

## DERIVATIVES SERVICE BUREAU (DSB) LTD - Change Request Form

| Version | State   | Author   | Date        | Description                                                               |
|---------|---------|----------|-------------|---------------------------------------------------------------------------|
| 1       | Initial | M. Surop | 01 Jun 2026 | Initial Document                                                          |
| 2       | Update  | M. Surop | 20 Jul 2026 | Update ANNEX A for Forward and Other instruments                          |
| 3       | Update  | M. Surop | 03 Aug 2026 | Update ANNEX B to include 'Interest Rate Index' for Underlying Asset Type |
| 4       | Final   | M. Surop | 02 Oct 2026 | Final Document                                                            |

| Title              | OTC ISIN & UPI: Derivation: New Version Of ISO 18774 (FISN) – Other Other Undefined (Catch All)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |         |              |
|--------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------|--------------|
| Background         | <p>The International Organization for Standardization (ISO) released ISO 18774 (Securities and related financial instruments — Financial Instrument Short Name (FISN) in November 2024, superseding the earlier version published in November 2015.</p> <p>As the service provider, the DSB is required to update the “Short Name” attribute within the applicable OTC ISIN/UPI Product Definition templates to ensure alignment with the revised FISN structure.</p> <p>Note: This Change Request Form (CRF) addresses the required updates to the FISN structure for Other Other Undefined (Catch All).</p> | PICM-ID | PICM-329     |
|                    |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | DSB-ID  | NDSB-4101    |
|                    |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | Service | OTC ISIN/UPI |
|                    |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | Type    | Derivation   |
| Terms of Reference | <p>In-scope:</p> <ul style="list-style-type: none"> <li>• OTC ISIN &amp; UPI services.</li> <li>• This Change Request Form (CRF) will impact the output (Record) template for Other Other Undefined.</li> </ul>                                                                                                                                                                                                                                                                                                                                                                                               |         |              |
| Dependencies       | This Change Request Form does not require approval from the Product Committee as it follows the ISO 18774: 2024 specification for OTC Derivatives.                                                                                                                                                                                                                                                                                                                                                                                                                                                            |         |              |
| Requirement        | <ul style="list-style-type: none"> <li>• Update the existing Short Name (FISN) structure implemented in the OTC ISIN/UPI Product Definition output (Record) templates to comply with the</li> </ul>                                                                                                                                                                                                                                                                                                                                                                                                           |         |              |

| Title          | OTC ISIN & UPI: Derivation: New Version Of ISO 18774 (FISN) – Other Other Undefined (Catch All)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |
|----------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|                | <p>revised specifications outlined in ISO 18774: 2024 (e.g., updated sequencing, delimiters, or abbreviations where applicable for OTC Derivatives).</p> <ul style="list-style-type: none"> <li>• Ensure that the instrument attributes (e.g., Asset Class, Instrument Type, Underlying Asset, etc.) are represented using prescribed abbreviations or codes and positioned according to the revised sequence or ordering rules.</li> <li>• The field length for Short Name (FISN) must comply with ISO 18774: 2024, with a maximum limit of 35 characters.</li> <li>• All attribute abbreviations are represented in upper case letters.</li> <li>• Abbreviations forming the new Short Name (FISN) shall be separated by single space.</li> <li>• Out of Scope: Not all attributes are applicable in the UPI service, e.g., Expiry Date, Notional Currency, etc. Please refer to Change Details for more information.</li> </ul>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |
| Change Details | <p>This section outlines the changes required to update the existing Short Name (FISN) structure for OTC ISIN/UPI Product Definition for Other Other Undefined (Catch All) in accordance with ISO 18774:2024.</p> <p>As OTC derivatives do not have an issuer, the first part of the FISN (six characters maximum) shall be used for Asset Class and Instrument Type using the abbreviations listed against each product type.</p> <p>The Other.Other.Undefined template is the DSB catch-all product template. It applies when an OTC derivative instrument cannot be matched to any specific named product template within the DSB product hierarchy. The Short Name (FISN) for such instruments is derived dynamically based on the instrument's CFI Code Group (Asset Class) and Category (Instrument Type), selecting the applicable FISN structure from the defined set of templates.</p> <p>As of May 2026, the Short Name (FISN) has the following elements and sequence based on the selected Asset Class and Instrument Type are detailed in ANNEX B.</p> <p>Where Group maps to the CFI Code Group (Asset Class abbreviation) and Category maps to the CFI Code Category (Instrument Type abbreviation) as recognised by the DSB at the time of identifier creation.</p> <p><i>Note: In UPI, Expiry Date does not apply to the existing Short Name (FISN).</i></p> <p><b>To New:</b> The new Short Name (FISN) is derived by selecting the applicable structure from the full set of ISO 18774:2024-compliant FISN structures based on the instrument's Asset Class and Instrument Type, as defined in ANNEX A.</p> <p>There is a requirement to update the existing Short Name (FISN) structure in order to align with ISO 18774: 2024 elements and sequence above.</p> <p>For the complete attributes' details, please refer to ANNEX B.</p> |
| Validation     | The validation logic will remain unchanged.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |

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|------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Title                  | OTC ISIN & UPI: Derivation: New Version Of ISO 18774 (FISN) – Other Other Undefined (Catch All)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |                                                                                                                                                                                             |
| Normalization          | The normalization logic will remain unchanged.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |                                                                                                                                                                                             |
| Derivation             | YES                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       | Please refer to the Change Details section with details provided in ANNEX B.                                                                                                                |
|                        | CFI SERVICE                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | This Change Request Form (CRF) does not impact the CFI Service.                                                                                                                             |
| Product Templates      | OTC ISIN/UIP Product Definition output (Record) template for the following product(s): <ul style="list-style-type: none"> <li>Other.Other.Undefined</li> </ul>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |                                                                                                                                                                                             |
| User Impact            | YES                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       | Upon creation of a new OTC ISIN/UIP identifier, users can access the existing Product Definition output (record) templates for all in-scope products to view the updated Short Name (FISN). |
|                        | Versions                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  | The version number of the impacted product template will NOT be incremented to deploy the changes.                                                                                          |
| Backward Compatibility | <p>There will be NO update to the existing instrument OTC ISINs/UIPs with this change and will remain retrievable.</p> <p>When a user sends a request to retrieve/create/search an OTC ISIN/UIP, the record that will be returned will contain the Short Name (FISN) the DSB supports calculated at the moment of enquiry.</p> <p>This change supports the following 4 functionalities:</p> <ul style="list-style-type: none"> <li>Retrieve OTC ISIN/UIP Record by OTC ISIN/UIP<br/>Users can retrieve OTC ISIN/UIP record details if they input the valid OTC ISIN/UIP created by DSB.</li> <li>Search for OTC ISIN/UIP Record<br/>Users can search OTC ISIN/UIP record with the provided attribute details based in the Search Guide document.</li> <li>Retrieve or Create OTC ISIN/UIP Record<br/>Users can create OTC ISIN/UIP if they populate the request template and retrieve the record OTC ISIN/UIP if the said attributes are valid and an existing DSB OTC ISIN/UIP.</li> <li>Retrieve No Create by Attribute<br/>Users can retrieve OTC ISIN/UIP with their provided required attributes and returns DSB created OTC ISIN/UIPs if they input valid value otherwise user request will be rejected.</li> </ul> |                                                                                                                                                                                             |

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|--------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Title                                      | OTC ISIN & UPI: Derivation: New Version Of ISO 18774 (FISN) – Other Other Undefined (Catch All)                                                                                                                                                                                                                                                                                                                     |
| Use Cases                                  | <p>Using GUI/REST/FIX:</p> <ul style="list-style-type: none"> <li>A new OTC derivative instrument that does not match any specific DSB product template is established. The DSB applies the Other.Other.Undefined (Catch-All) template and derives the Short Name (FISN) in accordance with the applicable ISO 18774:2024-compliant structure based on the instrument's Asset Class and Instrument Type.</li> </ul> |
| Data Quality Notification Protocol Reports | This change does not impact any of the UPI Notification Data Quality Reports.                                                                                                                                                                                                                                                                                                                                       |
| Out of Scope                               | OTC ISIN/UPI Product Definitions that are not stated in the Terms of Reference.                                                                                                                                                                                                                                                                                                                                     |
| Documentation                              | <p>The following Product Definition documents are to be updated:</p> <ul style="list-style-type: none"> <li>OTC ISIN <ul style="list-style-type: none"> <li>ISIN-OT OTH I06</li> <li>ISIN Other Product Definition Spreadsheet</li> </ul> </li> <li>UPI <ul style="list-style-type: none"> <li>UPI-OT OTH I06</li> <li>UPI Other Product Definition Spreadsheet</li> </ul> </li> </ul>                              |
| References                                 | <a href="#">ISO 18774: 2024 (Specification for OTC Derivatives)</a>                                                                                                                                                                                                                                                                                                                                                 |
| Additional Comments                        | <p>For more details, please refer to the PC Meeting Minutes from 07 July 2026 as well as the requirements listed above.</p> <p><a href="https://www.anna-dsb.com/download/pc-meeting-minutes-of-the-23rd-july-2026/">https://www.anna-dsb.com/download/pc-meeting-minutes-of-the-23rd-july-2026/</a></p>                                                                                                            |

## ANNEX A

The Other.Other.Undefined (Catch-All) template derives the Short Name (FISN) by selecting the applicable ISO 18774:2024-compliant FISN structure based on the instrument's CFI Code Group (Asset Class) and Category (Instrument Type). The full set of applicable structures and examples is defined in the tables below:

- **Swap Instruments**

| Asset Class / Instrument Type | New FISN Structure                                                                           | New FISN Example             |
|-------------------------------|----------------------------------------------------------------------------------------------|------------------------------|
| <b>Rates Swap</b>             | RT SWP/Underlying Assets + Notional Schedule + Single or Multi-Currency + Delivery Type      | RT SWP/FIXFLT CNST SCCY PHYS |
| <b>Credit Swap</b>            | CR SWP/Underlying Assets + Return or Payout Trigger + Underlying Issuer Type + Delivery Type | CR SWP/SN CDS CORP AUCT      |
| <b>Forex Swap</b>             | FX SWP/Underlying Assets + Delivery Type                                                     | FX SWP/FFSWP CASH            |
| <b>Commodities Swap</b>       | CO SWP/Underlying Assets + Return or Payout Trigger + Delivery Type                          | CO SWP/AGRI TRTN CASH        |
| <b>Equity Swap</b>            | EQ SWP/Underlying Assets + Return or Payout Trigger + Delivery Type                          | EQ SWP/IDX DIV CASH          |
| <b>Other Swap</b>             | OT SWP/Underlying Assets + Delivery Type                                                     | OT SWP/OTHR CASH             |

- **Forward Instruments**

| Asset Class / Instrument Type | New FISN Structure                                                  | New FISN Example        |
|-------------------------------|---------------------------------------------------------------------|-------------------------|
| <b>Rates Forward</b>          | RT FWD/Underlying Assets + Return or Payout Trigger + Delivery Type | RT FWD/INTRT FWDPR CASH |
| <b>Credit Forward</b>         | CR FWD/Underlying Assets + Return or Payout Trigger + Delivery Type | CR FWD/CDSSN SPRD PHYS  |
| <b>Forex Forward</b>          | FX FWD/Underlying Assets + Return or Payout Trigger + Delivery Type | FX FWD/SPOT FWDPR CASH  |
| <b>Commodities Forward</b>    | CO FWD/Underlying Assets + Return or Payout Trigger + Delivery Type | CO FWD/METL CFD CASH    |
| <b>Equity Forward</b>         | EQ FWD/Underlying Assets + Return or Payout Trigger + Delivery Type | EQ FWD/IDX CFD CASH     |

- **Option Instruments and Other**

| Asset Class / Instrument Type | New FISN Structure                                                                                                                                                                                                        | New FISN Example                 |
|-------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------|
| <b>Rates Option</b>           | RT OPT/Underlying Assets + Option Style and Type + Valuation Method or Trigger + Delivery Type                                                                                                                            | RT OPT/OTHR EPN CLL VAN CASH     |
| <b>Credit Option</b>          | CR OPT/Underlying Assets + Option Style and Type + Valuation Method or Trigger + Delivery Type                                                                                                                            | CR OPT/CDSIDX EPN PUT VAN PHYS   |
| <b>Forex Option</b>           | FX OPT/Underlying Assets + Option Style and Type + Valuation Method or Trigger + Delivery Type                                                                                                                            | FX OPT/SPOT BRM PUT LBK ELCT EX  |
| <b>Commodities Option</b>     | CO OPT/Underlying Assets + Option Style and Type + Valuation Method or Trigger + Delivery Type                                                                                                                            | CO OPT/NRGY EPN OPT DIG CASH     |
| <b>Equity Option</b>          | EQ OPT/Underlying Assets + Option Style and Type + Valuation Method or Trigger + Delivery Type                                                                                                                            | EQ OPT/SGLE STK EPN OPT ASN CASH |
| <b>Other Option</b>           | OT OPT/Underlying Assets + Option Style and Type + Valuation Method or Trigger + Delivery Type                                                                                                                            | OT OPT/OTHR AMR CLL VAN PHYS     |
| <b>Other Other</b>            | OT OTH/Further Grouping<br><br><i>Note: As of May 2026, Further Grouping: Other OTC derivative products is part of the existing DSB FISN. The Underlying Assets and Delivery Type are not defined in CFI 10962: 2015.</i> | OT OTH/OTHR                      |

## ANNEX B

The table below provides the abbreviation for CFI value that is to be used in deriving the Short Name [FISN] (maximum length is 35 characters).

| CFI Attribute            | CFI Value                             | Derivation Method  | Abbreviation |
|--------------------------|---------------------------------------|--------------------|--------------|
| <b>Category</b>          | Forwards                              | Fixed abbreviation | FWD          |
|                          | Non-listed and complex listed options | Fixed abbreviation | OPT          |
|                          | Others                                | Fixed abbreviation | OTH          |
|                          | Swaps                                 | Fixed abbreviation | SWP          |
| <b>Group</b>             | Commodities                           | Fixed abbreviation | CO           |
|                          | Credit                                | Fixed abbreviation | CR           |
|                          | Equity                                | Fixed abbreviation | EQ           |
|                          | Foreign Exchange                      | Fixed abbreviation | FX           |
|                          | Others / Other Assets                 | Fixed abbreviation | OT           |
|                          | Rates                                 | Fixed abbreviation | RT           |
| <b>Delimiter</b>         | /                                     | Fixed value        | /            |
| <b>Delivery Type</b>     | Auction                               | Mapped to =>       | AUCT         |
|                          | Cash                                  | Mapped to =>       | CASH         |
|                          | Elect at Exercise                     | Mapped to =>       | ELCT EX      |
|                          | Elect at Settlement                   | Mapped to =>       | ELCT SET     |
|                          | Non-Deliverable                       | Mapped to =>       | NDLV         |
|                          | Physical                              | Mapped to =>       | PHYS         |
| <b>Further Grouping</b>  | Other OTC Derivative Products         | Mapped to =>       | OTHR         |
| <b>Notional Schedule</b> | Constant                              | Mapped to =>       | CNST         |
|                          | Accreting                             | Mapped to =>       | ACCR         |
|                          | Amortizing                            | Mapped to =>       | AMTG         |
|                          | Custom                                | Mapped to =>       | CUST         |

| CFI Attribute                   | CFI Value                              | Derivation Method | Abbreviation |
|---------------------------------|----------------------------------------|-------------------|--------------|
| <b>Option Style and Type</b>    | American-Call                          | Mapped to =>      | AMR CLL      |
|                                 | American-Chooser                       | Mapped to =>      | AMR OPT      |
|                                 | American-Put                           | Mapped to =>      | AMR PUT      |
|                                 | Bermudan-Call                          | Mapped to =>      | BRM CLL      |
|                                 | Bermudan-Chooser                       | Mapped to =>      | BRM OPT      |
|                                 | Bermudan-Put                           | Mapped to =>      | BRM PUT      |
|                                 | European-Call                          | Mapped to =>      | EPN CLL      |
|                                 | European-Chooser                       | Mapped to =>      | EPN OPT      |
|                                 | European-Put                           | Mapped to =>      | EPN PUT      |
| <b>Return or Payout Trigger</b> | Contract for Difference (CFD)          | Mapped to =>      | CFD          |
|                                 | Credit Default                         | Mapped to =>      | CDS          |
|                                 | Dividend                               | Mapped to =>      | DIV          |
|                                 | Forward price of underlying instrument | Mapped to =>      | FWDPR        |
|                                 | Price                                  | Mapped to =>      | PR           |
|                                 | Spreadbets                             | Mapped to =>      | SPRD         |
|                                 | Total Return                           | Mapped to =>      | TRTN         |
|                                 | Variance                               | Mapped to =>      | VAR          |
|                                 | Volatility                             | Mapped to =>      | VOL          |
|                                 | Other                                  | Mapped to =>      | OTHR         |
| <b>Single or Multi Currency</b> | Cross Currency                         | Mapped to =>      | XCCY         |
|                                 | Single Currency                        | Mapped to =>      | SCCY         |
| <b>Underlying Asset Type</b>    | Agriculture                            | Mapped to =>      | AGRI         |
|                                 | Energy                                 | Mapped to =>      | NRGY         |
|                                 | Environmental                          | Mapped to =>      | ENVR         |
|                                 | Fertilizer                             | Mapped to =>      | FRTL         |

| CFI Attribute | CFI Value                  | Derivation Method | Abbreviation                                                                |
|---------------|----------------------------|-------------------|-----------------------------------------------------------------------------|
|               | Freight                    | Mapped to =>      | FRGT                                                                        |
|               | Metals                     | Mapped to =>      | METL                                                                        |
|               | Multi Commodity            | Mapped to =>      | MCEX                                                                        |
|               | Paper                      | Mapped to =>      | PAPR                                                                        |
|               | Polypropylene Products     | Mapped to =>      | POLY                                                                        |
|               | Basis Swap (Float - Float) | Mapped to =>      | FLTFLT                                                                      |
|               | Fixed - Floating           | Mapped to =>      | FIXFLT                                                                      |
|               | Fixed - Fixed              | Mapped to =>      | FIXFIX                                                                      |
|               | Inflation Rate Index       | Mapped to =>      | INFLTIN                                                                     |
|               | Overnight Index Swap (OIS) | Mapped to =>      | OIS                                                                         |
|               | Zero Coupon                | Mapped to =>      | ZROCPN                                                                      |
|               | Basket                     | Mapped to =>      | BSKT<br><br><i>Note: With exception to Credit Forward set to "CDSBSKT".</i> |
|               | CDS on Single Name         | Mapped to =>      | CDSSN                                                                       |
|               | CDS on Index               | Mapped to =>      | CDSIDX                                                                      |
|               | CDS on Index Tranche       | Mapped to =>      | CDSIDXT                                                                     |
|               | Forward-Forward Swap       | Mapped to =>      | FFSWP                                                                       |
|               | Forward                    | Mapped to =>      | FWD                                                                         |
|               | Forwards                   | Mapped to =>      | FWDS                                                                        |
|               | Futures                    | Mapped to =>      | FTRS                                                                        |
|               | Index                      | Mapped to =>      | IDX                                                                         |
|               | Index Tranche              | Mapped to =>      | IDX TRA                                                                     |
|               | Interest Rate Index        | Mapped to =>      | INTRT                                                                       |

| CFI Attribute                      | CFI Value            | Derivation Method | Abbreviation                                                            |
|------------------------------------|----------------------|-------------------|-------------------------------------------------------------------------|
|                                    | Options              | Mapped to =>      | OPTS                                                                    |
|                                    | Single Name          | Mapped to =>      | SN<br><br><i>Note: With exception to Credit Forward set to "CDSSN".</i> |
|                                    | Single Stock         | Mapped to =>      | SGLE STK                                                                |
|                                    | Spot                 | Mapped to =>      | SPOT                                                                    |
|                                    | Swaps                | Mapped to =>      | SWP                                                                     |
|                                    | Volatility           | Mapped to =>      | VOL                                                                     |
|                                    | Other                | Mapped to =>      | OTHR<br><br><i>Note: With exception to Equity Option set to "OTH".</i>  |
|                                    |                      |                   |                                                                         |
| <b>Underlying Issuer Type</b>      | Corporate            | Mapped to =>      | CORP                                                                    |
|                                    | Local                | Mapped to =>      | MUN                                                                     |
|                                    | Sovereign            | Mapped to =>      | SOV                                                                     |
| <b>Valuation Method or Trigger</b> | Vanilla              | Mapped to =>      | VAN                                                                     |
|                                    | Asian                | Mapped to =>      | ASN                                                                     |
|                                    | Barrier              | Mapped to =>      | BAR                                                                     |
|                                    | Digital (Binary)     | Mapped to =>      | DIG                                                                     |
|                                    | Digital Barrier      | Mapped to =>      | DGB                                                                     |
|                                    | Lookback             | Mapped to =>      | LBK                                                                     |
|                                    | Other Path Dependent | Mapped to =>      | OPD                                                                     |
|                                    | Other                | Mapped to =>      | OTHR<br><br><i>Note: With exception to Equity Option set to "OTH".</i>  |

## ANNEX C

The table below illustrates the structure of the Short Name (FISN) based on each category and group where attributes and values are derived from ISO 10962: CFI 2015.

| Category                                     | Group            | Structure                                                                                                                                          |
|----------------------------------------------|------------------|----------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Swaps</b>                                 | Rates            | “Issuer of TV + “/” + Group + Category + Underlying Asset Type + Notional Schedule + Single or Multi Currency + Delivery Type + Expiry Date        |
|                                              | Commodities      | “Issuer of TV + “/” + Group + Category + Underlying Asset Type + Return or Payout Trigger + Delivery Type + Expiry Date                            |
|                                              | Equity           | “Issuer of TV + “/” + Group + Category + Underlying Asset Type + Return or Payout Trigger + Delivery Type + Expiry Date                            |
|                                              | Credit           | “Issuer of TV + “/” + Group + Category + Underlying Asset Type + Return or Payout Trigger + Underlying Issuer Type + Delivery Type + Expiry Date   |
|                                              | Foreign Exchange | “Issuer of TV + “/” + Group + Category + Underlying Asset Type + Delivery Type + Expiry Date                                                       |
|                                              | Others           | “Issuer of TV + “/” + Group + Category + Underlying Asset Type + Delivery Type + Expiry Date                                                       |
| <b>Non-listed and complex listed options</b> | Rates            | “Issuer of TV + “/” + Group + Category + Underlying Asset Type + Option Style and Type + Valuation Method or Trigger + Delivery Type + Expiry Date |
|                                              | Commodities      | “Issuer of TV + “/” + Group + Category + Underlying Asset Type + Option Style and Type + Valuation Method or Trigger + Delivery Type + Expiry Date |
|                                              | Equity           | “Issuer of TV + “/” + Group + Category + Underlying Asset Type + Option Style and Type + Valuation Method or Trigger + Delivery Type + Expiry Date |
|                                              | Credit           | “Issuer of TV + “/” + Group + Category + Underlying Asset Type + Option Style and Type + Valuation Method or Trigger + Delivery Type + Expiry Date |
|                                              | Foreign Exchange | “Issuer of TV + “/” + Group + Category + Underlying Asset Type + Option Style and Type + Valuation Method or Trigger + Delivery Type + Expiry Date |
|                                              | Others           | “Issuer of TV + “/” + Group + Category + Underlying Asset Type + Option Style and Type + Valuation Method or Trigger + Delivery Type + Expiry Date |
| <b>Forwards</b>                              | Equity           | “Issuer of TV + “/” + Group + Category + Underlying Asset Type + Return or Payout Trigger + Delivery Type + Expiry Date                            |
|                                              | Foreign Exchange | “Issuer of TV + “/” + Group + Category + Underlying Asset Type + Return or Payout Trigger + Delivery Type + Expiry Date                            |
|                                              | Credit           | “Issuer of TV + “/” + Group + Category + Underlying Asset Type + Return or Payout Trigger + Delivery Type + Expiry Date                            |

|        |              |                                                                                                                         |
|--------|--------------|-------------------------------------------------------------------------------------------------------------------------|
|        | Rates        | “Issuer of TV + “/” + Group + Category + Underlying Asset Type + Return or Payout Trigger + Delivery Type + Expiry Date |
|        | Commodities  | “Issuer of TV + “/” + Group + Category + Underlying Asset Type + Return or Payout Trigger + Delivery Type + Expiry Date |
| Others | Other Assets | “Issuer of TV + “/” + Group + Category + Further Grouping + Expiry Date                                                 |