Derivatives Service Bureau (ISIN)

CHANGE REQUEST FORM

Version	State	Author	Date	Description
1	Draft	M. Surop	01 Aug 2023	Initial Document
2	Final	M. Surop	30 Jan 2025	Final Document

Title	OTC ISIN: COMD: Prevent a single entry of Commodity Index or Index Prop in Multi-Exotic Templates

Background

At present, all OTC ISIN Multi-Exotic templates accept a single entry of Commodity Index or Index Prop as underlying asset. Multi-exotic products are assumed to be "Basket" in all cases.

There is a requirement to place multiple input validations for Index or Index Prop as underlying to prevent a single entry to the following OTC ISIN Multi-Exotic templates:

Asset Class	Instr Type	Product
Commodities	Forward	Multi_Exotic_Forward
	Option	Multi_Exotic_Option
	Swap	Multi_Exotic_Swap

To align the functionality between UPI and OTC ISIN, the DSB is obliged to enhance the schema to allow users:

- **NOT** to input a single underlier i.e., Commodity Index, Commodity Reference Price, or Proprietary Index.
- To input multiple Commodity Indices, Commodity Reference Prices, Proprietary Indices.
- To input multiple identical Commodity Indices, Commodity Reference Prices, Proprietary Indices.
- To input combinations of underlying assets.

Note:

- *This enhancement only impacts the OTC ISIN Service.*
- *This must be implemented in conjunction with DSB-2678.*

PICM-ID	PICM-47
DSB-ID	DSB-2909
Service	OTC ISIN
Type	Template
Owner	M. Surop
Version	2
State	Final

Terms of Reference

Scope	This CRF covers the input (Request) and output (Record) templates of OTC ISIN for Asset Classes Commodities Multi-Exotic templates where the accepted values are the combinations of underlying assets, i.e., Commodity Index, Commodity Reference Price, and Proprietary Index.
Requirements	• This is to prevent the entry of a single underlier within the Mult-Exotic templates in the OTC ISIN. However, the DSB continues to allow the entry of a single underlier but only where it is in put in combination with entries in other underliers. • To ensure that Multi-Exotic templates continue to support the entry of a Basket i.e., permutation of underlying assets. • To ensure consistency in the assignment of UPI and OTC ISIN for Multi-Exotic products that are based on multiple underlying assets. • The consistency of derivation and the alignment of CFI codes with the UPI.
Assumption	A Basket is any combination of multiple underlying assets, one or more entries of each underlier including any permutation of the available underliers.

Product Definition

Change Details

At present, all OTC ISIN Multi-Exotic templates accept a single entry of Commodity Index or Index Prop as underlying asset. Multi-exotic products are assumed to be "Basket" in all cases.

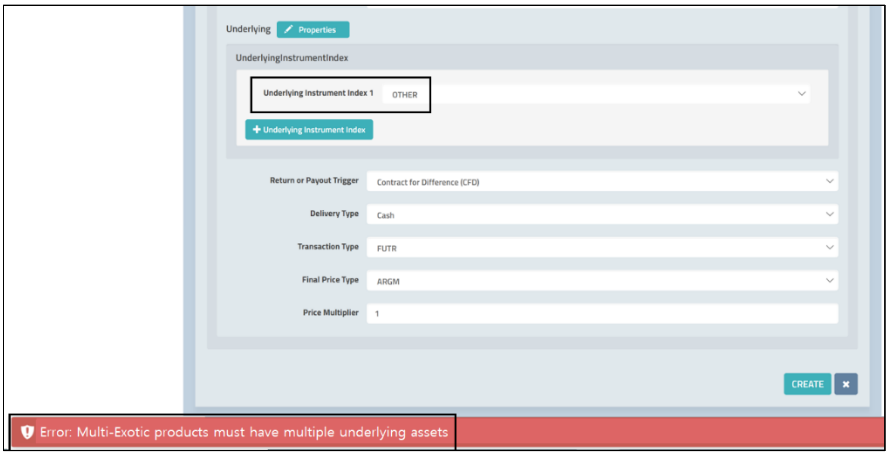
There is a requirement to place multiple input validations for Index or Index Prop as underlying to prevent a single entry of these underliers to OTC ISIN Multi-Exotic templates.

To align the functionality between UPI and OTC ISIN, the DSB is obliged to enhance the schema to allow users:

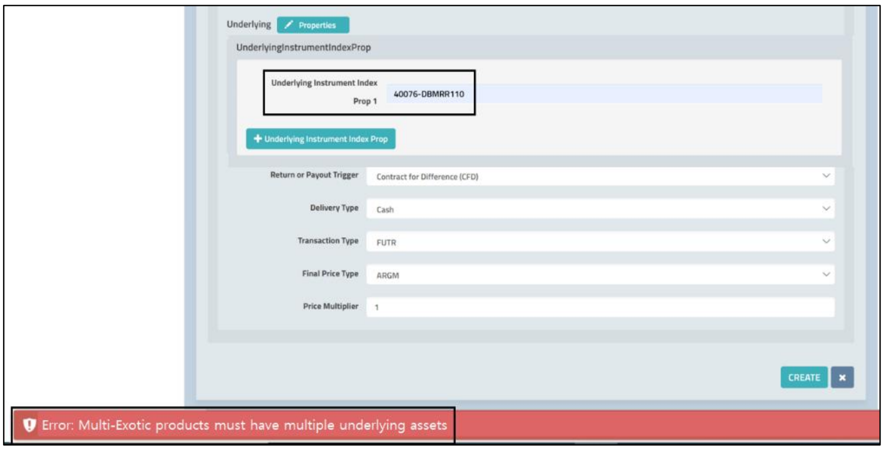
- **<u>NOT</u>** to input a single underlier i.e., Commodity Index, Commodity Reference Price, or Proprietary Index.
- To input multiple Commodity Indices, Commodity Reference Prices, Proprietary Indices.
- To input multiple identical Commodity Indices, Commodity Reference Prices, Proprietary Indices.
- To input combinations of underlying assets.

Once this change is implemented, the DSB system will not allow users to enter a single underlier within the Mult-Exotic templates in the OTC ISIN. If user enters a single value of the underlier, the system must return an error message *"Error: Multi-Exotic products must have multiple underlying assets"* as shown on each of the scenarios below:

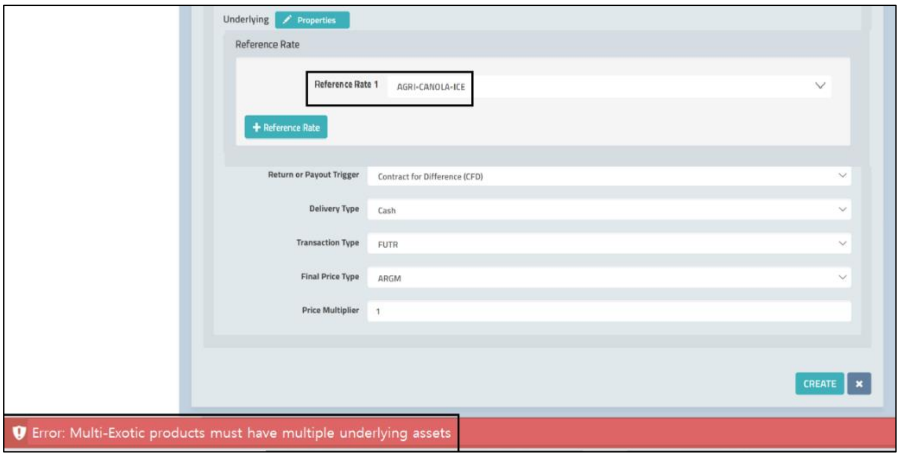
a. Scenario 1: User inputs a <u>single Underlying Instrument Index</u>.



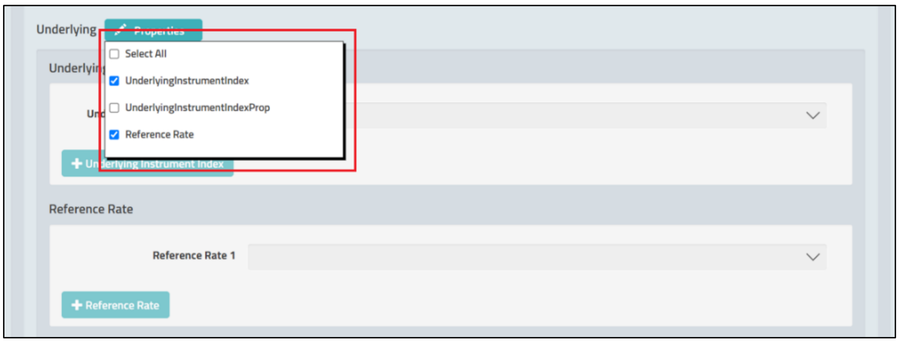
b. Scenario 2: User inputs a <u>single Underlying Instrument Index Prop</u>.

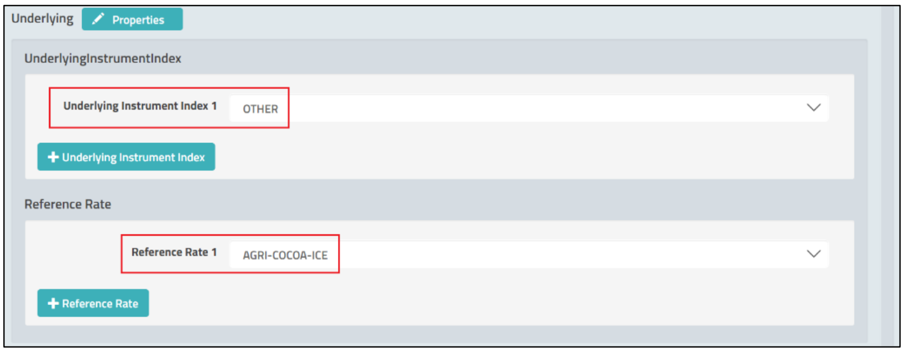


c. Scenario 3: User inputs a <u>single Reference Rate</u>.



d. Scenario 4: User inputs a <u>single Underlying Instrument Index combined with a single Reference Rate where no error message is returned. An OTC ISIN must be created successfully.</u>





Impacted Product	This change will impact the following OTC ISIN Product Definition templates (Request and Record): • Commodities.Forward.Multi_Exotic_Forward • Commodities.Option.Multi_Exotic_Option • Commodities.Swap.Multi_Exotic_Swap

<table>
<tr><td>Validation</td><td colspan="2">The following validation will apply based on the underlying instrument selected:

a. Underlying Instrument Index
• Enumeration list is based on JSON codeset (CommoditiesIndex.json).
• User is able to input multiple Underlying Instrument Indices.
• User is able to input multiple identical Underlying Instrument Indices.
• If the input is a single Underlying Instrument Index and no value is entered for Underlying Instrument Index Prop or Reference Rate; then an error message will apply: “Error: Multi-Exotic products must have multiple underlying assets”.

b. Underlying Instrument Index Prop
• The input text by user must exist in the DSB Proprietary Index Enumeration.
• User is able to input multiple Underlying Instrument Prop Indices.
• User is able to input multiple identical Underlying Instrument Prop Indices.
• The Proprietary Index is made on a per asset class and only relevant to the particular asset class selected in the Request template. The only exception is Asset Class “Other” which is applicable to all asset classes.
• If the input Proprietary Index does not exist in the DSB Proprietary Index Enumeration, value will be rejected with an error message: “Error: Given Index/ices must be an existing and valid Commodities or Multi-Asset Index”.
• If the input is a single Underlying Instrument Index Prop and no value is entered for Underlying Instrument Index or Reference Rate, then an error message will apply: “Error: Multi-Exotic products must have multiple underlying assets”.

c. Reference Rate
• Enumeration list is based on JSON codeset (CommoditiesReferenceRate.json)
• User is able to input multiple Reference Rates.
• User is able to input multiple identical Reference Rates.
• If the input is a single Reference Rate and no value is entered for Underlying Instrument Index or Index Prop, then an error message will apply: “Error: Multi-Exotic products must have multiple underlying assets”.

d. Combination of Underlying Instrument Index / Underlying Instrument Index Prop / Reference Rate
• As defined above, this change allow user to enter an entry of a single underlier but only where it is in put in combination with entries in other underliers.</td></tr>
<tr><td>Normalization</td><td colspan="2">Please see details of normalization rules in DSB-2678 (Appendix 1).</td></tr>
<tr><td>Derivation</td><td colspan="2">Please see details of derivation rules in DSB-2678 (Appendix 2).</td></tr>
<tr><td rowspan="2">User Impact?</td><td>Yes</td><td>Users will need to download the updated templates to access the change in the functionality.</td></tr>
<tr><td>Versions</td><td>The version number of in-scope Record templates will not be impacted.</td></tr>
<tr><td>Backward Compatibility</td><td colspan="2">Based on the extracted data from period 01 Oct 2017 to 31 July 2023, there are 28,577 OTC ISINs (6,751 new; 21,964 expired) that are successfully created with an entry of a single underlier for Underlying Instrument Index or Index Prop using Multi-Exotic templates. These OTC ISINs have their parent UPI but with mismatched CFI codes. There is no requirement to change these existing OTC ISINs.

• Commodities.Forward.Multi_Exotic_Forward
o JTI*** = 177 (96 new; 81 expired)
o JTM*** = 39 (22 new; 17 expired)

• Commodities.Option.Multi_Exotic_Option
o HTI*** = 1,004 (434 new; 570 expired)
o HTQ*** = 3,721 (381 new; 3,340 expired)

• Commodities.Swap.Multi_Exotic_Swap
o STI*** = 10,007 (3,373 new; 6,772 expired)
o STQ*** = 13,629 (2,445 new; 11,184 expired)</td></tr>
</table>

	These OTC ISINs with mismatched CFI codes to UPI will continue to exist in the DSB RDL. However, there is no requirement to change these OTC ISINs. The DSB has the following functionalities: • **Retrieve or Create ISIN Record** - Users submit request attributes to the system and DSB returns the recorded version of the ISIN or generate a new ISIN if not yet created in the system. a. User will enter the request attributes, then the system validates the input data. b. If the request message contains a single entry in Commodity Index or Commodity Index Prop, then the system will not be able to retrieve or create an ISIN since the system does not allow an entry of a single underlier, i.e., Commodity Index, Commodity Index Prop or Commodity Reference Price. Thus, the DSB will return an error message and will not retrieve an ISIN record. • **Retrieve No Create** - Users can retrieve an ISIN, and attributes related to that ISIN (including the derived attributes) if it already exists. This does not create a record if no ISIN is found. a. User will enter the request attributes, then the system validates the input data. b. If the request message contains a single entry in Commodity Index or Commodity Index Prop, then the system will not be able to retrieve or create an ISIN since the system does not allow an entry of a single underlier, i.e., Commodity Index, Commodity Index Prop or Commodity Reference Price. Thus, the DSB will return an error message and will not retrieve an ISIN record. • **Retrieve ISIN Record by ISIN** - Users utilize the search function by providing the OTC ISIN, and the DSB returns the record attributes. a. If the user provides the OTC ISIN, the system will return the record template based on the appropriate version of the record template. • **Search for ISIN Record** - User can search for an existing OTC ISIN based on a number of criteria (i.e., ISIN attributes). a. User needs to use the Lucene search string to search for an ISIN record. Based on the above functionalities, user will only be able to retrieve or search for an ISIN record by ISIN. However, user will not be able to retrieve an ISIN record by supplying the attributes that contains a single entry in Commodity Index or Index Prop only.
Additional Information	
Documentation	The following DSB documents are to be updated: • DSB OTC ISIN Product Definitions – Annex 5 - Commodities here
Reference	References to external documents can be found on the DSB website at this address [https://www.anna-dsb.com/upi-external-reference-documents/].
Comments	• This change is required to maintain the consistency within the UPI and OTC ISIN Services. In terms of consistency within Multi-Exotic products, the UPI assumes a “Basket” whereas in the OTC ISIN, user is required to define the values of the underlying assets. • At present, there is only one enumerated value for Commodity Index, i.e., OTHER. It is expected that the CDIDE will nominate or request specific candidates for Commodity Indices and so it is important that the DSB is ready to support the increase in numbers for Commodity Indices. • OTC ISIN Non-Standard Product Definition templates that make use of these underliers are not impacted for this change since Non-Standard Product Definition templates accept the entry of a single underlying asset.

Appendix 1: OTC ISIN CFI Codes

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

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

Asset Class	Instr Type	Product Name	Input Base Product	Multiple Reference Rate	Multiple Underlying Instrument Index	Multiple Underlying Instrument Index Prop	Combination of Underlying Asset Types	Derivation of Underlying Asset Types
Commodities	Forward	Multi_Exotic_Forward	AGRI	JTB***	JTB***	JTB***	JTB***	The Underlying Asset Type is derived with the fixed value of "Basket".
			NRGY					
			ENVR					
			FRGT					
			FRTL					
			INDP					
			INFL					
			OEST					
			METL					
			MCEX					
			PAPR					
			POLY					
			OTHC					
			OTHR					
	Option	Multi_Exotic_Option	AGRI	HTA***	HTA***	HTA***	HTA***	The Underlying Asset Type is derived from Base Product (inc. MCEX) in all cases.
			NRGY	HTJ***	HTJ***	HTJ***	HTJ***	
			ENVR	HTN***	HTN***	HTN***	HTN***	
			FRGT	HTG***	HTG***	HTG***	HTG***	
			FRTL	HTS***	HTS***	HTS***	HTS***	
			INDP	HTM***	HTM***	HTM***	HTM***	
			INFL	HTM***	HTM***	HTM***	HTM***	
			OEST	HTM***	HTM***	HTM***	HTM***	
			METL	HTK***	HTK***	HTK***	HTK***	
			MCEX	HTQ***	HTQ***	HTQ***	HTQ***	
			PAPR	HTT***	HTT***	HTT***	HTT***	
			POLY	HTP***	HTP***	HTP***	HTP***	
			OTHC	HTM***	HTM***	HTM***	HTM***	
			OTHR	HTM***	HTM***	HTM***	HTM***	
	Swap	Multi_Exotic_Swap	AGRI	STA***	STA***	STA***	STA***	The Underlying Asset Type is derived from Base Product (inc. MCEX) in all cases.
			NRGY	STJ***	STJ***	STJ***	STJ***	
			ENVR	STN***	STN***	STN***	STN***	
			FRGT	STG***	STG***	STG***	STG***	
			FRTL	STS***	STS***	STS***	STS***	
			INDP	STM***	STM***	STM***	STM***	
			INFL	STM***	STM***	STM***	STM***	
			OEST	STM***	STM***	STM***	STM***	
			METL	STK***	STK***	STK***	STK***	
			MCEX	STQ***	STQ***	STQ***	STQ***	
			PAPR	STT***	STT***	STT***	STT***	
			POLY	STP***	STP***	STP***	STP***	
			OTHC	STM***	STM***	STM***	STM***	
			OTHR	STM***	STM***	STM***	STM***	

Appendix 2: OTC ISIN Templates Layout

Below illustrates the impact of this change in the OTC ISIN Service.

Request Template Layout: Commodities.Swap.Multi-Exotic_Swap

Section	Attribute	Format	Cat	Array	Example Value	Validation / Derivation	Enum Source
Header Section	Asset Class	Set	M	N	Commodities		CFI:2015 Char#2 (ST****)
	Instrument Type	Set	M	N	Swap		CFI:2015 Char#1 (ST****)
	Product	Set	M	N	Multi_Exotic_Swap		
	Level	Set	M	N	InstRefDataReporting		
Attribute Section	Expiry Date	String	M	N	2023-06-02		RTS23/ Field 24
	Price Multiplier	number	C	N	1		RTS23/ Field 25
	Notional Currency	Enum	M	N	EUR	ISOCurrencyCode.json	ISO 4217 (3-Char CCY)
	Delivery Type	Enum	M	N	CASH	[CASH; PHYS; OPTL]	ISO 20022/ CFI:2015 Char#6 (ST****)
	Return or Payout Trigger	Enum	M	N	Contract for Difference (CFD)	[Contract for Difference (CFD); Total Return]	CFI:2015 Char#4 (ST****)
	Base Product	Enum	M	N	METL	[AGRI; NRGY; ENVR; etc.]	ISO 20022
	Underlying (anyOf)	Object			Underlying Instrument Index		
	Underlying Instrument Index	Enum	(M)	Y	OTHER		CommoditiesIndex.json
	Underlying (anyOf)	Object			Underlying Instrument Index Prop		
	Underlying Instrument Index Prop	String	(M)	Y	11339-MLBXBA60		DSB Proprietary Index Enumeration
	Underlying (anyOf)	Object			Reference Rate		
	Reference Rate	Enum	(M)	Y	LEAD-LME CASH		FpmlCommoditiesReferenceRate.json / ISDA Taxonomy 2.0
	Transaction Type	Enum	M	N	FUTR	[FUTR, OPTN, TAPO, etc.]	RTS23/ Field 38
	Final Price Type	Enum	M	N	ARGM	[ARGM, BLTC, EXOF, etc.]	RTS23/ Field 39

Record Template Layout: Commodities.Swap.Multi_Exotic_Swap

Section	Attribute	Format	Cat	Array	Example Value	Validation / Derivation	Enum Source
Header Section	Asset Class	Set	M	N	Commodities		CFI:2015 Char#2 (ST****)
	Instrument Type	Set	M	N	Swap		CFI:2015 Char#1 (ST****)
	Product	Set	M	N	Multi_Exotic_Swap		
	Level	Set	M	N	InstRefDataReporting		
Attribute Section	Expiry Date	String	M	N	2023-06-02		RTS23/ Field 24
	Price Multiplier	number	M	N	1		RTS23/ Field 25
	Delivery Type	Enum	M	N	CASH	[CASH; PHYS; OPTL]	ISO 20022/ CFI:2015 Char#6 (ST****)
	Notional Currency	Enum	M	N	EUR	ISOCurrencyCode.json	ISO 4217 (3-Char CCY)
	Return or Payout Trigger	Enum	M	N	Contract for Difference (CFD)	[Contract for Difference (CFD); Total Return]	CFI:2015 Char#4 (ST****)
	Base Product	Enum	M	N	METL	[AGRI, NRGY, ENVR, etc.]	ISO 20022
	Underlying Instrument Index	Enum	C	Y	OTHER		CommoditiesIndex.json
	Underlying Instrument Index Prop	String	C	Y	11339-MLBXBA60		DSB Proprietary Index Enumeration
	Reference Rate	Enum	C	Y	LEAD-LME CASH		FpmlCommoditiesReferenceRate.json / ISDA Taxonomy 2.0
	Transaction Type	Enum	M	N	FUTR	[FUTR, OPTN, TAPO, etc.]	RTS23/ Field 38
	Final Price Type	Enum	M	N	ARGM	[ARGM, BLTC, EXOF, etc.]	RTS23/ Field 39
Identifier Section	Identification	String	D	N	EZT2T5R1RHS5		
	Status	String	D	N	New		
	Status Reason	String	D	N	<null>	Not applicable to a New record	
	Last Update Date Time	String	D	N	2023-06-02T08:59:56	YYYY-MM-DDThh:mm:ss	
Derived Section	Full Name	String	D	N	Commodities Multi_Exotic_Swap METL EUR 20230602		RTS23/ Field 2
	Classification Type	String	D	N	STKCXC		ISO 10962: 2015
	Commodity Derivative Indicator	String	D	N	TRUE		RTS23/ Field 4
	Issuer or Operator of the Trading Venue Identifier	String	D	N	NA		RTS23/ Field 5
	Short Name	String	D	N	NA/Swap METL EUR 20230602		ISO 18774: 2015
	Underlying Asset Type	String	D	N	Metals		CFI:2015 Char#3 (ST****)
	ISO Underlying Instrument Index	String	D	N	Multiple Indices		

Request Template Layout: Commodities.Option.Multi-Exotic_Option

Section	Attribute	Format	Cat	Array	Example Value	Validation / Derivation	Enum Source
Header Section	Asset Class	Set	M	N	Commodities		CFI:2015 Char#2 (HT****)
	Instrument Type	Set	M	N	Option		CFI:2015 Char#1 (HT****)
	Product	Set	M	N	Multi_Exotic_Option		
	Level	Set	M	N	InstRefDataReporting		
Attribute Section	Expiry Date	String	M	N	2023-06-02		RTS23/ Field 24
	Price Multiplier	number	C	N	1		RTS23/ Field 25
	Notional Currency	Enum	M	N	EUR	ISOCurrencyCode.json	ISO 4217 (3-Char CCY)
	Option Type	Enum	C	N	CALL	[CALL; PUTO; OPTL]	ISO 20022/ CFI:2015 Char#4 (HT****)
	Option Exercise Style	Enum	C	N	BERM	[AMER; BERM; EURO]	ISO 20022/ CFI:2015 Char#4 (HT****)
	Delivery Type	Enum	M	N	CASH	[CASH; PHYS; OPTL]	ISO 20022/ CFI:2015 Char#6 (HT****)
	Valuation Method or Trigger	Enum	M	N	Vanilla	[Vanilla; Asian; Digital (Binary; etc.]	CFI:2015 Char#5 (HT****)
	Base Product	Enum	M	N	AGRI	[AGRI; NRGY; ENVR; etc.]	ISO 20022
	Underlying (anyOf)	Object			Underlying Instrument Index		
	Underlying Instrument Index	Enum	(M)	Y	OTHER		CommoditiesIndex.json
	Underlying (anyOf)	Object			Underlying Instrument Index Prop		
	Underlying Instrument Index Prop	String	(M)	Y	11339-MLBXBA60		DSB Proprietary Index Enumeration
	Underlying (anyOf)	Object			Reference Rate		
	Reference Rate	Enum	(M)	Y	LEAD-LME CASH		FpmlCommoditiesReferenceRate.json / ISDA Taxonomy 2.0
	Transaction Type	Enum	M	N	FUTR	[FUTR, OPTN, TAPO, etc.]	RTS23/ Field 38
	Final Price Type	Enum	M	N	ARGM	[ARGM, BLTC, EXOF, etc.]	RTS23/ Field 39

Record Template Layout: Commodities.Option.Multi-Exotic_Option

Section	Attribute	Format	Cat	Array	Example Value	Validation / Derivation	Enum Source
Header Section	Asset Class	Set	M	N	Commodities		CFI:2015 Char#2 (HT****)
	Instrument Type	Set	M	N	Option		CFI:2015 Char#1 (HT****)
	Product	Set	M	N	Multi_Exotic_Option		
	Level	Set	M	N	InstRefDataReporting		
Attribute Section	Expiry Date	String	M	N	2023-06-02		RTS23/ Field 24
	Price Multiplier	number	M	N	1		RTS23/ Field 25
	Notional Currency	Enum	M	N	EUR	ISOCurrencyCode.json	ISO 4217 (3-Char CCY)
	Option Type	Enum	C	N	CALL	[CALL; PUTO; OPTL]	ISO 20022/ CFI:2015 Char#4 (HT****)
	Option Exercise Style	Enum	C	N	BERM	[AMER; BERM; EURO]	ISO 20022/ CFI:2015 Char#4 (HT****)
	Delivery Type	Enum	M	N	CASH	[CASH; PHYS; OPTL]	ISO 20022/ CFI:2015 Char#6 (HT****)
	Valuation Method or Trigger	Enum	M	N	Vanilla	[Vanilla; Asian; Digital (Binary; etc.]	CFI:2015 Char#5 (HT****)
	Base Product	Enum	M	N	AGRI	[AGRI, NRGY, ENVR, etc.]	ISO 20022
	Underlying Instrument Index	Enum	C	Y	OTHER		CommoditiesIndex.json
	Underlying Instrument Index Prop	String	C	Y	11339-MLBXBA60		DSB Proprietary Index Enumeration
	Reference Rate	Enum	C	Y	LEAD-LME CASH		FpmlCommoditiesReferenceRate.json / ISDA Taxonomy 2.0
	Transaction Type	Enum	M	N	FUTR	[FUTR, OPTN, TAPO, etc.]	RTS23/ Field 38
	Final Price Type	Enum	M	N	ARGM	[ARGM, BLTC, EXOF, etc.]	RTS23/ Field 39
Identifier Section	Identification	String	D	N	EZKBPFTSCXW6		
	Status	String	D	N	New		
	Status Reason	String	D	N	<null>	Not applicable to a New record	
	Last Update Date Time	String	D	N	2023-06-02T04:24:58	YYYY-MM-DDThh:mm:ss	
Derived Section	Full Name	String	D	N	Commodities Multi_Exotic_Option AGRI EUR 20230602		RTS23/ Field 2
	Classification Type	String	D	N	HTACVC		ISO 10962: 2015
	Commodity Derivative Indicator	String	D	N	TRUE		RTS23/ Field 4
	Issuer or Operator of the Trading Venue Identifier	String	D	N	NA		RTS23/ Field 5
	Short Name	String	D	N	NA/O AGRI Call EUR 20230602		ISO 18774: 2015
	Underlying Asset Type	String	D	N	Agriculture		CFI:2015 Char#3 (HT****)
	ISO Underlying Instrument Index	String	D	N	Multiple Indices		

Request Template Layout: Commodities.Forward.Multi-Exotic_Forward

Section	Attribute	Format	Cat	Array	Example Value	Validation / Derivation	Enum Source
Header Section	Asset Class	Set	M	N	Commodities		CFI:2015 Char#2 (JT****)
	Instrument Type	Set	M	N	Forward		CFI:2015 Char#1 (JT****)
	Product	Set	M	N	Multi_Exotic_Swap		
	Level	Set	M	N	InstRefDataReporting		
Attribute Section	Expiry Date	String	M	N	2023-06-02		RTS23/ Field 24
	Price Multiplier	number	C	N	1		RTS23/ Field 25
	Notional Currency	Enum	M	N	EUR	ISOCurrencyCode.json	ISO 4217 (3-Char CCY)
	Delivery Type	Enum	M	N	CASH	[CASH; PHYS]	ISO 20022/ CFI:2015 Char#6 (JT****)
	Return or Payout Trigger	Enum	M	N	Contract for Difference (CFD)	[Contract for Difference (CFD); Forward price of underlying instrument]	CFI:2015 Char#5 (JT****)
	Base Product	Enum	M	N	AGRI	[AGRI; NRGY; ENVR; etc.]	ISO 20022
	Underlying (anyOf)	Object			Underlying Instrument Index		
	Underlying Instrument Index	Enum	(M)	Y	OTHER		CommoditiesIndex.json
	Underlying (anyOf)	Object			Underlying Instrument Index Prop		
	Underlying Instrument Index Prop	String	(M)	Y	11339-MLBXBA60		DSB Proprietary Index Enumeration
	Underlying (anyOf)	Object			Reference Rate		
	Reference Rate	Enum	(M)	Y	LEAD-LME CASH		FpmlCommoditiesReferenceRate.json / ISDA Taxonomy 2.0
	Transaction Type	Enum	M	N	FUTR	[FUTR, OPTN, TAPO, etc.]	RTS23/ Field 38
	Final Price Type	Enum	M	N	ARGM	[ARGM, BLTC, EXOF, etc.]	RTS23/ Field 39

Record Template Layout: Commodities.Forward.Multi-Exotic_Forward

Section	Attribute	Format	Cat	Array	Example Value	Validation / Derivation	Enum Source
Header Section	Asset Class	Set	M	N	Commodities		CFI:2015 Char#2 (JT****)
	Instrument Type	Set	M	N	Forward		CFI:2015 Char#1 (JT****)
	Product	Set	M	N	Multi_Exotic_Forward		
	Level	Set	M	N	InstRefDataReporting		
Attribute Section	Expiry Date	String	M	N	2023-06-02		RTS23/ Field 24
	Price Multiplier	number	M	N	1		RTS23/ Field 25
	Delivery Type	Enum	M	N	CASH	[CASH; PHYS]	ISO 20022/ CFI:2015 Char#6 (JT****)
	Notional Currency	Enum	M	N	EUR	ISOCurrencyCode.json	ISO 4217 (3-Char CCY)
	Return or Payout Trigger	Enum	M	N	Contract for Difference (CFD)	[Contract for Difference (CFD); Forward price of underlying instrument]	CFI:2015 Char#5 (JT****)
	Base Product	Enum	M	N	AGRI	[AGRI, NRGY, ENVR, etc.]	ISO 20022
	Underlying Instrument Index	Enum	C	Y	OTHER		CommoditiesIndex.json
	Underlying Instrument Index Prop	String	C	Y	11339-MLBXBA60		DSB Proprietary Index Enumeration
	Reference Rate	Enum	C	Y	LEAD-LME CASH		FpmlCommoditiesReferenceRate.json / ISDA Taxonomy 2.0
	Transaction Type	Enum	M	N	FUTR	[FUTR, OPTN, TAPO, etc.]	RTS23/ Field 38
	Final Price Type	Enum	M	N	ARGM	[ARGM, BLTC, EXOF, etc.]	RTS23/ Field 39
Identifier Section	Identification	String	D	N	EZKTWS2BZQD3		
	Status	String	D	N	New		
	Status Reason	String	D	N	<null>	Not applicable to a New record	
	Last Update Date Time	String	D	N	2023-06-02T08:59:56	YYYY-MM-DDThh:mm:ss	
Derived Section	Full Name	String	D	N	Commodities Multi_Exotic_Forward AGRI EUR 20230607		RTS23/ Field 2
	Classification Type	String	D	N	JTBXCC		ISO 10962: 2015
	Commodity Derivative Indicator	String	D	N	TRUE		RTS23/ Field 4
	Issuer or Operator of the Trading Venue Identifier	String	D	N	NA		RTS23/ Field 5
	Short Name	String	D	N	NA/Fwd AGRI EUR 20230607		ISO 18774: 2015
	Underlying Asset Type	String	D	N	Basket		CFI:2015 Char#3 (JTB***)
	ISO Underlying Instrument Index	String	D	N	Multiple Indices		