForeignExchange <FX>	[1..1]	±		708

#### 20.1.11.2.9.2.1 FinancialInstrumentGeneralAttributes <FinInstrmGnlAttrbts>

*Presence:* [1..1]

*Definition:* Attributes and characteristics of the financial instrument.

**FinancialInstrumentGeneralAttributes <FinInstrmGnlAttrbts>** contains the following **SecurityInstrumentDescription11** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet		702
	FullName <FullNm>	[1..1]	Text		702
	ClassificationType <ClssfctnTp>	[1..1]	IdentifierSet		702
	NotionalCurrency <NtnlCcy>	[0..1]	CodeSet	C1	702

#### 20.1.11.2.9.2.1.1 Identification <Id>

*Presence:* [0..1]

*Definition:* Identifies the financial instrument using an ISIN.

*Datatype:* "ISINOct2015Identifier" on page 749

#### 20.1.11.2.9.2.1.2 FullName <FullNm>

*Presence:* [1..1]

*Definition:* Full name or description of the financial instrument.

*Datatype:* "Max350Text" on page 753

#### 20.1.11.2.9.2.1.3 ClassificationType <ClssfctnTp>

*Presence:* [1..1]

*Definition:* Classification type of the financial instrument, as per the ISO classification of financial instrument (CFI) codification, that is common share with voting rights, fully paid, or registered.

*Datatype:* "CFIOct2015Identifier" on page 749

#### 20.1.11.2.9.2.1.4 NotionalCurrency <NtnlCcy>

*Presence:* [0..1]

*Definition:* Currency in which the notional is denominated.

*Impacted by:* C1 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 718

#### Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

#### 20.1.11.2.9.2.2 DebtInstrumentAttributes <DebtInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Attributes specific to debt instruments.

**DebtInstrumentAttributes <DebtInstrmAttrbts>** contains the following elements (see "DebtInstrument4" on page 714 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MaturityDate <MtrtyDt>	[1..1]	Date		714

### 20.1.11.2.9.2.3 DerivativeInstrumentAttributes <DerivInstrmAttrbts>

*Presence:* [1..1]

*Definition:* Attributes specific to derivative instruments.

**DerivativeInstrumentAttributes <DerivInstrmAttrbts>** contains the following **DerivativeInstrument6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExpiryDate <XpryDt>	[0..1]	Date		703
	PriceMultiplier <PricMltplr>	[1..1]	Quantity	C5	704
	UnderlyingInstrument <UndrlygInstrm>	[1..1]			704
{Or	Swap <Swp>	[1..1]		C8	704
	SwapIn <SwpIn>	[0..1]	±		705
	SwapOut <SwpOut>	[0..1]	±		705
Or}	Other <Othr>	[1..1]	±		705
	OptionType <OptnTp>	[0..1]	CodeSet		706
	StrikePrice <StrkPric>	[0..1]	±		706
	OptionExerciseStyle <OptnExrcStyle>	[0..1]	CodeSet		706
	DeliveryType <DlvryTp>	[1..1]	CodeSet		706
	AssetClassSpecificAttributes <AsstClssSpfcAttrbts>	[0..1]			707
{Or	Interest <Intrst>	[1..1]	±		707
Or	ForeignExchange <FX>	[1..1]	±		707
Or}	Both <Both>	[1..1]			707
	Interest <Intrst>	[1..1]	±		708
	ForeignExchange <FX>	[1..1]	±		708

#### 20.1.11.2.9.2.3.1 ExpiryDate <XpryDt>

*Presence:* [0..1]

*Definition:* Original expiry date of the reported financial instrument.

Usage:

Field applies to derivatives with defined expiry date.

*Datatype:* "ISODate" on page 748

#### 20.1.11.2.9.2.3.2 PriceMultiplier <PricMltplr>

*Presence:* [1..1]

*Definition:* 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.

*Impacted by:* C5 "MultiplierRule"

*Datatype:* "NonNegativeDecimalNumber" on page 752

##### Constraints

- **MultiplierRule**

Price Multiplier must not be zero.

#### 20.1.11.2.9.2.3.3 UnderlyingInstrument <UndrlygInstrm>

*Presence:* [1..1]

*Definition:* Choice to specify the type(s) of underlying instrument(s) that make up the financial instrument.

**UnderlyingInstrument <UndrlygInstrm>** contains one of the following **UnderlyingIdentification2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Swap <Swp>	[1..1]		C8	704
	SwapIn <SwpIn>	[0..1]	±		705
	SwapOut <SwpOut>	[0..1]	±		705
Or}	Other <Othr>	[1..1]	±		705

#### 20.1.11.2.9.2.3.3.1 Swap <Swp>

*Presence:* [1..1]

*Definition:* Underlying of a swap transaction.

*Impacted by:* C8 "SwapInOrSwapOutRule"

**Swap <Swp>** contains the following **SwapLegIdentification2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SwapIn <SwpIn>	[0..1]	±		705
	SwapOut <SwpOut>	[0..1]	±		705

##### Constraints

- **SwapInOrSwapOutRule**

SwapIn or SwapOut must be present or both.



Following Must be True  
 /SwapIn Must be present  
 Or /SwapOut Must be present

#### 20.1.11.2.9.2.3.3.1.1 SwapIn <Swpln>

*Presence:* [0..1]

*Definition:* Instrument received by the buyer.

**SwapIn <Swpln>** contains one of the following elements (see "FinancialInstrumentIdentification7Choice" on page 663 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Single <Sngl>	[1..1]	±		663
Or}	Basket <Bskt>	[1..1]			664
	ISIN <ISIN>	[0..*]	IdentifierSet		664
	Index <Indx>	[0..*]	±		664

#### 20.1.11.2.9.2.3.3.1.2 SwapOut <SwpOut>

*Presence:* [0..1]

*Definition:* Instrument paid by the buyer.

**SwapOut <SwpOut>** contains one of the following elements (see "FinancialInstrumentIdentification7Choice" on page 663 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Single <Sngl>	[1..1]	±		663
Or}	Basket <Bskt>	[1..1]			664
	ISIN <ISIN>	[0..*]	IdentifierSet		664
	Index <Indx>	[0..*]	±		664

#### 20.1.11.2.9.2.3.3.2 Other <Othr>

*Presence:* [1..1]

*Definition:* Underlying of any other type of transaction.

**Other <Othr>** contains one of the following elements (see "FinancialInstrumentIdentification7Choice" on page 663 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Single <Sngl>	[1..1]	±		663
Or}	Basket <Bskt>	[1..1]			664
	ISIN <ISIN>	[0..*]	IdentifierSet		664
	Index <Indx>	[0..*]	±		664

#### 20.1.11.2.9.2.3.4 OptionType <OptnTp>

*Presence:* [0..1]

*Definition:* Specifies whether it is a call option (right to purchase a specific underlying asset) or a put option (right to sell a specific underlying asset).

*Datatype:* "OptionType2Code" on page 741

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.
OTHR	Other	Right where the holder of the option decides whether the option is put or call.

#### 20.1.11.2.9.2.3.5 StrikePrice <StrkPric>

*Presence:* [0..1]

*Definition:* Predetermined price at which the holder will have to buy or sell the underlying instrument.

**StrikePrice <StrkPric>** contains one of the following elements (see "SecuritiesTransactionPrice4Choice" on page 677 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Price <Pric>	[1..1]	±		678
Or}	NoPrice <NoPric>	[1..1]	±		678

#### 20.1.11.2.9.2.3.6 OptionExerciseStyle <OptnExrcStyle>

*Presence:* [0..1]

*Definition:* 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 does not have to be populated for ISIN instruments.

*Datatype:* "OptionStyle7Code" on page 741

CodeName	Name	Definition
AMER	American	Option can be exercised before or on expiry date.
ASIA	Asian	Option where the payoff is not determined by the underlying price at maturity but by the average underlying price over some pre-set period of time.
BERM	Bermudan	Option that can be exercised on multiple discrete dates prior to, or on expiry date.
EURO	European	Option that can be exercised on expiry date only.
OTHR	Other	Other type of option style.

#### 20.1.11.2.9.2.3.7 DeliveryType <DlvryTp>

*Presence:* [1..1]

*Definition:* Indicates whether the transaction is settled physically or in cash.

*Datatype:* "PhysicalTransferType4Code" on page 742

CodeName	Name	Definition
PHYS	Physical	Physical transfer.
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

#### 20.1.11.2.9.2.3.8 AssetClassSpecificAttributes <AsstClssSpcfcAttrbts>

*Presence:* [0..1]

*Definition:* Specific attributes of the underlying asset class of the financial instrument.

**AssetClassSpecificAttributes <AsstClssSpcfcAttrbts>** contains one of the following **AssetClassAttributes1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Interest <Intrst>	[1..1]	±		707
Or	ForeignExchange <FX>	[1..1]	±		707
Or}	Both <Both>	[1..1]			707
	Interest <Intrst>	[1..1]	±		708
	ForeignExchange <FX>	[1..1]	±		708

#### 20.1.11.2.9.2.3.8.1 Interest <Intrst>

*Presence:* [1..1]

*Definition:* Asset class is a non-financial instrument of type interest rate.

**Interest <Intrst>** contains the following elements (see "DerivativeInterest2" on page 661 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OtherNotionalCurrency <OthrNtnlCcy>	[1..1]	CodeSet	C1	662

#### 20.1.11.2.9.2.3.8.2 ForeignExchange <FX>

*Presence:* [1..1]

*Definition:* Asset class is a non-financial instrument of type foreign exchange.

**ForeignExchange <FX>** contains the following elements (see "DerivativeForeignExchange2" on page 662 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OtherNotionalCurrency <OthrNtnlCcy>	[1..1]	CodeSet	C1	662

#### 20.1.11.2.9.2.3.8.3 Both <Both>

*Presence:* [1..1]

*Definition:* Asset class is composed of both an interest derivate and a foreign exchange derivative.

**Both <Both>** contains the following **AssetClassAttributes1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Interest <Intrst>	[1..1]	±		708
	ForeignExchange <FX>	[1..1]	±		708

#### 20.1.11.2.9.2.3.8.3.1 Interest <Intrst>

*Presence:* [1..1]

*Definition:* Asset class is a non-financial instrument of type interest rate.

**Interest <Intrst>** contains the following elements (see "[DerivativeInterest2](#)" on page 661 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OtherNotionalCurrency <OthrNtnlCcy>	[1..1]	CodeSet	C1	662

#### 20.1.11.2.9.2.3.8.3.2 ForeignExchange <FX>

*Presence:* [1..1]

*Definition:* Asset class is a non-financial instrument of type foreign exchange.

**ForeignExchange <FX>** contains the following elements (see "[DerivativeForeignExchange2](#)" on page 662 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OtherNotionalCurrency <OthrNtnlCcy>	[1..1]	CodeSet	C1	662

#### 20.1.11.2.10 InvestmentDecisionPerson <InvstmtDcsnPrsn>

*Presence:* [0..1]

*Definition:* Identifies the person or algorithm which is responsible within the reporting party for the investment decision.

**InvestmentDecisionPerson <InvstmtDcsnPrsn>** contains one of the following **InvestmentParty1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Person <Prsn>	[1..1]	±		708
Or}	Algorithm <Algo>	[1..1]	Text		709

##### 20.1.11.2.10.1 Person <Prsn>

*Presence:* [1..1]

*Definition:* Identification of a person.

**Person <Prsn>** contains the following elements (see "PersonIdentification12" on page 670 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CountryOfBranch <CtryOfBrnch>	[1..1]	CodeSet	C2	670
	Other <Othr>	[1..1]			670
	Identification <Id>	[1..1]	Text		671
	SchemeName <SchmeNm>	[0..1]			671
{Or	Code <Cd>	[1..1]	CodeSet		671
Or}	Proprietary <Prtry>	[1..1]	Text		671
	Issuer <Issr>	[0..1]	Text		671

#### 20.1.11.2.10.2 Algorithm <Algo>

*Presence:* [1..1]

*Definition:* Identification of an algorithm.

*Datatype:* "Max50Text" on page 754

#### 20.1.11.2.11 ExecutingPerson <ExctgPrsn>

*Presence:* [1..1]

*Definition:* Person or algorithm responsible for the execution of the transaction.

**ExecutingPerson <ExctgPrsn>** contains one of the following **ExecutingParty1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Person <Prsn>	[1..1]	±		709
Or	Algorithm <Algo>	[1..1]	Text		710
Or}	Client <CInt>	[1..1]	CodeSet		710

##### 20.1.11.2.11.1 Person <Prsn>

*Presence:* [1..1]

*Definition:* Identification of a person.

**Person <Prsn>** contains the following elements (see "PersonIdentification12" on page 670 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CountryOfBranch <CtryOfBrnch>	[1..1]	CodeSet	C2	670
	Other <Othr>	[1..1]			670
	Identification <Id>	[1..1]	Text		671
	SchemeName <SchmeNm>	[0..1]			671
{Or	Code <Cd>	[1..1]	CodeSet		671
Or}	Proprietary <Prtry>	[1..1]	Text		671
	Issuer <Issr>	[0..1]	Text		671

#### 20.1.11.2.11.2 Algorithm <Algo>

*Presence:* [1..1]

*Definition:* Identification of an algorithm.

*Datatype:* "Max50Text" on page 754

#### 20.1.11.2.11.3 Client <Clnt>

*Presence:* [1..1]

*Definition:* Indication that the transaction was executed directly by the client.

*Datatype:* "NoReasonCode" on page 741

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

#### 20.1.11.2.12 AdditionalAttributes <AddtlAttrbts>

*Presence:* [1..1]

*Definition:* Provides additional indicators on the reported transaction.

**AdditionalAttributes <AddtlAttrbts>** contains the following **SecuritiesTransactionIndicator2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	WaiverIndicator <Wvrlnd>	[0..*]	CodeSet		711
	ShortSellingIndicator <ShrtSellgInd>	[0..1]	CodeSet		711
	OTCPotTradeIndicator <OTCPstTradInd>	[0..*]	CodeSet		711
	RiskReducingTransaction <RskRdcgTx>	[0..1]	Indicator		712
	SecuritiesFinancingTransactionIndicator <SctiesFincgTxInd>	[1..1]	Indicator		712

**20.1.11.2.12.1 WaiverIndicator <WvrInd>**

*Presence:* [0..\*]

*Definition:* Indicates whether the transaction was executed under a pre-trade waiver.

*Datatype:* "ReportingWaiverType1Code" on page 744

CodeName	Name	Definition
OILQ	NegotiatedTransactionInIlliquidFinancialInstrument	Pre-trade waiver was for a negotiated transaction in illiquid financial instruments. Applicable to equity instruments.
NLIQ	NegotiatedTransactionInLiquidFinancialInstrument	Pre-trade waiver was for a negotiated transaction in liquid financial instruments. Applicable to equity instruments.
PRIC	NegotiatedTransactionWithConditions	Pre-trade waiver was for a negotiated transaction subject to conditions other than the current market price of that financial instruments. Applicable to equity instruments.
ILQD	IlliquidInstrumentTransaction	Pre-trade waiver was for an illiquid instrument transaction. Applicable to non-equity instruments.
RFPT	ReferencePriceTransaction	Pre-trade waiver was for a reference price transaction. Applicable to equity instruments.
SIZE	AboveSpecificSizeTransaction	Pre-trade waiver was for an above specific size transaction. Applicable to non-equity instruments.

**20.1.11.2.12.2 ShortSellingIndicator <ShrtSellInd>**

*Presence:* [0..1]

*Definition:* Indicates a short sell concluded by the investment agent on its own accounts or on behalf of a client, as described in the local regulation.

*Datatype:* "Side5Code" on page 745

CodeName	Name	Definition
SESH	SellShort	An order to sell a security that the seller does not own; a sale effected by delivering a security borrowed by, or for the account of, the seller. Can only be executed on a plus or zero plus tick.
SELL	Sell	Order is sell driven.
SSEX	SellShortExempt	Short sale exempt from short-sale rules.
UNDI	Undisclosed	The side of the indication of interest is not disclosed.

**20.1.11.2.12.3 OTCPostTradeIndicator <OTCPstTradInd>**

*Presence:* [0..\*]

*Definition:* Indicates the type of transaction in accordance with the local regulation.

*Datatype:* "ReportingWaiverType3Code" on page 744

CodeName	Name	Definition
BENC	BenchmarkTransaction	Benchmark transaction.
ACTX	AgencyCrossTransaction	Agency cross transaction.
ILQD	IlliquidInstrumentTransaction	Pre-trade waiver was for an illiquid instrument transaction. Applicable to non-equity instruments.
SIZE	AboveSpecificSizeTransaction	Pre-trade waiver was for an above specific size transaction. Applicable to non-equity instruments.
CANC	Cancellations	Cancellations.
AMND	Amendments	Amendments.
SDIV	SpecialDividendTransaction	Special dividend transactions.
RPRI	TransactionWithPriceImprovement	Transactions which have received price improvement. Applicable to equity instruments.
DUPL	DuplicativeTradeReport	Duplicative trade reports.
LRGS	LargeInScale	Large-in-scale transactions. Applicable for all instruments.
TNCP	TransactionNotContributingToPriceDiscovery	Transactions not contributing to the price discovery process.
TPAC	PackageTransaction	Package transaction.
XFPH	ExchangeForPhysical	Transaction where the contract on a commodity is exchanged for the actual physical good.

#### 20.1.11.2.12.4 RiskReducingTransaction <RskRdcgTx>

*Presence:* [0..1]

*Definition:* Indicates whether the transaction is objectively measurable as reducing risks directly relating to the commercial activity of the entity executing the transaction.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 750):

- *Meaning When True:* True
- *Meaning When False:* False

#### 20.1.11.2.12.5 SecuritiesFinancingTransactionIndicator <SctiesFincgTxInd>

*Presence:* [1..1]

*Definition:* Indicates whether the transaction falls within the scope of activity to be reported under the Securities Financing Transactions Regulation.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 750):

- *Meaning When True:* True
- *Meaning When False:* False



### 20.1.11.2.13 TechnicalAttributes <TechAttrbts>

*Presence:* [0..1]

*Definition:* Data used for exchanges between national competent authorities, not to be used by reporting entities.

**TechnicalAttributes <TechAttrbts>** contains the following **RecordTechnicalData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReceiptDateTime <RctDtTm>	[1..1]	DateTime		713
	ExchangeReason <XchgRsn>	[1..*]	CodeSet		713

#### 20.1.11.2.13.1 ReceiptDateTime <RctDtTm>

*Presence:* [1..1]

*Definition:* Defines the date and time when the report was originally received by the national competent authority.

*Datatype:* "ISODatetime" on page 749

#### 20.1.11.2.13.2 ExchangeReason <XchgRsn>

*Presence:* [1..\*]

*Definition:* Describes the reason for the exchange of the transaction report between the competent authorities.

*Datatype:* "AuthorityExchangeReason1Code" on page 732

CodeName	Name	Definition
CAFI	CompetentAuthorityForInstrument	Competent Authority for Instrument.
ADHR	AdHocRequest	Ad Hoc Request.
CABC	CompetentAuthorityForBasketConstituent	Competent Authority for Basket Constituent.
CABB	CompetentAuthorityForBuyerBranch	Competent Authority for Buyer Branch.
CADB	CompetentAuthorityForDecisionMakingBranch	Competent Authority for Decision Making Branch.
CADU	CompetentAuthorityForDirectUnderlying	Competent Authority for Direct Underlying.
CAEB	CompetentAuthorityForExecutingBranch	Competent Authority for Executing Branch.
CAIX	CompetentAuthorityForIndex	Competent Authority for Index.
CAMB	CompetentAuthorityForMembershipBranch	Competent Authority for Membership Branch.
CASB	CompetentAuthorityForSellerBranch	Competent Authority for Seller Branch.
CATV	CompetentAuthorityForTradingVenue	Competent Authority for Trading Venue.

### 20.1.11.2.14 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

*Definition:* Additional information that can not be captured in the structured fields and/or any other specific block.

*Impacted by:* C3 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 666 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		666
	Envelope <Envlp>	[1..1]	(External Schema)		666

#### Constraints

- **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

## 20.1.12 Status

### 20.1.12.1 DebtInstrument4

*Definition:* Specifies the debit instrument.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MaturityDate <MtrtyDt>	[1..1]	Date		714

#### 20.1.12.1.1 MaturityDate <MtrtyDt>

*Presence:* [1..1]

*Definition:* Maturity date/time at which an interest bearing financial instrument becomes due, that is original date of expiry of the reported financial instrument.

*Datatype:* "ISODate" on page 748

### 20.1.12.2 DebtInstrument5

*Definition:* Specifies the debit instrument.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	CodeSet		714
	IssuanceDate <IssncDt>	[1..1]	Date		715

#### 20.1.12.2.1 Type <Tp>

*Presence:* [1..1]

*Definition:* Specifies the type of bond type.

*Datatype:* "BondType1Code" on page 735

CodeName	Name	Definition
EUSB	SovereignBond	Bond of type sovereign bond.
OEPB	OtherPublicBond	Bond of type other public bond.
CVTB	ConvertibleBond	Bond of type convertible bond.
CRPB	CorporateBond	Bond of type corporate Bond.
CVDB	CoveredBond	Bond of type covered Bond.
OTHR	Other	Other bond type.

#### 20.1.12.2.2 IssuanceDate <IssncDt>

*Presence:* [1..1]

*Definition:* Date on which a bond is issued and begins to accrue interest.

*Datatype:* "ISODate" on page 748

## 20.2 Message Datatypes

### 20.2.1 Amount

#### 20.2.1.1 ActiveCurrencyAnd13DecimalAmount

*Definition:* A number of monetary units specified in an active currency where the unit of currency is explicit and compliant with ISO 4217. The number of fractional digits (or minor unit of currency) is not checked as per ISO 4217: It must be lesser than or equal to 13.

Note: The decimal separator is a dot.

*Type:* Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveCurrencyCode" on page 717

#### Format

minInclusive	0
totalDigits	18
fractionDigits	13

#### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

### 20.2.1.2 ActiveCurrencyAndAmount

*Definition:* A number of monetary units specified in an active currency where the unit of currency is explicit and compliant with ISO 4217.

*Type:* Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveCurrencyCode" on page 717

#### Format

minInclusive	0
totalDigits	18
fractionDigits	5

#### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

### 20.2.1.3 ActiveOrHistoricCurrencyAndAmount

*Definition:* A number of monetary units specified in an active or a historic currency where the unit of currency is explicit and compliant with ISO 4217.

*Type:* Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveOrHistoricCurrencyCode" on page 718

#### Format

minInclusive	0
totalDigits	18
fractionDigits	5

**Constraints**

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**20.2.1.4 ImpliedCurrencyAndAmount**

*Definition:* Number of monetary units specified in a currency where the unit of currency is implied by the context and compliant with ISO 4217. The decimal separator is a dot.

Note: a zero amount is considered a positive amount.

*Type:* Amount

**Format**

minInclusive	0
totalDigits	18
fractionDigits	5

**20.2.2 CodeSet****20.2.2.1 ActiveCurrencyCode**

*Definition:* A code allocated to a currency by a Maintenance Agency under an international identification scheme as described in the latest edition of the international standard ISO 4217 "Codes for the representation of currencies and funds".

*Type:* CodeSet

**Format**

pattern	[A-Z]{3,3}
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**Constraints**

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

### 20.2.2.2 ActiveOrHistoricCurrencyCode

*Definition:* A code allocated to a currency by a Maintenance Agency under an international identification scheme, as described in the latest edition of the international standard ISO 4217 "Codes for the representation of currencies and funds".

*Type:* CodeSet

#### Format

pattern [A-Z]{3,3}

#### Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

### 20.2.2.3 AssetClassDetailedSubProductType10Code

*Definition:* Further sub product code list for commodity derivative Non-Precious.

*Type:* CodeSet

CodeName	Name	Definition
ALUM	Aluminium	Commodity attribute of type aluminium.
ALUA	AluminiumAlloy	Commodity attribute of type aluminium alloy.
CBLT	Cobalt	Commodity attribute of type cobalt.
COPR	Copper	Commodity attribute of type copper.
IRON	IronOre	Commodity attribute of type iron ore.
MOLY	Molybdenum	Commodity attribute of type molybdenum.
NASC	NASAAC	Commodity attribute of type NASAAC (North American Special Aluminum Alloy Contract).
NICK	Nickel	Commodity attribute of type nickel.
STEL	Steel	Commodity attribute of type steel.
TINN	Tin	Commodity attribute of type tin.
ZINC	Zinc	Commodity attribute of type zinc.
OTHR	Other	Commodity attribute of other type.
LEAD	Lead	Commodity attribute of type lead.

#### 20.2.2.4 AssetClassDetailedSubProductType11Code

*Definition:* Further sub product code list for commodity derivative Precious.

*Type:* CodeSet

CodeName	Name	Definition
GOLD	Gold	Commodity attribute of type gold.
OTHR	Other	Commodity attribute of other type.
PLDM	Palladium	Commodity attribute of type palladium.
PTNM	Platinum	Commodity attribute of type platinum.
SLVR	Silver	Commodity attribute of type silver.

#### 20.2.2.5 AssetClassDetailedSubProductType12Code

*Definition:* Further sub product code list for commodity derivative Wet.

*Type:* CodeSet

CodeName	Name	Definition
TNKR	Tanker	Commodity attribute of type tanker.

#### 20.2.2.6 AssetClassDetailedSubProductType14Code

*Definition:* Further sub product code list for commodity derivative Dry.

*Type:* CodeSet

CodeName	Name	Definition
DBCR	DryBulkCarrier	Commodity attribute of type dry bulk carrier.

#### 20.2.2.7 AssetClassDetailedSubProductType15Code

*Definition:* Further sub product code list for commodity derivative Grain.

*Type:* CodeSet

CodeName	Name	Definition
MWHT	MillingWheat	Commodity attribute of type milled wheat.

#### 20.2.2.8 AssetClassDetailedSubProductType1Code

*Definition:* Further sub product code list for commodity derivative Grains Oil Seeds.

*Type:* CodeSet

CodeName	Name	Definition
FWHT	FeedWheat	Commodity attribute of type feed wheat.
SOYB	Soybeans	Commodity attribute of type soybeans.
RPSD	Rapeseed	Commodity attribute of type rapeseed.
OTHR	Other	Commodity attribute of other type.

CodeName	Name	Definition
CORN	Maize	Commodity attribute of type maize.
RICE	Rice	Commodity attribute of type rice.

#### 20.2.2.9 AssetClassDetailedSubProductType2Code

*Definition:* Further sub product code list for commodity derivative Softs.

*Type:* CodeSet

CodeName	Name	Definition
ROBU	RobustaCoffee	Commodity attribute of type robusta coffee.
CCOA	Cocoa	Commodity attribute of type cocoa.
BRWN	RawSugar	Commodity attribute of type raw sugar.
WHSB	WhiteSugar	Commodity attribute of type white sugar.
OTHR	Other	Commodity attribute of other type.

#### 20.2.2.10 AssetClassDetailedSubProductType4Code

*Definition:* Further sub product code list for commodity derivative Olive Oil.

*Type:* CodeSet

CodeName	Name	Definition
LAMP	Lampante	Commodity attribute of type lampante.

#### 20.2.2.11 AssetClassDetailedSubProductType5Code

*Definition:* Further sub product code list for commodity derivative Electricity.

*Type:* CodeSet

CodeName	Name	Definition
BSLD	BaseLoad	Commodity attribute of type base load.
FITR	FinancialTransmissionRights	Commodity attribute of type financial transmission rights.
PKLD	PeakLoad	Commodity attribute of type peak load.
OFFP	OffPeak	Commodity attribute of type off-peak.
OTHR	Other	Commodity attribute of other type.

#### 20.2.2.12 AssetClassDetailedSubProductType6Code

*Definition:* Further sub product code list for commodity derivative Natural Gas.

*Type:* CodeSet

CodeName	Name	Definition
GASP	GasPool	Commodity attribute of type GASPOOL.



CodeName	Name	Definition
LNCG	LNG	Commodity attribute of type liquid natural gas.
NCGG	NCG	Commodity attribute of type NCG (NetConnect Germany).
TTFG	TTF	Commodity attribute of type TTF (Dutch Title Transfer Facility).
NBPG	NBP	Commodity attribute of type NBP (National Balancing Point).

### 20.2.2.13 AssetClassDetailedSubProductType7Code

*Definition:* Further sub product code list for commodity derivative Oil.

*Type:* CodeSet

CodeName	Name	Definition
BAKK	Bakken	Commodity attribute of type bakken.
BDSL	Biodiesel	Commodity attribute of type biodiesel.
BRNT	Brent	Commodity attribute of type brent.
BRNX	BrentNX	Commodity attribute of type brent NX (New Expiry).
CNDA	Canadian	Commodity attribute of type canadian.
COND	Condensate	Commodity attribute of type condensate.
DSEL	Diesel	Commodity attribute of type diesel.
DUBA	Dubai	Commodity attribute of type Dubai.
ESPO	ESPO	Commodity attribute of type ESPO (Eastern Siberia Pacific Ocean).
ETHA	Ethanol	Commodity attribute of type ethanol.
FUEL	Fuel	Commodity attribute of type fuel.
FOIL	FuelOil	Commodity attribute of type fuel oil.
GOIL	Gasoil	Commodity attribute of type gasoil.
GSLN	Gasoline	Commodity attribute of type gasoline.
HEAT	HeatingOil	Commodity attribute of type heating oil.
JTFL	JetFuel	Commodity attribute of type jet fuel.
KERO	Kerosene	Commodity attribute of type kerosene.
LLSO	LightLouisianaSweet	Commodity attribute of type light Louisiana sweet (LLS).
MARS	Mars	Commodity attribute of type mars.
NAPH	Naphta	Commodity attribute of type naptha.
NGLO	NGL	Commodity attribute of type NGL (Natural Gas Liquids).
TAPI	Tapis	Commodity attribute of type tapis.

CodeName	Name	Definition
WTIO	WTI	Commodity attribute of type WTI (West Texas Intermediate).
URAL	Urals	Commodity attribute of type urals.

#### 20.2.2.14 AssetClassDetailedSubProductType8Code

*Definition:* Further sub product code list for commodity derivative Emissions.

*Type:* CodeSet

CodeName	Name	Definition
CERE	CER	Commodity attribute of type emissions allowance CER (Certified Emission Reduction).
ERUE	ERU	Commodity attribute of type emissions allowance ERU (European Reduction Unit).
EUA	EUA	Commodity attribute of type emissions allowance EUA (European Union Allowance).
EUAA	EUAA	Commodity attribute of type emissions allowance EUAA (European Union Aviation Allowance).
OTHR	Other	Commodity attribute of other type.

#### 20.2.2.15 AssetClassProductType11Code

*Definition:* Commodity derivative base product code list for Other C10.

*Type:* CodeSet

CodeName	Name	Definition
OTHC	OtherC10	Commodity of other type C10.

#### 20.2.2.16 AssetClassProductType12Code

*Definition:* Commodity derivative base product code list for Inflation.

*Type:* CodeSet

CodeName	Name	Definition
INFL	Inflation	Commodity of type inflation.

#### 20.2.2.17 AssetClassProductType13Code

*Definition:* Commodity derivative base product code list for Multi Commodity Exotic.

*Type:* CodeSet

CodeName	Name	Definition
MCEX	MultiCommodityExotic	Commodity of type multi commodity exotic.

### 20.2.2.18 AssetClassProductType14Code

*Definition:* Commodity derivative base product code list for Official Economic Statistics.

*Type:* CodeSet

CodeName	Name	Definition
OEST	OfficialEconomicStatistic	Commodity of type official economic statistic.

### 20.2.2.19 AssetClassProductType15Code

*Definition:* Commodity derivative base product code list for Other.

*Type:* CodeSet

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

### 20.2.2.20 AssetClassProductType1Code

*Definition:* Commodity derivative base product code list for Agricultural.

*Type:* CodeSet

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

### 20.2.2.21 AssetClassProductType2Code

*Definition:* Commodity derivative base product code list for Energy.

*Type:* CodeSet

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

### 20.2.2.22 AssetClassProductType3Code

*Definition:* Commodity derivative base product code list for Environmental.

*Type:* CodeSet

CodeName	Name	Definition
ENVR	Environmental	Commodity of type environmental.

### 20.2.2.23 AssetClassProductType4Code

*Definition:* Commodity derivative base product code list for Freight.

*Type:* CodeSet

CodeName	Name	Definition
FRGT	Freight	Commodity of type freight.

#### 20.2.2.24 AssetClassProductType5Code

*Definition:* Commodity derivative base product code list for Fertilizer.

*Type:* CodeSet

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

#### 20.2.2.25 AssetClassProductType6Code

*Definition:* Commodity derivative base product code list for Industrial Product.

*Type:* CodeSet

CodeName	Name	Definition
INDP	IndustrialProduct	Commodity of type industrial product.

#### 20.2.2.26 AssetClassProductType7Code

*Definition:* Commodity derivative base product code list for Metal.

*Type:* CodeSet

CodeName	Name	Definition
METL	Metal	Commodity of type metal.

#### 20.2.2.27 AssetClassProductType8Code

*Definition:* Commodity derivative base product code list for Paper.

*Type:* CodeSet

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

#### 20.2.2.28 AssetClassProductType9Code

*Definition:* Commodity derivative base product code list for Polypropylene.

*Type:* CodeSet

CodeName	Name	Definition
POLY	Polypropylene	Commodity of type polypropylene.

#### 20.2.2.29 AssetClassSubProductType10Code

*Definition:* Defines the sub-product of type Emission.

*Type:* CodeSet

CodeName	Name	Definition
EMIS	Emission	Commodity of type emission.

**20.2.2.30 AssetClassSubProductType15Code**

*Definition:* Defines the sub-product of type Non Precious Metal.

*Type:* CodeSet

CodeName	Name	Definition
NPRM	NonPrecious	Commodity of type non precious metals.

**20.2.2.31 AssetClassSubProductType16Code**

*Definition:* Defines the sub-product of type Precious Metal.

*Type:* CodeSet

CodeName	Name	Definition
PRME	Precious	Commodity of type precious metals.

**20.2.2.32 AssetClassSubProductType18Code**

*Definition:* Defines the sub-product of type Plastic.

*Type:* CodeSet

CodeName	Name	Definition
PLST	Plastic	Commodity of type plastic.

**20.2.2.33 AssetClassSubProductType19Code**

*Definition:* Defines the sub-product of type Other C10.

*Type:* CodeSet

CodeName	Name	Definition
DLVR	Deliverable	Commodity of type deliverable.
NDLV	NonDeliverable	Commodity of type non deliverable.

**20.2.2.34 AssetClassSubProductType1Code**

*Definition:* Defines the sub-product of type Grain Oil Seeds.

*Type:* CodeSet

CodeName	Name	Definition
GROS	GrainOilSeeds	Commodity of type grain oil seeds.

**20.2.2.35 AssetClassSubProductType20Code**

*Definition:* Defines the sub-product of type Dairy.

*Type:* CodeSet

CodeName	Name	Definition
DIRY	Dairy	Commodity of type dairy.

### 20.2.2.36 AssetClassSubProductType21Code

*Definition:* Defines the sub-product of type Forestry.

*Type:* CodeSet

CodeName	Name	Definition
FRST	Forestry	Commodity of type forestry.

### 20.2.2.37 AssetClassSubProductType22Code

*Definition:* Defines the sub-product of type Livestock.

*Type:* CodeSet

CodeName	Name	Definition
LSTK	Livestock	Commodity of type livestock.

### 20.2.2.38 AssetClassSubProductType23Code

*Definition:* Defines the sub-product of type Seafood.

*Type:* CodeSet

CodeName	Name	Definition
SEAF	Seafood	Commodity of type seafood.

### 20.2.2.39 AssetClassSubProductType24Code

*Definition:* Defines the sub-product of type Coal.

*Type:* CodeSet

CodeName	Name	Definition
COAL	Coal	Commodity of type coal.

### 20.2.2.40 AssetClassSubProductType25Code

*Definition:* Defines the sub-product of type Distillates.

*Type:* CodeSet

CodeName	Name	Definition
DIST	Distillates	Commodity of type distillates.

### 20.2.2.41 AssetClassSubProductType26Code

*Definition:* Defines the sub-product of type Inter Energy.

*Type:* CodeSet

CodeName	Name	Definition
INRG	InterEnergy	Commodity of type inter energy.

**20.2.2.42 AssetClassSubProductType27Code**

*Definition:* Defines the sub-product of type Light Ends.

*Type:* CodeSet

CodeName	Name	Definition
LGHT	LightEnds	Commodity of type light ends.

**20.2.2.43 AssetClassSubProductType28Code**

*Definition:* Defines the sub-product of type Renewable Energy.

*Type:* CodeSet

CodeName	Name	Definition
RNNG	RenewableEnergy	Commodity of type renewable energy.

**20.2.2.44 AssetClassSubProductType29Code**

*Definition:* Defines the sub-product of type Carbon Related.

*Type:* CodeSet

CodeName	Name	Definition
CRBR	CarbonRelated	Commodity of type carbon related.

**20.2.2.45 AssetClassSubProductType2Code**

*Definition:* Defines the sub-product of type Softs.

*Type:* CodeSet

CodeName	Name	Definition
SOFT	Softs	Commodity of type softs.

**20.2.2.46 AssetClassSubProductType30Code**

*Definition:* Defines the sub-product of type Weather.

*Type:* CodeSet

CodeName	Name	Definition
WTHR	Weather	Commodity of type weather.

**20.2.2.47 AssetClassSubProductType31Code**

*Definition:* Defines the sub-product of type Dry Freight.

*Type:* CodeSet

CodeName	Name	Definition
DRYF	Dry	Commodity of type dry freight.

#### 20.2.2.48 AssetClassSubProductType32Code

*Definition:* Defines the sub-product of type Wet Freight.

*Type:* CodeSet

CodeName	Name	Definition
WETF	Wet	Commodity of type wet freight.

#### 20.2.2.49 AssetClassSubProductType33Code

*Definition:* Defines the sub-product of type Construction.

*Type:* CodeSet

CodeName	Name	Definition
CSTR	Construction	Commodity of type construction.

#### 20.2.2.50 AssetClassSubProductType34Code

*Definition:* Defines the sub-product of type Manufacturing.

*Type:* CodeSet

CodeName	Name	Definition
MFTG	Manufacturing	Commodity of type manufacturing.

#### 20.2.2.51 AssetClassSubProductType35Code

*Definition:* Defines the sub-product of type Containerboard.

*Type:* CodeSet

CodeName	Name	Definition
CBRD	Containerboard	Commodity of type containerboard.

#### 20.2.2.52 AssetClassSubProductType36Code

*Definition:* Defines the sub-product of type Newsprint.

*Type:* CodeSet

CodeName	Name	Definition
NSPT	Newsprint	Commodity of type newsprint.

#### 20.2.2.53 AssetClassSubProductType37Code

*Definition:* Defines the sub-product of type Pulp.

*Type:* CodeSet

CodeName	Name	Definition
PULP	Pulp	Commodity of type pulp.



**20.2.2.54 AssetClassSubProductType38Code**

*Definition:* Defines the sub-product of type Recovered Paper.

*Type:* CodeSet

CodeName	Name	Definition
RCVP	RecoveredPaper	Commodity of type recovered paper.

**20.2.2.55 AssetClassSubProductType39Code**

*Definition:* Defines the sub-product of type Ammonia.

*Type:* CodeSet

CodeName	Name	Definition
AMMO	Ammonia	Commodity of type ammonia.

**20.2.2.56 AssetClassSubProductType3Code**

*Definition:* Defines the sub-product of type Olive Oil.

*Type:* CodeSet

CodeName	Name	Definition
OOLI	OliveOil	Commodity of type olive oil.

**20.2.2.57 AssetClassSubProductType40Code**

*Definition:* Defines the sub-product of type Diammonium Phosphate.

*Type:* CodeSet

CodeName	Name	Definition
DAPH	DiammoniumPhosphate	Commodity of type diammonium phosphate.

**20.2.2.58 AssetClassSubProductType41Code**

*Definition:* Defines the sub-product of type Potash.

*Type:* CodeSet

CodeName	Name	Definition
PTSH	Potash	Commodity of type potash.

**20.2.2.59 AssetClassSubProductType42Code**

*Definition:* Defines the sub-product of type Sulphur.

*Type:* CodeSet

CodeName	Name	Definition
SLPH	Sulphur	Commodity of type sulphur.

#### 20.2.2.60 AssetClassSubProductType43Code

*Definition:* Defines the sub-product of type Urea.

*Type:* CodeSet

CodeName	Name	Definition
UREA	Urea	Commodity of type urea.

#### 20.2.2.61 AssetClassSubProductType44Code

*Definition:* Defines the sub-product of type Urea and Ammonium Nitrate.

*Type:* CodeSet

CodeName	Name	Definition
UAAN	UreaAndAmmoniumNitrite	Commodity of type urea and ammonium nitrite.

#### 20.2.2.62 AssetClassSubProductType45Code

*Definition:* Defines the sub-product of type Potato.

*Type:* CodeSet

CodeName	Name	Definition
POTA	Potato	Commodity of type potato.

#### 20.2.2.63 AssetClassSubProductType46Code

*Definition:* Defines the sub-product of type Container Ship Freight.

*Type:* CodeSet

CodeName	Name	Definition
CSHP	ContainerShip	Commodity of type container ships.

#### 20.2.2.64 AssetClassSubProductType47Code

*Definition:* Defines the sub-product types for specific asset classes.

*Type:* CodeSet

CodeName	Name	Definition
DLVR	Deliverable	Commodity of type deliverable.

#### 20.2.2.65 AssetClassSubProductType48Code

*Definition:* Defines the sub-product types for specific asset classes.

*Type:* CodeSet

CodeName	Name	Definition
NDLV	NonDeliverable	Commodity of type non deliverable.

**20.2.2.66 AssetClassSubProductType5Code**

*Definition:* Defines the sub-product of type Grain.

*Type:* CodeSet

CodeName	Name	Definition
GRIN	Grain	Commodity of type grain.

**20.2.2.67 AssetClassSubProductType6Code**

*Definition:* Defines the sub-product of type Electricity.

*Type:* CodeSet

CodeName	Name	Definition
ELEC	Electricity	Commodity of type electricity.

**20.2.2.68 AssetClassSubProductType7Code**

*Definition:* Defines the sub-product of type Natural Gas.

*Type:* CodeSet

CodeName	Name	Definition
NGAS	NaturalGas	Commodity of type natural gas.

**20.2.2.69 AssetClassSubProductType8Code**

*Definition:* Defines the sub-product of type Oil.

*Type:* CodeSet

CodeName	Name	Definition
OILP	Oil	Commodity of type oil.

**20.2.2.70 AssetClassTransactionType1Code**

*Definition:* Code list of transaction type as specified by the trading venue.

*Type:* CodeSet

CodeName	Name	Definition
CRCK	Crack	Crack.
DIFF	Differential	Differential.
FUTR	Futures	Futures.
MINI	Minis	Minis.
OPTN	Options	Options.
OTCT	OTC	Over-The-Counter.
ORIT	Outright	Outright.
SWAP	Swaps	Swaps.
TAPO	TAPOS	TAPOS.

CodeName	Name	Definition
OTHR	Other	Other.

### 20.2.2.71 AssetFXSubProductType1Code

*Definition:* Specifies the allowed foreign exchange types for foreign exchange derivatives.

*Type:* CodeSet

CodeName	Name	Definition
FXCR	ForeignExchangeCrossRate	Commodity attribute of type foreign exchange cross rate.
FXEM	ForeignExchangeEmergingMarket	Commodity attribute of type foreign exchange emerging markets.
FXMJ	ForeignExchangeMajor	Commodity attribute of type foreign exchange majors.

### 20.2.2.72 AssetPriceType1Code

*Definition:* Specifies the type of price for an asset.

*Type:* CodeSet

CodeName	Name	Definition
ARGM	ArgusMcCloskey	Argus / Mc Closkey price.
BLTC	Baltic	Baltic price.
EXOF	Exchange	Exchange price.
GBCL	GlobalCoal	Global coal price.
IHSM	IHSMcCloskey	IHS Mc Closkey price.
OTHR	Other	Other price.
PLAT	Platts	Platts price.

### 20.2.2.73 AuthorityExchangeReason1Code

*Definition:* Specifies the reason for the exchange with the national competent authority.

*Type:* CodeSet

CodeName	Name	Definition
CAFI	CompetentAuthorityForInstrument	Competent Authority for Instrument.
ADHR	AdHocRequest	Ad Hoc Request.
CABC	CompetentAuthorityForBasketConstituent	Competent Authority for Basket Constituent.
CABB	CompetentAuthorityForBuyerBranch	Competent Authority for Buyer Branch.
CADB	CompetentAuthorityForDecisionMakingBranch	Competent Authority for Decision Making Branch.
CADU	CompetentAuthorityForDirectUnderlying	Competent Authority for Direct Underlying.

CodeName	Name	Definition
CAEB	CompetentAuthorityForExecutingBranch	Competent Authority for Executing Branch.
CAIX	CompetentAuthorityForIndex	Competent Authority for Index.
CAMB	CompetentAuthorityForMembershipBranch	Competent Authority for Membership Branch.
CASB	CompetentAuthorityForSellerBranch	Competent Authority for Seller Branch.
CATV	CompetentAuthorityForTradingVenue	Competent Authority for Trading Venue.

#### 20.2.2.74 BenchmarkCurveName2Code

*Definition:* Specifies a benchmark curve name.

*Type:* CodeSet

CodeName	Name	Definition
WIBO	WIBOR	Warsaw Interbank Offered Rate.
TREA	Treasury	Treasury benchmark that comes in three types: the yield curve, the par curve, and the spot curve. All curves also have a constituent time series.
TIBO	TIBOR	Tokyo Interbank Offered Rate.
TLBO	TELBOR	Tel Aviv Interbank Offered Rate.
SWAP	SWAP	In curve construction, Swap is the long portion of the curve constituting about 3 years to 30 years term.  The exchange of one security, currency or interest rate for another to change the maturity (bonds), or quality of issues (stocks or bonds), or because investment objectives have changed.
STBO	STIBOR	Stockholm Interbank Offered Rate.
PRBO	PRIBOR	Czech Fixing of Interest Rates on Interbank Deposits.
PFAN	Pfandbriefe	Pfandbriefe security is a collateralised bullet bond backed by either mortgage loans or loans to the public sector. Pfandbriefe differ from traditional asset-backed securities in significant ways. The most important difference is that Pfandbriefe carry no pre-payment risk since they remain on the balance sheet of the issuing institution. Therefore, their spreads over sovereign bonds are attributable to liquidity and credit quality alone. New indices have been created and existing indices have been modified in response to the growing importance of the Pfandbriefe market. The Deutsche Borse has three synthetic indices called REX, JEX, and PEX. The Pfandbriefe curve is used as a reference for credit as well as mortgage market.

CodeName	Name	Definition
NIBO	NIBOR	Norwegian Interbank Offered Rate.
MAAA	MuniAAA	Benchmark curve used for municipals based on the best credit rating for municipal market debt.
MOSP	MOSPRIM	Moscow Prime Offered Rate.
LIBO	LIBOR	London Interbank Offered Rate, the interest rate that major international banks in London charge each other for borrowing.
LIBI	LIBID	Rate at which major international banks are willing to take deposits from one another, is normally 1/8 percent below LIBOR.  London InterBank Bid Rate, the rate bid by banks on Eurocurrency deposits; the international rate that banks lend to other banks.
JIBA	JIBAR	Johannesburg Interbank Agreed Rate.
ISDA	ISDAFIX	Worldwide common reference rate value for fixed interest rate swap rates, as defined by the International Swaps and Derivatives Association (ISDA).
GCFR	GCFRepo	GCF Repo Index, the Depository Trust & Clearing Corporation (DTCC) general collateral finance repurchase agreements index.
FUSW	FutureSWAP	Portion of a synthetic curve that is composed of Eurodollar or Treasury or similar Futures and Swap rates. The term usually begins at 3 months to 2 years for the futures strip component with the Swaps filling in the points to 10 years and beyond.
EUCH	EuroSwiss	Swiss Franc LIBOR rate.
EUUS	EURODOLLAR	Rate for the eurodollars, time deposits denominated in U.S. dollars at banks outside the United States, and thus are not under the jurisdiction of the Federal Reserve.
EURI	Euribor	Euro Interbank Offer Rate is the rate at which Euro inter-bank term deposits within the Euro zone are offered by one prime bank to another prime bank.
EONS	EONIASwaps	Euro OverNight Index Average swap rate.
EONA	EONIA	Euro OverNight Index Average rate.
CIBO	CIBOR	Copenhagen Interbank Offered Rate.
CDOR	CDOR	Canadian Dollar Offered Rate.
BUBO	BUBOR	Budapest Interbank Offered Rate.

CodeName	Name	Definition
BBSW	BBSW	Australian Financial Markets Association (AFMA) Bank-Bill Reference Rate (BBSW).

### 20.2.2.75 BondType1Code

*Definition:* Specifies the type of bonds.

*Type:* CodeSet

CodeName	Name	Definition
EUSB	SovereignBond	Bond of type sovereign bond.
OEPB	OtherPublicBond	Bond of type other public bond.
CVTB	ConvertibleBond	Bond of type convertible bond.
CRPB	CorporateBond	Bond of type corporate Bond.
CVDB	CoveredBond	Bond of type covered Bond.
OTHR	Other	Other bond type.

### 20.2.2.76 CancelledStatusReason15Code

*Definition:* Specifies the underlying reason for the cancellation of the associated transaction.

*Type:* CodeSet

CodeName	Name	Definition
CANI	CancelledByYourself	Transaction is cancelled by yourself.
CSUB	CancelledByAgent	Instruction has been cancelled by the agent due to an event deadline extension.

### 20.2.2.77 CountryCode

*Definition:* Code to identify a country, a dependency, or another area of particular geopolitical interest, on the basis of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

*Type:* CodeSet

#### Format

pattern [A-Z]{2,2}

#### Constraints

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

### 20.2.2.78 CountrySubDivisionCode

*Definition:* Code to identify a name of a unit resulting from the division of a country, dependency, or other area of special geopolitical interest contained in ISO 3166-1, on the basis of country names obtained from the United Nations (ISO 3166-2: Country subdivision code).

Type: CodeSet

**Format**

pattern [A-Z]{2,2}\-[0-9A-Z]{1,3}

### 20.2.2.79 DebtInstrumentSeniorityType1Code

*Definition:* Specifies the seniority type of a specific debt instrument.

Type: CodeSet

CodeName	Name	Definition
SBOD	SubordinatedDebt	Debt owed to an unsecured creditor that can only be paid, in the event of a liquidation, after the claims of secured creditors have been met.
SNDB	SeniorDebt	Debt that takes priority over other unsecured or otherwise more junior debt owed by the issuer.
MZZD	MezzanineDebt	Subordinated debt or preferred equity instrument that represents a claim on a company's assets which is senior only to that of the common shares.
JUND	JuniorDebt	Debt that is either unsecured or has a lower priority than of another debt claim on the same asset or property.

### 20.2.2.80 EmissionAllowanceProductType1Code

*Definition:* Specifies an mission allowance type.

Type: CodeSet

CodeName	Name	Definition
EUAA	EUAA	Commodity attribute of type emissions allowance EUAA (European Union Aviation Allowance).
EUAE	EUA	Commodity attribute of type emissions allowance EUA (European Union Allowance).
ERUE	ERU	Commodity attribute of type emissions allowance ERU (European Reduction Unit).
CERE	CER	Commodity attribute of type emissions allowance CER (Certified Emission Reduction).
OTHR	Other	Commodity attribute of other type.

### 20.2.2.81 EmissionAllowanceProductType2Code

*Definition:* Specifies an mission allowance type.

Type: CodeSet



CodeName	Name	Definition
CERE	CER	Commodity attribute of type emissions allowance CER (Certified Emission Reduction).
ERUE	ERU	Commodity attribute of type emissions allowance ERU (European Reduction Unit).
EUAE	EUA	Commodity attribute of type emissions allowance EUA (European Union Allowance).
EUAA	EUAA	Commodity attribute of type emissions allowance EUAA (European Union Aviation Allowance).

#### 20.2.2.82 EquityInstrumentReportingClassification1Code

**Definition:** Specifies the equity financial instruments.

Type: CodeSet

CodeName	Name	Definition
SHRS	Share	Contract is of type shares.
OTHR	Other	Contract is of type other equity-like financial instrument.
ETFS	ElectronicTradedFund	Contract is of type electronic traded funds.
DPRS	DepositoryReceipt	Contract is of type depository receipt.
CRFT	Certificate	Contract is of type certificates.

#### 20.2.2.83 EquityReturnParameter1Code

**Definition:** Specifies an equity derivative return parameter.

Type: CodeSet

CodeName	Name	Definition
PRDV	ParameterReturnDividend	Equity derivative parameter Return Dividend.
PRVA	ParameterReturnVariance	Equity derivative parameter Return Variance.
PRVO	ParameterReturnVolatility	Equity derivative parameter Return Volatility.
PRBP	PriceReturnBasicPerformanceParameter	Equity derivative parameter Price Return Basis Performance.

#### 20.2.2.84 ExternalPersonIdentification1Code

**Definition:** Specifies the external person identification scheme name code in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code list published separately.

External code sets can be downloaded from [www.iso20022.org](http://www.iso20022.org).

*Type:* CodeSet

**Format**

minLength	1
maxLength	4

### 20.2.2.85 ExternalValidationRuleIdentification1Code

*Definition:* Specifies the external validation rule identification scheme name code in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code list published separately.

External code sets can be downloaded from [www.iso20022.org](http://www.iso20022.org).

*Type:* CodeSet

**Format**

minLength	1
maxLength	4

### 20.2.2.86 FinancialInstrumentContractType1Code

*Definition:* Specifies the contract type of a derivative.

*Type:* CodeSet

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FORW	Forward	Contract of type forward.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
OPTN	Option	Contract of type option.
OTHR	Other	Contract of other financial instrument contract type.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.
FONS	FuturesOnSwap	Contract of type future on a swap.
PSWP	PortfolioSwap	Contract of type portfolio swap.
FFAS	ForwardFreightAgreement	Contract of type forward freight agreement.
FWOS	ForwardsOnASwap	Contract of type forwards on a swap.

### 20.2.2.87 InternalPartyRole1Code

*Definition:* Specifies the role as an internal party in the transaction.

*Type:* CodeSet

CodeName	Name	Definition
INTC	Internal	Party acting as an internal agent.

### 20.2.2.88 MarketIdentification1Code

*Definition:* Specifies the type of market identification code which is being defined.

*Type:* CodeSet

CodeName	Name	Definition
SGMT	Segment	Market segment code.
OPRT	Operating	Market operating code.

### 20.2.2.89 MICEntityType1Code

*Definition:* Specifies the type of entity which has been assigned a MIC code.

*Type:* CodeSet

CodeName	Name	Definition
APPA	ApprovedPublicationArrangement	Person authorised under the provisions established in the regulation to provide the service of publishing trade reports on behalf of investment firms.
CTPS	ConsolidatedTapeProvider	Provider which will consolidate post-trade information into a continuous electronic data stream and make it publicly available as close to real time as technologically possible on a reasonable commercial basis and free of charge after 15 minutes.
MLTF	MultilateralTradingFacility	Multilateral system which brings together multiple third-party buying and selling interests in financial instruments in a way that results in a contract.
OTFS	OrganisedTradingFacility	Multilateral system which is not a regulated market or multilateral trading facility in which multiple third-party buying and selling interests in bonds, structured finance products, emission allowances or derivatives are able to interact in a way that results in a contract.
RMKT	RegulatedMarket	Market on which financial instruments can be traded according to rules defined by the stock exchange.

CodeName	Name	Definition
SINT	SystematicInternaliser	Investment firm which, on an organised, frequent systematic and substantial basis, deals on own account when executing client orders outside a regulated market, an multilateral trading facility or an organised trading facility without operating a multilateral system.

### 20.2.2.90 Modification1Code

*Definition:* Specifies if an item is added, modified, deleted or unchanged.

*Type:* CodeSet

CodeName	Name	Definition
NOCH	NoChange	Specifies that the item is not changed.
MODI	Modification	Specifies that the item is modified.
DELE	Deletion	Specifies that the item is deleted.
ADDD	Addition	Specifies that the item is added.

### 20.2.2.91 NonEquityInstrumentReportingClassification1Code

*Definition:* Specifies the non-equity financial instruments.

*Type:* CodeSet

CodeName	Name	Definition
SFPS	StructuredFinanceProduct	Contract is of type structured finance products (SFPs).
SDRV	SecuritisedDerivative	Contract is of type securitised derivatives.
DERV	Derivative	Contract is of type derivative.
EMAL	EmissionAllowance	Contract is of type emission allowances.
BOND	Bond	Contract is of type bonds.
ETCS	ExchangeTradedCommodities	Contract is of type exchange traded commodities.
ETNS	ExchangeTradedNote	Contract is of type exchange traded note.

### 20.2.2.92 NonTradingDayReason1Code

*Definition:* Specifies the reason capturing a non trading day.

*Type:* CodeSet

CodeName	Name	Definition
THOL	TradingHoliday	The date is a full day trading holiday with no trades performed.
OTHR	Other	Other reasons a day is a non-trading day e.g. technical fault, company specific non-trading day not known in advance.

CodeName	Name	Definition
HALF	HalfDay	Trading venue was open for an amount of time, up to half the day.
PHOL	PublicHoliday	Date is a public holiday.
BHOL	BankHoliday	Date is a bank holiday.
WKND	Weekend	Date being reported falls during the weekend.

### 20.2.2.93 NoReasonCode

*Definition:* Specifies that there is no reason available.

*Type:* CodeSet

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

### 20.2.2.94 OptionStyle7Code

*Definition:* Specifies how an option for a derivative or securities derivative can be exercised.

*Type:* CodeSet

CodeName	Name	Definition
AMER	American	Option can be exercised before or on expiry date.
ASIA	Asian	Option where the payoff is not determined by the underlying price at maturity but by the average underlying price over some pre-set period of time.
BERM	Bermudan	Option that can be exercised on multiple discrete dates prior to, or on expiry date.
EURO	European	Option that can be exercised on expiry date only.
OTHR	Other	Other type of option style.

### 20.2.2.95 OptionType2Code

*Definition:* Specifies whether it is a call option (right to purchase a specific underlying asset) or a put option (right to sell a specific underlying asset) or any other type of option.

*Type:* CodeSet

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.
OTHR	Other	Right where the holder of the option decides whether the option is put or call.

### 20.2.2.96 PhysicalTransferType4Code

*Definition:* Specifies the asset delivery type when the financial instrument is settled.

*Type:* CodeSet

CodeName	Name	Definition
PHYS	Physical	Physical transfer.
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

### 20.2.2.97 PriceStatus1Code

*Definition:* Specifies the status of the price of a financial instrument.

*Type:* CodeSet

CodeName	Name	Definition
PNDG	Pending	Price is pending.
NOAP	NotApplicable	No price for transaction (e.g. transfer between accounts).

### 20.2.2.98 ProductType5Code

*Definition:* Specifies the underlying type of product or financial instrument.

*Type:* CodeSet

CodeName	Name	Definition
EMAL	EmissionAllowance	Identifies categories of instruments related to Emission Allowance.
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
EQUI	Equity	Identifies the nature or type of an equity.
COMM	Commodity	Identifies categories of instruments that are commodities.
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.

### 20.2.2.99 RateBasis1Code

*Definition:* Specifies a rate basis.

*Type:* CodeSet

CodeName	Name	Definition
DAYS	Days	Rate is reported in days.
MNTH	Months	Rate is reported in months.
WEEK	Weeks	Rate is reported in weeks.

CodeName	Name	Definition
YEAR	Years	Rate is reported in years.

### 20.2.2.100 RegulatoryTradingCapacity1Code

*Definition:* Specifies the regulatory trading capacity.

*Type:* CodeSet

CodeName	Name	Definition
MTCH	MatchedPrincipal	Transaction was carried out as a matched principal trading.
DEAL	DealOnOwnAccount	Transaction was carried out as a deal under own account.
AOTC	AnyOtherCapacity	Transaction was carried out as an agent.

### 20.2.2.101 ReportingMessageStatus1Code

*Definition:* Specifies the status of a whole message processing.

*Type:* CodeSet

CodeName	Name	Definition
ACPT	Accepted	Whole message has been accepted.
ACTC	AcceptedTechnicalValidation	Message has passed syntactical validation but further validations have not been completed yet.
PART	PartiallyAccepted	Message has been partially accepted. A number of transactions have been accepted, whereas another number of transactions have not yet been accepted.
RCVD	Received	Message has been received but not processed yet.
RJCT	Rejected	Message has been rejected.
RMDR	Reminder	Reminder of a non received message.
WARN	Warning	Message has been accepted with warnings.
INCF	IncorrectFilename	File containing the report has an incorrect filename.
CRPT	CorruptedFile	File containing the report is corrupted.

### 20.2.2.102 ReportingRecordStatus1Code

*Definition:* Specifies the status of the processing of an individual record within a message.

*Type:* CodeSet

CodeName	Name	Definition
ACPT	Accepted	Record has been accepted.

CodeName	Name	Definition
ACPD	AcceptedAfterPending	Record has been accepted, following a pending status.
PDNG	Pending	Processing of the record is pending (some validation rules have been executed but some have not and the final status is not known yet).
RCVD	Received	Record has been received but not processed yet.
RJCT	Rejected	Record has been rejected.
RJPD	RejectedAfterPending	Record has been rejected, following a pending status.
WARN	Warning	Record has been accepted with warnings.

### 20.2.2.103 ReportingWaiverType1Code

*Definition:* Specifies the type of regulatory reporting pre-trade waiver.

*Type:* CodeSet

CodeName	Name	Definition
OILQ	NegotiatedTransactionInIlliquidFinancialInstrument	Pre-trade waiver was for a negotiated transaction in illiquid financial instruments. Applicable to equity instruments.
NLIQ	NegotiatedTransactionInLiquidFinancialInstrument	Pre-trade waiver was for a negotiated transaction in liquid financial instruments. Applicable to equity instruments.
PRIC	NegotiatedTransactionWithConditions	Pre-trade waiver was for a negotiated transaction subject to conditions other than the current market price of that financial instruments. Applicable to equity instruments.
ILQD	IlliquidInstrumentTransaction	Pre-trade waiver was for an illiquid instrument transaction. Applicable to non-equity instruments.
RFPT	ReferencePriceTransaction	Pre-trade waiver was for a reference price transaction. Applicable to equity instruments.
SIZE	AboveSpecificSizeTransaction	Pre-trade waiver was for an above specific size transaction. Applicable to non-equity instruments.

### 20.2.2.104 ReportingWaiverType3Code

*Definition:* Specifies the type of regulatory reporting pre-trade waiver.

*Type:* CodeSet

CodeName	Name	Definition
BENC	BenchmarkTransaction	Benchmark transaction.



CodeName	Name	Definition
ACTX	AgencyCrossTransaction	Agency cross transaction.
ILQD	IlliquidInstrumentTransaction	Pre-trade waiver was for an illiquid instrument transaction. Applicable to non-equity instruments.
SIZE	AboveSpecificSizeTransaction	Pre-trade waiver was for an above specific size transaction. Applicable to non-equity instruments.
CANC	Cancellations	Cancellations.
AMND	Amendments	Amendments.
SDIV	SpecialDividendTransaction	Special dividend transactions.
RPRI	TransactionWithPriceImprovement	Transactions which have received price improvement. Applicable to equity instruments.
DUPL	DuplicativeTradeReport	Duplicative trade reports.
LRGS	LargeInScale	Large-in-scale transactions. Applicable for all instruments.
TNCP	TransactionNotContributingToPriceDiscovery	Transactions not contributing to the price discovery process.
TPAC	PackageTransaction	Package transaction.
XFPH	ExchangeForPhysical	Transaction where the contract on a commodity is exchanged for the actual physical good.

### 20.2.2.105 Side5Code

*Definition:* Side taken by a party on an order.

*Type:* CodeSet

CodeName	Name	Definition
SESH	SellShort	An order to sell a security that the seller does not own; a sale effected by delivering a security borrowed by, or for the account of, the seller. Can only be executed on a plus or zero plus tick.
SELL	Sell	Order is sell driven.
SSEX	SellShortExempt	Short sale exempt from short-sale rules.
UNDI	Undisclosed	The side of the indication of interest is not disclosed.

### 20.2.2.106 SwapType1Code

*Definition:* Specifies the type of an interest rate derivative when the contract type is a swap, a swaption, a future on a swap and / or a forward on a swap.

*Type:* CodeSet

CodeName	Name	Definition
OSSC	OvernightIndexSingleCurrencySwap	Overnight Index Single Currency Swap.

CodeName	Name	Definition
XFSC	FixedToFloatSingleCurrencySwap	Fixed to Float Single Currency Swap.
XFMC	FixedToFloatMultiCurrencySwap	Fixed to Float Multi Currency Swap.
XXSC	FixedToFixedSingleCurrencySwap	Fixed to Fixed Single Currency Swap.
XXMC	FixedToFixedMultiCurrencySwap	Fixed to Fixed Multi Currency Swap.
IFMC	InflationMultiCurrencySwap	Inflation Multi Currency Swap.
FFSC	FloatToFloatSingleCurrencySwap	Float to Float Single Currency Swap.
FFMC	FloatToFloatMultiCurrencySwap	Float to Float Multi Currency Swap.
IFSC	InflationSingleCurrencySwap	Inflation Single Currency Swap.
OSMC	OvernightIndexMultiCurrencySwap	Overnight Index Multi Currency Swap.

### 20.2.2.107 TradingVenue2Code

*Definition:* Specifies the type of a trading venue which can submit the report.

*Type:* CodeSet

CodeName	Name	Definition
APPA	ApprovedPublicationArrangement	Person authorised under the provisions established in the regulation to provide the service of publishing trade reports on behalf of investment firms.
CTPS	ConsolidatedTapeProvider	Provider which will consolidate post-trade information into a continuous electronic data stream and make it publicly available as close to real time as technologically possible on a reasonable commercial basis and free of charge after 15 minutes.

### 20.2.2.108 TransparencyMethodology2Code

*Definition:* Specifies the methodology used for a transparency operation.

*Type:* CodeSet

CodeName	Name	Definition
YEAR	Year	Calculation based on yearly cycle.
SINT	SystematicInternaliser	Results of calculations supporting Systematic Internaliser regime.
FFWK	FirstFourWeeks	Calculation based on first Four Weeks of Trading for Equity Instruments.
ESTM	Estimated	Estimation for New Equity Instruments.

### 20.2.2.109 UnderlyingContractForDifferenceType3Code

*Definition:* Specifies the type for an underlying contract for difference derivative.

*Type:* CodeSet

CodeName	Name	Definition
BOND	Bond	Underlying is a bond.
COMM	Commodity	Underlying is a commodity.
CURR	Currency	Underlying is a currency.
EMAL	EmissionAllowance	Underlying is an emission allowance.
EQUI	Equity	Underlying is an equity.
FTEQ	FutureOnEquity	Underlying is a future on equity.
OPEQ	OptionOnEquity	Underlying is an option on equity.
OTHR	Other	Underlying is of other type.

### 20.2.2.110 UnderlyingEquityType3Code

*Definition:* Specifies the type for a contract for equity derivatives.

*Type:* CodeSet

CodeName	Name	Definition
BSKT	Basket	Underlying is a basket.

### 20.2.2.111 UnderlyingEquityType4Code

*Definition:* Specifies the type for a contract for equity derivatives.

*Type:* CodeSet

CodeName	Name	Definition
STIX	StockIndex	Underlying is a stock index.
DIVI	DividendIndex	Underlying is a dividend index.
OTHR	Other	Underlying is of other type.
VOLI	VolatilityIndex	Underlying is a volatility index.

### 20.2.2.112 UnderlyingEquityType5Code

*Definition:* Specifies the type for a contract for equity derivatives.

*Type:* CodeSet

CodeName	Name	Definition
OTHR	Other	Underlying is of other type.
ETFS	ExchangeTradedFund	Underlying is an exchange traded fund.
SHRS	Share	Underlying is a share.
DVSE	StockDividend	Underlying is a stock dividend.

### 20.2.2.113 UnderlyingEquityType6Code

*Definition:* Specifies the type for a contract for equity derivatives.

*Type:* CodeSet

CodeName	Name	Definition
BSKT	Basket	Underlying is a basket.
DIVI	DividendIndex	Underlying is a dividend index.
ETFS	ExchangeTradedFund	Underlying is an exchange traded fund.
OTHR	Other	Underlying is of other type.
SHRS	Share	Underlying is a share.
DVSE	StockDividend	Underlying is a stock dividend.
STIX	StockIndex	Underlying is a stock index.
VOLI	VolatilityIndex	Underlying is a volatility index.

#### 20.2.2.114 UnderlyingInterestRateType3Code

*Definition:* Specifies the type of an underlying contract for interest rate derivatives.

*Type:* CodeSet

CodeName	Name	Definition
BOND	Bond	Underlying is a bond.
BNDF	BondFuture	Underlying is a bond future.
INTR	InterestRate	Underlying is interest rate.
IFUT	InterestRateFutureFRA	Underlying is an interest rate future or a forward rate agreement (FRA).

#### 20.2.2.115 VariationType1Code

*Definition:* Specifies the type of variation.

*Type:* CodeSet

CodeName	Name	Definition
DECR	Decrease	Decrease to undertaking amount.
INCR	Increase	Increase to undertaking amount.

### 20.2.3 Date

#### 20.2.3.1 ISODate

*Definition:* A particular point in the progression of time in a calendar year expressed in the YYYY-MM-DD format. This representation is defined in "XML Schema Part 2: Datatypes Second Edition - W3C Recommendation 28 October 2004" which is aligned with ISO 8601.

*Type:* Date

## 20.2.4 DateTime

### 20.2.4.1 ISODateTime

*Definition:* A particular point in the progression of time defined by a mandatory date and a mandatory time component, expressed in either UTC time format (YYYY-MM-DDThh:mm:ss.sssZ), local time with UTC offset format (YYYY-MM-DDThh:mm:ss.sss+/-hh:mm), or local time format (YYYY-MM-DDThh:mm:ss.sss). These representations are defined in "XML Schema Part 2: Datatypes Second Edition - W3C Recommendation 28 October 2004" which is aligned with ISO 8601.

Note on the time format:

1) beginning / end of calendar day

00:00:00 = the beginning of a calendar day

24:00:00 = the end of a calendar day

2) fractions of second in time format

Decimal fractions of seconds may be included. In this case, the involved parties shall agree on the maximum number of digits that are allowed.

*Type:* DateTime

## 20.2.5 IdentifierSet

### 20.2.5.1 CFIOct2015Identifier

*Definition:* Classification type of the financial instrument, as per the ISO 10962 Classification of Financial Instrument (CFI) codification, eg, common share with voting rights, fully paid, or registered.

*Type:* IdentifierSet

*Identification scheme:* ANNA; CFIdentifier

#### Format

pattern [A-Z]{6,6}

### 20.2.5.2 ISINOct2015Identifier

*Definition:* International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

*Type:* IdentifierSet

*Identification scheme:* ANNA; ISINIdentifier

#### Format

pattern [A-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1}

### 20.2.5.3 LEIIdentifier

*Definition:* Legal Entity Identifier is a code allocated to a party as described in ISO 17442 "Financial Services - Legal Entity Identifier (LEI)".

*Type:* IdentifierSet

*Identification scheme:* Global LEI System; LEIIdentifier

#### Format

pattern [A-Z0-9]{18,18}[0-9]{2,2}

### 20.2.5.4 MICIdentifier

*Definition:* Market Identifier Code. The identification of a financial market, as stipulated in the norm ISO 10383 'Codes for exchanges and market identifications'.

*Type:* IdentifierSet

*Identification scheme:* SWIFT; MICIdentifier

#### Format

pattern [A-Z0-9]{4,4}

## 20.2.6 Indicator

### 20.2.6.1 PlusOrMinusIndicator

*Definition:* Indicates a positive or negative value.

*Type:* Indicator

*Meaning When True:* Plus

*Meaning When False:* Minus

### 20.2.6.2 TrueFalseIndicator

*Definition:* A flag indicating a True or False value.

*Type:* Indicator

*Meaning When True:* True

*Meaning When False:* False

## 20.2.7 Quantity

### 20.2.7.1 DecimalNumber

*Definition:* Number of objects represented as a decimal number, eg, 0.75 or 45.6.

*Type:* Quantity

#### Format

totalDigits 18

fractionDigits	17
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### 20.2.7.2 DecimalNumberFraction5

*Definition:* Number of objects represented as a decimal number, eg, 0.75 or 45.6.

*Type:* Quantity

#### Format

totalDigits	18
fractionDigits	5

### 20.2.7.3 Max1Number

*Definition:* Number (max 9) of objects represented as an integer.

*Type:* Quantity

#### Format

totalDigits	1
fractionDigits	0

### 20.2.7.4 Max3Number

*Definition:* Number (max 999) of objects represented as an integer.

*Type:* Quantity

#### Format

totalDigits	3
fractionDigits	0

#### Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

### 20.2.7.5 Max5Number

*Definition:* Number (max 99999) of objects represented as an integer.

*Type:* Quantity

#### Format

totalDigits	5
fractionDigits	0

## Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

### 20.2.7.6 NonNegativeDecimalNumber

*Definition:* Number of objects represented as a non negative decimal number, eg, 0.75 or 45.6.

*Type:* Quantity

#### Format

minInclusive	0
totalDigits	18
fractionDigits	17

### 20.2.7.7 Number

*Definition:* Number of objects represented as an integer.

*Type:* Quantity

#### Format

totalDigits	18
fractionDigits	0

### 20.2.7.8 RestrictedMonthExact2Number

*Definition:* Two digit restricted list for use representing calendar months.

*Type:* Quantity

#### Format

minInclusive	1
maxInclusive	12
totalDigits	2
fractionDigits	0
pattern	[0-9]{2,2}

## 20.2.8 Rate

### 20.2.8.1 PercentageRate

*Definition:* Rate expressed as a percentage, ie, in hundredths, eg, 0.7 is 7/10 of a percent, and 7.0 is 7%.

*Type:* Rate



**Format**

totalDigits	11
fractionDigits	10
baseValue	100.0

## 20.2.9 Text

### 20.2.9.1 Max140Text

*Definition:* Specifies a character string with a maximum length of 140 characters.

*Type:* Text

**Format**

minLength	1
maxLength	140

### 20.2.9.2 Max15NumericText

*Definition:* Specifies a numeric string with a maximum length of 15 digits.

*Type:* Text

**Format**

pattern	[0-9]{1,15}
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### 20.2.9.3 Max210Text

*Definition:* Specifies a character string with a maximum length of 210 characters.

*Type:* Text

**Format**

minLength	1
maxLength	210

### 20.2.9.4 Max25Text

*Definition:* Specifies a character string with a maximum length of 25 characters.

*Type:* Text

**Format**

minLength	1
maxLength	25

### 20.2.9.5 Max350Text

*Definition:* Specifies a character string with a maximum length of 350 characters.

*Type:* Text

**Format**

minLength	1
maxLength	350

#### 20.2.9.6 Max35Text

*Definition:* Specifies a character string with a maximum length of 35 characters.

*Type:* Text

**Format**

minLength	1
maxLength	35

#### 20.2.9.7 Max450Text

*Definition:* Specifies a character string with a maximum length of 450 characters.

*Type:* Text

**Format**

minLength	1
maxLength	450

#### 20.2.9.8 Max50Text

*Definition:* Specifies a character string with a maximum length of 50 characters.

*Type:* Text

**Format**

minLength	1
maxLength	50

#### 20.2.9.9 Max52Text

*Definition:* Specifies a character string with a maximum length of 52 characters.

*Type:* Text

**Format**

minLength	1
maxLength	52

#### 20.2.9.10 Max70Text

*Definition:* Specifies a character string with a maximum length of 70characters.

Type: Text

Format

minLength	1
maxLength	70