



ICE Benchmark Administration

MFT Rates Download Service

LIBOR, ICE Swap Rate and LBMA Gold Price - Client Specification

Version 2.3a

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Preface

This document is designed to provide clients with information on how to access and how to use the rates files published by ICE Benchmark Administration using the secure Managed File Transfer (MFT) server. Rates are currently published for the LIBOR and ICE Swap Rate benchmarks and the LBMA Gold Price.

A separate file is provided each day for each of the LIBOR rate series (currencies CHF, EUR, GBP, USD and JPY).

A separate file is provided each day for each of the ICE Swap Rate series (EUR, GBP, USD Rates and USD Spreads) for each benchmark run. Note that ICE Swap Rate was previously known as ISDAFIX. The remainder of this document will refer to ICE Swap Rate as ISDAFIX.

A separate file is provided each day for each of the two LBMA Gold Price benchmark runs.

Document History

VERSION NO.	DATE	CHANGE DESCRIPTION
1.0	27 th August 2014	Initial Version
1.0a	17 th October 2014	Corrected ssh fingerprint in section 1.1
1.2	12 th December 2014	Added LBMA Gold Price
1.3	18 th December 2014	Revisions to Gold Price descriptions
1.4	22 nd December 2014	Revisions to "No Publication" section for ISDAFIX, and noted removal of ISDAFIX Submissions files.
2.0	20 th January 2015	Added Interim Round Detail Report for Gold Auction. Changes to folder structure for Gold files Added sample Interim Round Detail report.
2.1	21 st January 2015	Added Start of Round file for Gold Auction Changed filename layout for Gold Transparency & Interim Round files.
2.2		Not published
2.3a	23 rd July 2015	Added time information for GoldPrice/Delayed (\$4.1-\$4.2) and /LIBOR/HistoricalSubmissions (\$2.1-\$2.2)

Contact Information

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Further Information

Please refer to the ICE Benchmark Administration website: www.theice.com/iba

Glossary

ID	TERM	DEFINITION
1.	Benchmark Run	An instance of the Benchmark process running end-to-end for a Benchmark Series. A series may be configured to have multiple benchmark runs per day.
2.	Benchmark Series	An instance of the benchmark, defining a particular type of value to be set. For example, for ISDAFIX there are 4 series, covering 3 currencies. (EUR, GBP, USD Spreads and USD Rates).
3.	Publication Day	A date on which rates for a benchmark are expected to be calculated and published.
4.	Non Publication Day	A date on which rates for a benchmark are not expected to be calculated and published, <i>e.g.</i> due to National Holidays.

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1. INTRODUCTION

1.1 ACCESS TO THE MFT SERVER

MFT servers will be made available in a primary location and a disaster recovery location. The IP address for the primary and disaster recovery MFT servers is the same, as follows:

LOCATION	SERVER IP	HOST KEY	SSH FINGERPRINT
mft.iba.theice.com	63.247.112.84	2048	c5:e7:85:77:2f:8e:aa:78:c5:d0:97:f5:31:6a:a6:5a

Authentication for the MFT server is SSH key based. Clients are required to generate an SSH key pair and supply ICE Benchmark Administration with the public key whilst retaining their private key.

SSH keys can be created using an SSH Client, for example, OpenSSH, Cygwin, PuTTY or Commercial SSH (IBA can advise clients on how to generate SSH keys if required. Please contact IBA-Licensing@theice.com).

Clients are not to poll the MFT server more frequently than once per second. A “poll” is a request to get a file or a directory listing and does not include the authentication steps. The SSH protocol should remain established between these polls. A client should login once and maintain only one session to the MFT server to complete their download.

Clients must have the IP addresses from where they are connecting included in ICE's white list. IP addresses to be included on the white list must be notified by the Client to IBA-Licensing@theice.com. Clients should be aware that their own network infrastructure might translate or mask IP addresses, and should confirm the correct externally-visible addresses with their IT function.

Clients are permitted access to GET files only (PUT is disabled on the MFT server).

1.2 Authentication

Once your key(s) are generated, paste them into an email and send to IBA-Licensing@theice.com, stating clearly the folders to which access is required.

For each key submitted, you will receive a corresponding username from ICE Benchmark Administration. This key is required to access the MFT service (a password is not required).

1.3 Server Availability

The MFT server is available 24 hours a day, five days a week (00:01hrs Monday to 23:59hrs Friday London time).

1.4 File Format

The format of the file is FIXML, version 5.0 SP2.

The FIXML format allows a flexible solution where fields can be added to the file as required.

Client solutions should allow for new fields to be added without prior notification. Note that fields will not be removed from the file without prior notification.

Sections 2.7 and 2.8 provide details of the format for LIBOR. Sections 3.8 and 3.9 provide details for ISDAFIX. Sections 4.7 and 4.8 provide details for the LBMA Gold Price.

Note: clients may find it easier to view the contents of the FIXML file using Microsoft Excel to tabulate the data into headed columns. To do this, save the file to your computer, then drag and drop the file onto an open Microsoft Excel window and select 'As an XML table' when presented with the 'Open XML' dialogue box (you may need to click 'OK' again if asked whether to create a schema based on the XML source data).

2. LIBOR BENCHMARK

2.1 Folder Structure

Three folders will be made available to clients. Note that access to each folder will only be provided to clients who have signed the appropriate licence agreements.

The following table shows the contents of each folder on the MFT servers.

FOLDER	CONTENTS
/LIBOR/Rates	Basic rates files. Will contain files containing rates published for the last seven calendar days. There will be one file per currency per day.
/LIBOR/HistoricalRates	Daily basic rates files, for the current month will be in the LIBOR/HistoricalRates/Daily/ folder, with prior months' rates batched into monthly files, organised into LIBOR/HistoricalRates/YYYY/ directories. Will contain files for all LIBOR publication dates going back to 2005.
/LIBOR/HistoricalSubmissions	Named submissions data published after an embargo period. Up to a month of daily files in LIBOR/HistoricalSubmissions/Daily/ folder, then batched into monthly files, organized into LIBOR/HistoricalSubmissions/YYYY/ directories.

2.2 Publication Times

The LIBOR basic rates files are made available to clients as soon as the rate is set, around 11:45 London time Monday to Friday (see the publication calendar on the ICE Benchmark Administration website for the actual publication schedule). In exceptional circumstances, one or more of the files may be published at a later time.

Historical Rates Daily files are made available 7 calendar days after date of publication. Once a full month's files are available, they are batched into Monthly files and the daily files are removed.

Historical Submissions files are made available **three months and one day** after date of publication. Once a full month's files are available, they are batched into Monthly files and the daily files are removed.

Historical Rates and Submissions files (both Daily and Monthly) are scheduled for publication before 09:00 London time.

2.3 Scope of Contents

The LIBOR file contains the following currencies:

- CHF
- EUR
- GBP
- JPY

- USD

For each of these currencies, the following tenors are provided:

- Overnight (USD, GBP and EUR only)
- Spot Next (CHF and JPY only)
- 1 week (also known as Spot Week)
- 1 month
- 2 months
- 3 months
- 6 months
- 12 months

Historical rates and historical submissions files may contain additional currencies and tenors outside the scope above.

2.4 File Name

The file name for the LIBOR rates files follows the following template:

```
libor_<type>_<currency>_<date>.xml
```

<type> can be 'rates' (basic rates) or 'submissions' (named submissions)

<currency> can take one of the following 3-character currency codes: chf, eur, gbp, jpy, usd

<date> is in yyyyymmdd format for daily files and yyyyymm for monthly files

As an example, the US Dollar LIBOR basic rates for 6 Jan 2014 would be published in a file named:

```
libor_rates_usd_20140106.xml
```

The historical Euro LIBOR basic rates file for the month of February 2014 would be named:

```
libor_rates_eur_201402.xml
```

2.5 Publication of Revised Rates

In the event that a rate is revised, the rates file will be republished and the revised information will be marked with an MDUpdateAction value equal to 1 (Change). Any previous versions of the rate will be marked with an MDUpdateAction value equal to 0 (New).

2.6 File Archiving

Files in the /LIBOR/HistoricalRates and /LIBOR/HistoricalSubmissions will be batched into monthly files at the end of each month, so that there will be up to one month's worth of daily files and then a number of monthly files.

Each monthly file will have an additional <Batch> component to allow multiple Market Data Incremental Refresh messages to exist within the same file, as shown here:

```
<FIXML xmlns="IBA/FIXML-5-0-SP2" v="FIX.5.0SP2" xv="167" cv="IBA" s="2013-10-14">
```

```
<Batch>
```

```
<MktDataInc TrdDt="2013-12-02">
```

```
...
```

```
</MktDataInc>
```

```
<MktDataInc TrdDt="2013-12-03">
```

```
...
```

```
</MktDataInc>
```

```
...
```

```
</Batch>
```

```
</FIXML >
```

2.7 LIBOR FIXML File Layout - Basic Rates Files

Market Data Incremental Refresh (MsgType = X)

TAG	TAG NAME	FIXML	REQ'D?	COMMENT	
	<i>Message Header</i>		Y	MsgType = X	
75	TradeDate	TrdDt	Y	YYYY-MM-DD	
268	NoMDEntries		Y	Number of entries following	
→ Repeating Group (FIXML: Inc)					
→	279	MDUpdateAction	UpdtAct	Y	0 = New 1 = Change (will always be the latest rate)
→	273	MDEntryTime	Tm	Y	Time of the rate publication. UTC Time.
→	269	MDEntryType	Typ	Y	3 = Index/Interest Rate
→	58	Text	Txt	N	Optional text field, will contain "PREVDAY" in the event that the LIBOR rate could not be calculated and previous day's rate has been used
→	[SpreadOrBenchmarkCurveData block (FIXML: SprdBnchmkCurve)]				
	<i>Message Trailer</i>				

SpreadOrBenchmarkCurveData block:

TAG	TAG NAME	FIXML	REQ'D?	COMMENT
-----	----------	-------	--------	---------

TAG	TAG NAME	FIXML	REQ'D?	COMMENT
220	BenchmarkCurveCurrency	Ccy	Y	Identifies currency used for benchmark curve. 3 character code For example: CHF, EUR, GBP, JPY, USD [Additional currencies may be present in historical files]
221	BenchmarkCurveName	Name	Y	Name of benchmark curve Will be 'LIBOR' for all LIBOR rates
222	BenchmarkCurvePoint	Point	Y	Point on benchmark curve (tenor). Possible values: ON (Overnight), SN (Spot Next), 1W (1 Week), 2W, 1M (1 Month), 2M, 3M, 4M, 5M, 6M, 7M, 8M, 9M, 10M, 11M, 12M [Additional tenors may be present in historical files]
662	BenchmarkPrice	Px	Y	Value of the rate, expressed as a percentage without the percentage symbol, so "0.31" means 0.31%, not 31%.
663	BenchmarkPriceType	PxTyp	Y	24 = Interest Rate

2.8 LIBOR FIXML File Layout - Named Submissions Files

Market Data Incremental Refresh (MsgType = X)

TAG	TAG NAME	FIXML	REQ'D?	COMMENT	
	<i>Message Header</i>		Y	MsgType = X	
75	TradeDate	TrdDt	Y	YYYY-MM-DD	
268	NoMDEntries		Y	Number of entries following	
→ Repeating Group (FIXML: Inc)					
→	279	MDUpdateAction	UpdtAct	Y	0 = New 1 = Change (will always be the latest rate)
→	273	MDEntryTime	Tm	Y	Time of the rate publication. UTC Time.
→	269	MDEntryType	Typ	Y	3 = Index/Interest Rate
→	[SpreadOrBenchmarkCurveData block (FIXML: SprdBnchmkCurve)]				
→	[Parties block (FIXML: Pty)]				
	<i>Message Trailer</i>				

SpreadOrBenchmarkCurveData block:

TAG	TAG NAME	FIXML	REQ'D?	COMMENT
220	BenchmarkCurveCurrency	Ccy	Y	Identifies currency used for benchmark curve. 3 character code For example: CHF, EUR, GBP, JPY, USD [Additional currencies may be present in historical files]
221	BenchmarkCurveName	Name	Y	Name of benchmark curve Will be 'LIBOR Submission' for all rates submitted to LIBOR calculation
222	BenchmarkCurvePoint	Point	Y	Point on benchmark curve (tenor). Possible values: ON (Overnight), SN (Spot Next), 1W (1 Week), 2W, 1M (1 Month), 2M, 3M, 4M, 5M, 6M, 7M, 8M, 9M, 10M, 11M, 12M [Additional tenors may be present in historical files]
662	BenchmarkPrice	Px	Y	Value of the rate, expressed as a percentage without the percentage symbol, so "0.31" means 0.31%, not 31%.
663	BenchmarkPriceType	PxTyp	Y	24 = Interest Rate

Parties block:

TAG	TAG NAME	FIXML	REQ'D?	COMMENT
448	PartyID	ID	Y	Four letter contributor ID code. ABBL Abbey National/Santander BAFX Bank of America BARL Barclays BPGL BNP Paribas BTML Bank of Tokyo Mitsubishi UFJ CALL Crédit Agricole CIB CSBL Credit Suisse CTGL Citigroup DBBL Deutsche Bank HSBL HSBC JPML JP Morgan LOYL Lloyds Bank MIZL Mizuho NORL Norinchukin Bank RABO Rabobank RBCL Royal Bank of Canada RBSL Royal Bank of Scotland SGBL Societe Generale SUML Sumitomo Mitsui Banking Corporation

TAG	TAG NAME	FIXML	REQ'D?	COMMENT
				UBSL UBS [Additional contributor ID codes may be present in historical files]
	PartyIDSource	Src	Y	Used to identify class source of PartyID value D = Proprietary / Custom code
452	PartyRole	R	Y	Identifies the type of PartyID 106 = Rate reference bank

3. ISDAFIX BENCHMARK

3.1 Folder Structure

Three folders will be made available to clients for the ISDAFIX benchmark. Note that access to each folder will only be provided to clients who have signed the appropriate licence agreements. The following table shows the contents of each folder on the MFT servers.

FOLDER	CONTENTS
/ISDAFIX/Rates	Basic rates files, published around the times detailed in section 3.2. Will contain files containing rates published for the last seven calendar days. There will be one file per series per benchmark run per day.
/ISDAFIX/HistoricalRates	Daily basic rates files, made available 7 calendar days after date of publication for the current month in the ISDAFIX/HistoricalRates/Daily folder. Daily rates files are then batched into monthly files for all prior months, organised into ISDAFIX/HistoricalRates/YYYY directories.
/ISDAFIX/Submissions	Named submissions data, for Polled rate series only, made available at the same time the rates are published to /ISDAFIX/Rates. As ISDAFIX moved to an MTF-based calculation on 31 March 2015, Submissions files are no longer published, although they will still be in historical data for earlier dates. Up to a month of daily files in the ISDAFIX/Submissions/Daily folder, then batched into monthly files organized into ISDAFIX/Submission/YYYY directories.

3.2 Publication Times

The ISDAFIX basic rates files are normally made available to clients at the local times detailed below Monday to Friday (see the publication calendar on the ICE Benchmark Administration website for the actual publication schedule).

1 ST RUN	CHF (London Time)	USD RATES (New York Time)	USD SPREADS (New York Time)	EUR EURIBOR (Frankfurt Time)	GBP (London Time)
Publication Time	11:15	11:15	11:15	11:15	11:15

2 ND RUN	CHF (London Time)	USD RATES (1Y tenor only) (New York Time)	USD SPREADS (New York Time)	EUR EURIBOR (Frankfurt Time)	GBP (London Time)
Publication Time	-	15:15	-	12:15	-

In exceptional circumstances, one or more of the files may be published at a later time. If there is to be no publication, on a scheduled Publication Day, for any or all tenors, a file will be provided on MFT to confirm 'NO PUBLICATION' for affected tenors for that day. Refer to Section 3.5 for details of the basic rate file in this case. For clarity, this does not apply for a scheduled No Publication Day.

Historical files will be made available around 09:00 London time.

3.3 Scope of Contents

An ISDAFIX rates file will be available for each series for each benchmark run per day. The ISDAFIX series and tenors for that series for a benchmark run are as follows:

TENOR	TENOR CODE	SERIES					
		EUR EURIBOR 11:15 and 12:15 (Frankfurt Time)	GBP 11:15 (London time)	USD RATES		USD SPREADS	CHF
				11:15 (New York Time)	15:15 (New York Time)	11:15 (New York Time)	11:15 (London Time)
1 Year	1Y	✓	✓	✓	✓	✗	✓
2 Years	2Y	✓	✓	✓	✗	✓	✓
3 Years	3Y	✓	✓	✓	✗	✓	✓
4 Years	4Y	✓	✓	✓	✗	✓	✓
5 Years	5Y	✓	✓	✓	✗	✓	✓
6 Years	6Y	✓	✓	✓	✗	✗	✓
7 Years	7Y	✓	✓	✓	✗	✓	✓
8 Years	8Y	✓	✓	✓	✗	✗	✓
9 Years	9Y	✓	✓	✓	✗	✗	✓
10 Years	10Y	✓	✓	✓	✗	✓	✓
12 Years	12Y	✓	✓	✗	✗	✗	✗
15 Years	15Y	✓	✓	✓	✗	✗	✗
20 Years	20Y	✓	✓	✓	✗	✗	✗
25 Years	25Y	✓	✓	✗	✗	✗	✗
30 Years	30Y	✓	✓	✓	✗	✗	✗

3.4 File Name

The file name for the ISDAFIX rates files will use the following convention:

ISDAFIX_<series>_<run>-<type>-<date>.xml

<series> can take one of the following codes: CHFRRATES, EURRRATES, GBPRATES, USDRATES, USDSPREADS

<run> can take one of the following values: 1100, 1200 (EUR only) or 15:00 (USD Rates only)

<type> can be 'rates' (basic rates) or 'submissions' (named submissions)

<date> is in YYYYMMDD format for daily files and YYYYMM for monthly files

For example:

FILE TYPE	FILENAME CONVENTION	EXAMPLE
Benchmark Current Daily	ISDAFIX_[SERIES]_[RUN]-rates-[DATE].xml	ISDAFIX_EURRRATES_1100-rates-20140606.xml
Benchmark Historic Daily	ISDAFIX_[SERIES]_[RUN]-rates-[DATE].xml	ISDAFIX_EURRRATES_1100-rates-20140606.xml
Benchmark Historic Monthly	ISDAFIX_[SERIES]_[RUN]-rates-[DATE].xml	ISDAFIX_EURRRATES_1100-rates-201405.xml
Submissions Current Daily	ISDAFIX_[SERIES]_[RUN]-submissions-[DATE].xml	ISDAFIX_EURRRATES_1100-submissions-20140606.xml
Submissions Historic Monthly	ISDAFIX_[SERIES]_[RUN]-submissions-[DATE].xml	ISDAFIX_EURRRATES_1100-submissions-201402.xml

3.5 No Publication of Rates for a Series

On a scheduled Publication Day, where it is not possible to determine ISDAFIX for some or all tenors of a series for a given benchmark run, IBA will publish the basic rates file as usual. Tenors which do not have an ISDAFIX rate will have the @Txt attribute in the Inc element populated with "NO PUBLICATION", and will not include the @Px and @PxTyp elements. Refer to Appendix B for a sample file.

Tenors marked "NO PUBLICATION" will be included in the Historical files as usual.

3.6 Publication of Revised Rates

There will be no revision of ISDAFIX rates once they are published on MFT.

3.7 File Archiving

Files in the /ISDAFIX/HistoricalRates and /ISDAFIX/Submissions will be batched into monthly files at the end of each month, so that there will be up to one month's worth of daily files and then a number of monthly files.

Each monthly file will have an additional <Batch> component to allow multiple Market Data Incremental Refresh messages to exist within the same file, as shown here:

<FIXML xmlns="IBA/FIXML-5-0-SP2" v="FIX.5.0SP2" xv="167" cv="IBA" s="2013-10-14">

<Batch>

<MktDataInc TrdDt="2013-12-02">

...

</MktDataInc>

<MktDataInc TrdDt="2013-12-03">

...

</MktDataInc>

...

</Batch>

</FIXML >

3.8 ISDAFIX FIXML File Layout - Basic Rates Files

Market Data Incremental Refresh (MsgType = X)

TAG	TAG NAME	FIXML	REQ'D?	COMMENT	
	<i>Message Header</i>		Y	MsgType = X	
75	TradeDate	TrdDt	Y	YYYY-MM-DD	
268	NoMDEntries		Y	Number of entries following	
→ Repeating Group (FIXML: Inc)					
→	279	MDUpdateAction	UpdtAct	Y	0 = New
→	273	MDEntryTime	Tm	Y	Time of the rate publication. UTC Time.
→	269	MDEntryType	Typ	Y	3 = Index/Interest Rate
→	58	Text	Txt	N	Will contain: "PREVDAY" in the event that the ISDAFIX rate could not be calculated and previous day's rate has been used "POLLED" where Panel Bank submissions have been used to calculate ISDAFIX Rates "MTF" where MTF market data has been used to calculate ISDAFIX rates. "NO PUBLICATION" in the event that ISDAFIX is not set for this series/tenor for the current day.
→	[SpreadOrBenchmarkCurveData block (FIXML: SprdBnchmkCurve)]				
	<i>Message Trailer</i>				

SpreadOrBenchmarkCurveData block:

TAG	TAG NAME	FIXML	REQ'D?	COMMENT
699	BenchmarkSecurityID	SecID	Y	<p>Clients should not use programmatic logic to parse this string as the format may change. Supported values for ISDAFIX are:</p> <p>ISDAFIX_CHFRATES_1100 ISDAFIX_EURRATES_1100 ISDAFIX_EURRATES_1200 ISDAFIX_GBPRATES_1100 ISDAFIX_USDRATES_1100 ISDAFIX_USDRATES_1500 ISDAFIX_USDSPREADS_1100</p>
761	BenchmarkSecurityIDSource	SecIDSrc	Y	8 – Exchange Symbol
220	BenchmarkCurveCurrency	Ccy	Y	<p>Identifies currency used for benchmark curve.</p> <p>3 character code</p> <p>For example: CHF, EUR, GBP, JPY, USD</p>
221	BenchmarkCurveName	Name	Y	<p>Name of benchmark curve</p> <p>Will be 'ISDAFIX' for all ISDAFIX rates</p>
222	BenchmarkCurvePoint	Point	Y	Point on benchmark curve (tenor). Possible Tenor Code values for a series are defined in section 1.6
662	BenchmarkPrice	Px	Y	<p>Value of the rate, expressed as a percentage without the percentage symbol, so "0.31" means 0.31%, not 31%.</p> <p>Will be omitted if there is No Publication for this tenor today.</p>
663	BenchmarkPriceType	PxTyp	Y	<p>24 = Interest Rate</p> <p>Will be omitted if there is No Publication for this tenor today.</p>

3.9 ISDAFIX FIXML File Layout - Named Submissions Files**Market Data Incremental Refresh (MsgType = X)**

TAG	TAG NAME	FIXML	REQ'D?	COMMENT
	<i>Message Header</i>		Y	MsgType = X
75	TradeDate	TrdDt	Y	YYYY-MM-DD
268	NoMDEntries		Y	Number of entries following
→ Repeating Group (FIXML: Inc)				

→	279	MDUpdateAction	UpdtAct	Y	0 = New
→	273	MDEntryTime	Tm	Y	Time of the rate publication. UTC Time.
→	269	MDEntryType	Typ	Y	3 = Index/Interest Rate
→	[SpreadOrBenchmarkCurveData block (FIXML: SprdBnchmkCurve)]				
→	[Parties block (FIXML: Pty)]				
		<i>Message Trailer</i>			

SpreadOrBenchmarkCurveData block:

TAG	TAG NAME	FIXML	REQ'D?	COMMENT
699	BenchmarkSecurityID	SecID	Y	<p>Clients should not use programmatic logic to parse this string as the format may change. Supported values for ISDAFIX are:</p> <p>ISDAFIX_CHFRATES_1100 ISDAFIX_EURRATES_1100 ISDAFIX_EURRATES_1200 ISDAFIX_GBPRATES_1100 ISDAFIX_USDRATES_1100 ISDAFIX_USDRATES_1500 ISDAFIX_USDSPREADS_1100</p>
761	BenchmarkSecurityIDSource	SecIDSrc	Y	8 – Exchange Symbol
220	BenchmarkCurveCurrency	Ccy	Y	<p>Identifies currency used for benchmark curve.</p> <p>3 character code</p> <p>For example: CHF, EUR, GBP, JPY, USD]</p>
221	BenchmarkCurveName	Name	Y	<p>Name of benchmark curve</p> <p>Will be 'ISDAFIX Submission' for all rates submitted for the ISDAFIX calculation</p>
222	BenchmarkCurvePoint	Point	Y	<p>Point on benchmark curve (tenor).</p> <p>Possible Tenor Code values for a series are defined in section 1.6.</p>
662	BenchmarkPrice	Px	Y	Value of the rate, expressed as a percentage without the percentage symbol, so "0.31" means 0.31%, not 31%.
663	BenchmarkPriceType	PxTyp	Y	24 = Interest Rate

Parties block:

TAG	TAG NAME	FIXML	REQ'D?	COMMENT
448	PartyID	ID	Y	Four letter contributor ID code. BAFX Bank of America BARL Barclays BPGL BNP Paribas COBA Commerzbank CSBL Credit Suisse GSIL Goldman Sachs HVBG Unicredit JPML JP Morgan MSIL Morgan Stanley SGBL Societe Generale UBSL UBS ZKBZ Zürcher Kantonalbank
	PartyIDSource	Src	Y	Used to identify class source of PartyID value D = Proprietary / Custom code
452	PartyRole	R	Y	Identifies the type of PartyID 106 = Rate reference bank

4. LBMA GOLD PRICE

4.1 FOLDER STRUCTURE

Four folders will be made available to clients. Note that access to each folder will only be provided to clients who have signed the appropriate licence agreements. The following table shows the contents of each folder on the MFT servers.

FOLDER	CONTENTS
/GoldPrice/LiveAuction	<p>During the auction, Interim Round Detail and Start of Round price files will be available detailing the price and volumes of each round as it completes.</p> <p>This folder is only used whilst an auction is in progress. The Interim Round Detail and Start of Round files will be removed as soon as the full Transparency Report file is available in the RealTime folder.</p>
/GoldPrice/RealTime	<p>Files for the most recent auctions, published around the times detailed in section 4.2.</p> <p>This includes:</p> <ul style="list-style-type: none"> • Price files, containing the LBMA Gold Prices published for the last seven calendar days. • Transparency Report files, detailing the interim stages of the auction process. These will be available at the same time as the price files, immediately after the auction completes. <p>There will be one of each type of file per benchmark run per Publication Day: one Price file and one Transparency Report for the morning auction; and one of each for the afternoon auction.</p>
/GoldPrice/Historical	<p>Daily price files and Transparency Report files (one of each per auction), made available 7 calendar days after date of publication.</p> <p>Files for the current month in the /GoldPrice/Historical/Daily folder, then batched into monthly files for all prior months, organized into /GoldPrice/Historical/YYYY directories.</p>
/GoldPrice/Delayed	<p>Price files and Transparency Report files will be copied into this folder some time after publication (currently 30 minutes after publication) and retained in this folder until 7 calendar days after publication.</p>

4.2 PUBLICATION TIMES

Real Time Price files are normally made available to clients shortly after the Gold auction has finished. The Gold auction usually starts at the local (London) times detailed below on each Publication Day, although on certain days only one auction might be scheduled. The length of the auction will depend on the number of auction rounds required before a balanced market is achieved. For this reason the time at which the LBMA Gold Price is published may vary day to day.

See the publication calendar on the ICE Benchmark Administration website for the actual publication schedule.

	Morning	Afternoon
Auction process begins	10:30	15:00

There will always be a publication for every scheduled Gold auction. In cases where the auction process fails to reach a price within the allowed volume imbalance, the last auction price and volumes will still be published with an “Imbalanced” flag.

No file will be produced on a scheduled non-Publication Day.

Delayed files will be published 30 minutes later than Real Time files.

Daily and Monthly Historical files will be published around 09:00 London local time.

4.3 SCOPE OF CONTENTS

The LBMA Gold Price is set twice a day, with auctions starting at 10:30am and at 3pm London time. The published price is the price for one troy ounce (just over 30 grams) of gold delivered in London in the form of LBMA Good Delivery Bars (approximately 400 troy ounces each).

The price setting results in the following data being published:

- The benchmark price, in USD;
- indicative conversions of that price to EUR and GBP;
- the number of participants with interest in the book at the end of the auction process; and
- the volume of Bid and Ask interest at that price at the end of the auction process (in Troy ounces).

4.4 FILE NAME

The file name for the LBMA Gold Price files will use the following convention:

GOLD_<run>-<date>.xml

The file name for the LBMA Gold Price Transparency Reports files will use the following convention:

GOLD_<run>-<date>-TRANSPARENCY.xml

The file name for the LBMA Gold Price Start of Round price files will use the following convention:

GOLD_<run>-<date>-AUCTIONROUND<round number>-PRICE.xml

The file name for the LBMA Gold Price Interim Round Details files will use the following convention:

GOLD_<run>-<date>-AUCTIONROUND<round number>-RESULT.xml

<run> can take one of the following values: 1030 for the 10:30am auction, 1500 for the 3:00pm auction.

<date> is in YYYYMMDD format for daily files and YYYYMM for monthly files

<round number> is an ordinal number padded with zeroes to 3 digits

For example:

FILE TYPE	FILENAME CONVENTION	EXAMPLE
Current Daily Price	GOLD_<run>-<date>.xml	GOLD_1030-20150415.xml
Historic Price	GOLD_<run>-<date>.xml	<i>Daily:</i> GOLD_1030-20150331.xml <i>Monthly:</i> GOLD_1500-201502.xml
Current Transparency Reports	GOLD_<run>-<date>-TRANSPARENCY.xml	GOLD_1030-20150331-TRANSPARENCY.xml
Historical Transparency Reports	GOLD_<run>-<date>-TRANSPARENCY.xml	<i>Daily:</i> GOLD_1500-20150320-TRANSPARENCY.xml <i>Monthly:</i> GOLD_1500-201502-TRANSPARENCY.xml
Start of Round Price	GOLD_<run>-<date>-AUCTIONROUND<round number>-PRICE.xml	GOLD_1500-20150331-AUCTIONROUND003-PRICE.xml
Interim Round Details Reports	GOLD_<run>-<date>-AUCTIONROUND<round number>-RESULT.xml	GOLD_1030-20150331_AUCTIONROUND004-RESULT.xml

4.5 PUBLICATION OF REVISED PRICES

There will be no revision of the LBMA Gold Price after it has been published.

4.6 FILE ARCHIVING

Data in /GoldPrice/Historical will be batched into monthly files at the end of each month, so that there will be up to one month's worth of daily files and then a number of monthly files.

Each monthly file will have a <Batch> component to allow multiple Market Data Incremental Refresh messages to exist within the same file, as shown here:

```
<FIXML xmlns="IBA/FIXML-5-0-SP2" v="FIX.5.0SP2" xv="167" cv="IBA" s="2013-10-14">
```

```
<Batch>
```

```
<MktDataInc TrdDt="2013-12-02">
```

```
...
```

```
</MktDataInc>
```

```
<MktDataInc TrdDt="2013-12-03">
```

```
...
```

```
</MktDataInc>
```

```
...
```

</Batch>

</FIXML >

4.7 LBMA GOLD PRICE FIXML FILE LAYOUT - PRICE FILES

Market Data Incremental Refresh (MsgType = X)

TAG	TAG NAME	FIXML	REQ'D?	COMMENT	
	<i>Message Header</i>		Y	MsgType = X	
75	TradeDate	TrdDt	Y	YYYY-MM-DD	
268	NoMDEntries	N/A	Y	Number of Inc entries following – not used in FIXML but would be required if using FIX messaging. If used, for LBMA Gold Price this would typically be 5..	
→ Repeating Group (FIXML: Inc)					
→	279	MDUpdateAction	UpdtAct	Y	0 = New
→	48	Security ID	ID		<p>Clients should not use programmatic logic to parse this string as the format may change. Supported values for LBMA Gold Price are:</p> <ul style="list-style-type: none"> • GOLD_1030 • GOLD_1500
→	22	Security ID Source	Src		8 – Exchange Symbol
→	273	MDEntryTime	Tm	Y	Time of the price publication. UTC Time.
→	269	MDEntryType	Typ	Y	<p>W=Fixing Price (This identifies the LBMA Gold Price, which will be in USD, and the number of participants)</p> <p>0=Bid (This identifies the buying interest volume at the final price at the end of the auction)</p> <p>1=Offer (This identifies the selling interest volume at the final price at the end of the auction)</p> <p>X=Cash Rate (There will be two “Cash Rate” records which contain the indicative GBP and EUR prices, converted from the USD Price).</p>

→	270	MDEntryPx	Px		Price, for entry types 'W','X'. A currency value representing the price per Troy Ounce. For entry types '0' and '1', MDEntryPx is required by FIXML, so will be set to the auction price. Price is to 2dp for USD prices, and to 3dp for EUR & GBP prices.
→	423	PriceType	PxTyp		2 (Per Unit). This is required whenever MDEntryPx is supplied.
→	346	NumberOfOrders	NumOfOrders		Number of participants with interest in the auction (regardless of buy or sell side). Available only on records with MDEntryType 'W'.
→	271	MDEntrySize	Sz		Total volume of buying interest or of selling interest. Available on records with MDEntryType '0' or '1'.
→	15	Currency	Ccy		This will be USD on the records with MDEntryType 'W', '0' or '1' It will contain GBP or EUR on the records with MDEntryType 'X'.
→	58	Text	Txt	N	Will contain: "Indicative price only" for MDEntryType 'X' "Imbalanced", for MDEntryType 'W', in the event that the auction could not be brought within the defined maximum imbalance, but the price is still being published.
		<i>Message Trailer</i>			

4.8 LBMA GOLD PRICE FIXML FILE LAYOUT – TRANSPARENCY REPORT, INTERIM ROUND DETAIL AND START OF ROUND FILES

Transparency Report files will follow a similar format to Price files, with the exception that there will be a group of Inc records for each round in an auction, including the final round. Each record will contain a Round number (e.g. "Round 1", "Round 2" etc.)

The interim Round Detail and Start of Round files will follow the same format, but with only a single round in each file.

The sequence of creation is:

- A new Start of Round file will be produced at the start of each round in the auction, advising the price the Chairman has set for that round.
- An Interim Round Detail file will be produced at the end of each round, showing the auction interest at the set price

- Shortly after the end of the last round, when IBA confirm the LBMA Gold Price, the Transparency Report will be produced and all the interim files will be deleted.

Market Data Incremental Refresh (MsgType = X)

TAG	TAG NAME	FIXML	REQ'D?	COMMENT	
	<i>Message Header</i>		Y	MsgType = X	
75	TradeDate	TrdDt	Y	YYYY-MM-DD	
1022	MDFeedType	MDFeed Typ		String: set to "Transparency Report", "Interim Round Detail" or "Start of Round Price", as appropriate	
268	NoMDEntries		Y	Number of Inc entries following – not used in FIXML but would be required if using FIX messaging.	
→ Repeating Group (FIXML: Inc)					
→	279	MDUpdateAction	UpdtAct	Y	0 = New
→	48	Security ID	ID		Clients should not use programmatic logic to parse this string as the format may change. Supported values for LBMA Gold Price are: <ul style="list-style-type: none"> • GOLD_1030 • GOLD_1500
→	22	Security ID Source	Src		8 – Exchange Symbol
→	625	TradingSessionSubID	SesSub		A string indicating which round of the auction this is, starting from 1. e.g. "Round 1"
→	273	MDEntryTime	Tm	Y	Time of the price publication. UTC Time.

→	269	MDEntryType	Typ	Y	<p>W=Fixing Price (This identifies the LBMA Gold Price, which will be in USD, and the number of participants) – only on the final publication.</p> <p>A=Imbalance (This identifies the price set for this auction round, and the number of participants with interest when this round closed)</p> <p>P=Early Price (This indicates the publication, at the start of an auction round, of the price set for that round)</p> <p>O=Bid (This identifies the buying interest volume at the auction price when this round closed)</p> <p>1=Offer (This identifies the selling interest volume at the auction price when this round closed),</p> <p>X=Cash Rate (There will be two “Cash Rate” records which contain the indicative GBP and EUR prices, converted from the USD Price). Only on the final round, associated with the publication of the final Gold Price in ‘W’</p>
→	270	MDEntryPx	Px		<p>Price, for entry type ‘A’, ‘P’, ‘W’, ‘X’. A currency value representing the price per Troy Ounce.</p> <p>For entry types ‘O’ and ‘1’, MDEntryPx is required by FIXML, so will be set to the auction price – the same as the ‘A’ or ‘W’ record for that round.</p>
→	423	PriceType	PxTyp		2 (Per Unit). This is required whenever MDEntryPx is supplied.
→	346	NumberOfOrders	NumOfOrders		<p>Number of participants with interest in the auction (regardless of buy or sell side). Available only on records with MDEntryType ‘W’ or ‘A’</p>
→	271	MDEntrySize	Sz		Total volume of buying interest or of selling interest. Available on records with MDEntryType ‘O’ or ‘1’.
→	15	Currency	Ccy		<p>This will be USD on the records with MDEntryTypes ‘W’, ‘A’, ‘O’, or ‘1’</p> <p>It will contain GBP or EUR on the records with MDEntryType ‘X’, only in the final round in a Transparency Report.</p>
→	58	Text	Txt	N	May be populated for final round in a Transparency Report - see description in Price Files, above.
		<i>Message Trailer</i>			

Appendix A. LIBOR File Samples

A.1. LIBOR - Sample Basic Rates File

The following is a sample Basic Rates FIXML file:

```
<?xml version="1.0" encoding="utf-8"?>
<FIXML xmlns="IBA/FIXML-5-0-SP2" v="FIX.5.0SP2" xv="167" cv="IBA" s="2013-10-14">
  <MktDataInc TrdDt="2013-12-16">
    <Inc UpdtAct="0" Typ="3" Tm="11:45:20">
      <SprdBnchmkCurve Ccy="USD" Name="LIBOR" Point="12M" Px="0.1234" PxTyp="24"/>
    </Inc>
    <Inc UpdtAct="0" Typ="3" Tm="11:45:20">
      <SprdBnchmkCurve Ccy="USD" Name="LIBOR" Point="1M" Px="0.234" PxTyp="24"/>
    </Inc>
    <Inc UpdtAct="0" Typ="3" Tm="11:45:20">
      <SprdBnchmkCurve Ccy="USD" Name="LIBOR" Point="1W" Px="0.34567" PxTyp="24"/>
    </Inc>
    <Inc UpdtAct="0" Typ="3" Tm="11:45:20">
      <SprdBnchmkCurve Ccy="USD" Name="LIBOR" Point="2M" Px="0.45678" PxTyp="24"/>
    </Inc>
    <Inc UpdtAct="0" Typ="3" Tm="11:45:20">
      <SprdBnchmkCurve Ccy="USD" Name="LIBOR" Point="3M" Px="0.56789" PxTyp="24"/>
    </Inc>
    <Inc UpdtAct="0" Typ="3" Tm="11:45:20">
      <SprdBnchmkCurve Ccy="USD" Name="LIBOR" Point="6M" Px="0.6789" PxTyp="24"/>
    </Inc>
    <Inc UpdtAct="0" Typ="3" Tm="11:45:20">
      <SprdBnchmkCurve Ccy="USD" Name="LIBOR" Point="ON" Px="0.7890" PxTyp="24"/>
    </Inc>
  </MktDataInc>
</FIXML>
```

When viewed in Excel this file will appear as follows:

	A	B	C	D	E	F	G	H	I	J	K	L	M
1	v	xv	cv	s	TrdDt	UpdtAct	Typ	Tm	Ccy	Name	Point	Px	PxTyp
2	FIX.5.0SP2	167	IBA	14/10/2013	16/12/2013	0	3	11:45:20	USD	LIBOR	12M	0.1234	24
3	FIX.5.0SP2	167	IBA	14/10/2013	16/12/2013	0	3	11:45:20	USD	LIBOR	1M	0.234	24
4	FIX.5.0SP2	167	IBA	14/10/2013	16/12/2013	0	3	11:45:20	USD	LIBOR	1W	0.34567	24
5	FIX.5.0SP2	167	IBA	14/10/2013	16/12/2013	0	3	11:45:20	USD	LIBOR	2M	0.45678	24
6	FIX.5.0SP2	167	IBA	14/10/2013	16/12/2013	0	3	11:45:20	USD	LIBOR	3M	0.56789	24
7	FIX.5.0SP2	167	IBA	14/10/2013	16/12/2013	0	3	11:45:20	USD	LIBOR	6M	0.6789	24
8	FIX.5.0SP2	167	IBA	14/10/2013	16/12/2013	0	3	11:45:20	USD	LIBOR	ON	0.789	24
9													

A.2. LIBOR - Sample Named Submissions File

The following is a sample Named Submissions FIXML file:

```
<?xml version="1.0" encoding="utf-8"?>
<FIXML xmlns="IBA/FIXML-5-0-SP2" v="FIX.5.0SP2" xv="167" cv="IBA" s="2013-10-14">
  <MktDataInc TrdDt="2013-12-16">
    <Inc UpdtAct="0" Typ="3" Tm="10:55:55">
      <SprdBnchmkCurve Ccy="EUR" Name="LIBOR Submission" Point="12M" Px="0.12" PxTyp="24"/>
      <Pty ID="BARL" Src="D" R="106"/>
    </Inc>
    <Inc UpdtAct="0" Typ="3" Tm="10:55:55">
      <SprdBnchmkCurve Ccy="EUR" Name="LIBOR Submission" Point="1M" Px="0.23" PxTyp="24"/>
      <Pty ID="BARL" Src="D" R="106"/>
    </Inc>
    <Inc UpdtAct="0" Typ="3" Tm="10:55:55">
      <SprdBnchmkCurve Ccy="EUR" Name="LIBOR Submission" Point="1W" Px="0.34" PxTyp="24"/>
      <Pty ID="BARL" Src="D" R="106"/>
    </Inc>
    <Inc UpdtAct="0" Typ="3" Tm="10:55:55">
      <SprdBnchmkCurve Ccy="EUR" Name="LIBOR Submission" Point="2M" Px="0.45" PxTyp="24"/>
      <Pty ID="BARL" Src="D" R="106"/>
    </Inc>
    <Inc UpdtAct="0" Typ="3" Tm="10:55:55">
      <SprdBnchmkCurve Ccy="EUR" Name="LIBOR Submission" Point="3M" Px="0.5" PxTyp="24"/>
      <Pty ID="BARL" Src="D" R="106"/>
    </Inc>
    <Inc UpdtAct="0" Typ="3" Tm="10:55:55">
      <SprdBnchmkCurve Ccy="EUR" Name="LIBOR Submission" Point="6M" Px="0.67" PxTyp="24"/>
      <Pty ID="BARL" Src="D" R="106"/>
    </Inc>
    <Inc UpdtAct="0" Typ="3" Tm="10:55:55">
      <SprdBnchmkCurve Ccy="EUR" Name="LIBOR Submission" Point="ON" Px="0.78" PxTyp="24"/>
      <Pty ID="BARL" Src="D" R="106"/>
    </Inc>
    <Inc UpdtAct="0" Typ="3" Tm="10:54:18">
      <SprdBnchmkCurve Ccy="EUR" Name="LIBOR Submission" Point="12M" Px="0.13" PxTyp="24"/>
      <Pty ID="BTML" Src="D" R="106"/>
    </Inc>
    <Inc UpdtAct="0" Typ="3" Tm="10:54:17">
      <SprdBnchmkCurve Ccy="EUR" Name="LIBOR Submission" Point="1M" Px="0.24" PxTyp="24"/>
      <Pty ID="BTML" Src="D" R="106"/>
    </Inc>
    <Inc UpdtAct="0" Typ="3" Tm="10:54:17">
      <SprdBnchmkCurve Ccy="EUR" Name="LIBOR Submission" Point="1W" Px="0.35" PxTyp="24"/>
      <Pty ID="BTML" Src="D" R="106"/>
    </Inc>
    <Inc UpdtAct="0" Typ="3" Tm="10:54:17">
      <SprdBnchmkCurve Ccy="EUR" Name="LIBOR Submission" Point="2M" Px="0.46" PxTyp="24"/>
      <Pty ID="BTML" Src="D" R="106"/>
    </Inc>
    <Inc UpdtAct="0" Typ="3" Tm="10:54:17">
      <SprdBnchmkCurve Ccy="EUR" Name="LIBOR Submission" Point="3M" Px="0.57" PxTyp="24"/>
      <Pty ID="BTML" Src="D" R="106"/>
    </Inc>
    ...
  </MktDataInc>
</FIXML>
```

Appendix B. ISDAFIX File Sample

B.1. ISDAFIX - Sample Basic Rates File

The following is a sample Basic Rates FIXML file:

```
<?xml version="1.0" encoding="utf-8" ?>
<FIXML xmlns="IBA/FIXML-5-0-SP2" v="FIX.5.0SP2" xv="167" cv="IBA" s="2013-10-14">
  <MktDataInc TrdDt="2014-05-22">
    <Inc UpdtAct="0" Typ="3" Tm="00:00:00" Txt="POLLED">
      <SprdBnchmkCurve SecID="ISDAFIX_CHFRATES_1100" SecIDSrc="8" Ccy="CHF" Name="ISDAFIX"
        Point="1Y" Px="1" PxTyp="24" />
    </Inc>
    <Inc UpdtAct="0" Typ="3" Tm="00:00:00" Txt="POLLED">
      <SprdBnchmkCurve SecID="ISDAFIX_CHFRATES_1100" SecIDSrc="8" Ccy="CHF" Name="ISDAFIX"
        Point="2Y" Px="1" PxTyp="24" />
    </Inc>
    <Inc UpdtAct="0" Typ="3" Tm="00:00:00" Txt="POLLED">
      <SprdBnchmkCurve SecID="ISDAFIX_CHFRATES_1100" SecIDSrc="8" Ccy="CHF" Name="ISDAFIX"
        Point="3Y" Px="1" PxTyp="24" />
    </Inc>
    <Inc UpdtAct="0" Typ="3" Tm="00:00:00" Txt="POLLED">
      <SprdBnchmkCurve SecID="ISDAFIX_CHFRATES_1100" SecIDSrc="8" Ccy="CHF" Name="ISDAFIX"
        Point="4Y" Px="1" PxTyp="24" />
    </Inc>
    <Inc UpdtAct="0" Typ="3" Tm="00:00:00" Txt="POLLED">
      <SprdBnchmkCurve SecID="ISDAFIX_CHFRATES_1100" SecIDSrc="8" Ccy="CHF" Name="ISDAFIX"
        Point="5Y" Px="1" PxTyp="24" />
    </Inc>
    <Inc UpdtAct="0" Typ="3" Tm="00:00:00" Txt="POLLED">
      <SprdBnchmkCurve SecID="ISDAFIX_CHFRATES_1100" SecIDSrc="8" Ccy="CHF" Name="ISDAFIX"
        Point="6Y" Px="1" PxTyp="24" />
    </Inc>
    <Inc UpdtAct="0" Typ="3" Tm="00:00:00" Txt="POLLED">
      <SprdBnchmkCurve SecID="ISDAFIX_CHFRATES_1100" SecIDSrc="8" Ccy="CHF" Name="ISDAFIX"
        Point="7Y" Px="1" PxTyp="24" />
    </Inc>
    <Inc UpdtAct="0" Typ="3" Tm="00:00:00" Txt="POLLED">
      <SprdBnchmkCurve SecID="ISDAFIX_CHFRATES_1100" SecIDSrc="8" Ccy="CHF" Name="ISDAFIX"
        Point="8Y" Px="1" PxTyp="24" />
    </Inc>
    <Inc UpdtAct="0" Typ="3" Tm="00:00:00" Txt="POLLED">
      <SprdBnchmkCurve SecID="ISDAFIX_CHFRATES_1100" SecIDSrc="8" Ccy="CHF" Name="ISDAFIX"
        Point="9Y" Px="1" PxTyp="24" />
    </Inc>
    <Inc UpdtAct="0" Typ="3" Tm="00:00:00" Txt="POLLED">
      <SprdBnchmkCurve SecID="ISDAFIX_CHFRATES_1100" SecIDSrc="8" Ccy="CHF" Name="ISDAFIX"
        Point="10Y" Px="1" PxTyp="24" />
    </Inc>
  </MktDataInc>
</FIXML>
```

When viewed in Excel this file will appear as follows:

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q
	v	xv	cv	s	TrdDt	UpdtA	Typ	Tm	Txt	SecID	SecID	Ccy	Name	Point	Px	PxTyp	
2	FIX.5.0SP2	167	IBA	14/10/2013	22/05/2014	0	3	00:00:00	POLLED	ISDAFIX_CHFRATES_1100	8	CHF	ISDAFIX	1Y	1	24	
3	FIX.5.0SP2	167	IBA	14/10/2013	22/05/2014	0	3	00:00:00	POLLED	ISDAFIX_CHFRATES_1100	8	CHF	ISDAFIX	2Y	1	24	
4	FIX.5.0SP2	167	IBA	14/10/2013	22/05/2014	0	3	00:00:00	POLLED	ISDAFIX_CHFRATES_1100	8	CHF	ISDAFIX	3Y	1	24	
5	FIX.5.0SP2	167	IBA	14/10/2013	22/05/2014	0	3	00:00:00	POLLED	ISDAFIX_CHFRATES_1100	8	CHF	ISDAFIX	4Y	1	24	
6	FIX.5.0SP2	167	IBA	14/10/2013	22/05/2014	0	3	00:00:00	POLLED	ISDAFIX_CHFRATES_1100	8	CHF	ISDAFIX	5Y	1	24	
7	FIX.5.0SP2	167	IBA	14/10/2013	22/05/2014	0	3	00:00:00	POLLED	ISDAFIX_CHFRATES_1100	8	CHF	ISDAFIX	6Y	1	24	
8	FIX.5.0SP2	167	IBA	14/10/2013	22/05/2014	0	3	00:00:00	POLLED	ISDAFIX_CHFRATES_1100	8	CHF	ISDAFIX	7Y	1	24	
9	FIX.5.0SP2	167	IBA	14/10/2013	22/05/2014	0	3	00:00:00	POLLED	ISDAFIX_CHFRATES_1100	8	CHF	ISDAFIX	8Y	1	24	
10	FIX.5.0SP2	167	IBA	14/10/2013	22/05/2014	0	3	00:00:00	POLLED	ISDAFIX_CHFRATES_1100	8	CHF	ISDAFIX	9Y	1	24	
11	FIX.5.0SP2	167	IBA	14/10/2013	22/05/2014	0	3	00:00:00	POLLED	ISDAFIX_CHFRATES_1100	8	CHF	ISDAFIX	10Y	1	24	
12																	

B.2. ISDAFIX - Sample Basic Rates File – No Publication

The following is a sample Basic Rates FIXML file that will be published by IBA where ISDAFIX is not published for a single tenor (in this example, the 7 Year tenor):

```
<?xml version="1.0" encoding="utf-8"?>
<FIXML xmlns="IBA/FIXML-5-0-SP2" v="FIX.5.0SP2" xv="167" cv="IBA" s="2013-10-14">
<MktDataInc TrdDt="2014-12-18">
  <Inc UpdtAct="0" Typ="3" Tm="17:10:46" Txt="MTF">
    <SprdBnchmkCurve SecID="ISDAFIX EURRATES 1200" SecIDSrc="8" Ccy="EUR" Name="ISDAFIX"
      Point="10Y" Px="1.979" PxTyp="24"/>
  </Inc>
  <Inc UpdtAct="0" Typ="3" Tm="17:10:46" Txt="MTF">
    <SprdBnchmkCurve SecID="ISDAFIX EURRATES 1200" SecIDSrc="8" Ccy="EUR" Name="ISDAFIX"
      Point="12Y" Px="2.105" PxTyp="24"/>
  </Inc>
  <Inc UpdtAct="0" Typ="3" Tm="17:10:46" Txt="MTF">
    <SprdBnchmkCurve SecID="ISDAFIX EURRATES_1200" SecIDSrc="8" Ccy="EUR" Name="ISDAFIX"
      Point="15Y" Px="2.239" PxTyp="24"/>
  </Inc>
  <Inc UpdtAct="0" Typ="3" Tm="17:10:46" Txt="MTF">
    <SprdBnchmkCurve SecID="ISDAFIX EURRATES 1200" SecIDSrc="8" Ccy="EUR" Name="ISDAFIX"
      Point="1Y" Px="0.632" PxTyp="24"/>
  </Inc>
  <Inc UpdtAct="0" Typ="3" Tm="17:10:46" Txt="MTF">
    <SprdBnchmkCurve SecID="ISDAFIX EURRATES 1200" SecIDSrc="8" Ccy="EUR" Name="ISDAFIX"
      Point="20Y" Px="2.365" PxTyp="24"/>
  </Inc>
  <Inc UpdtAct="0" Typ="3" Tm="17:10:46" Txt="MTF">
    <SprdBnchmkCurve SecID="ISDAFIX EURRATES_1200" SecIDSrc="8" Ccy="EUR" Name="ISDAFIX"
      Point="25Y" Px="2.407" PxTyp="24"/>
  </Inc>
  <Inc UpdtAct="0" Typ="3" Tm="17:10:46" Txt="MTF">
    <SprdBnchmkCurve SecID="ISDAFIX EURRATES_1200" SecIDSrc="8" Ccy="EUR" Name="ISDAFIX"
      Point="2Y" Px="0.926" PxTyp="24"/>
  </Inc>
  <Inc UpdtAct="0" Typ="3" Tm="17:10:46" Txt="MTF">
    <SprdBnchmkCurve SecID="ISDAFIX EURRATES 1200" SecIDSrc="8" Ccy="EUR" Name="ISDAFIX"
      Point="30Y" Px="2.425" PxTyp="24"/>
  </Inc>
  <Inc UpdtAct="0" Typ="3" Tm="17:10:46" Txt="MTF">
    <SprdBnchmkCurve SecID="ISDAFIX EURRATES_1200" SecIDSrc="8" Ccy="EUR" Name="ISDAFIX"
      Point="3Y" Px="1.139" PxTyp="24"/>
  </Inc>
  <Inc UpdtAct="0" Typ="3" Tm="17:10:46" Txt="MTF">
    <SprdBnchmkCurve SecID="ISDAFIX EURRATES_1200" SecIDSrc="8" Ccy="EUR" Name="ISDAFIX"
      Point="4Y" Px="1.324" PxTyp="24"/>
  </Inc>
  <Inc UpdtAct="0" Typ="3" Tm="17:10:46" Txt="MTF">
    <SprdBnchmkCurve SecID="ISDAFIX EURRATES 1200" SecIDSrc="8" Ccy="EUR" Name="ISDAFIX"
      Point="5Y" Px="1.477" PxTyp="24"/>
  </Inc>
  <Inc UpdtAct="0" Typ="3" Tm="17:10:46" Txt="MTF">
    <SprdBnchmkCurve SecID="ISDAFIX EURRATES 1200" SecIDSrc="8" Ccy="EUR" Name="ISDAFIX"
      Point="6Y" Px="1.608" PxTyp="24"/>
  </Inc>
  <Inc UpdtAct="0" Typ="3" Tm="17:10:46" Txt="NO PUBLICATION">
    <SprdBnchmkCurve SecID="ISDAFIX EURRATES_1200" SecIDSrc="8" Ccy="EUR" Name="ISDAFIX"
      Point="7Y"/>
  </Inc>
  <Inc UpdtAct="0" Typ="3" Tm="17:10:46" Txt="MTF">
    <SprdBnchmkCurve SecID="ISDAFIX EURRATES_1200" SecIDSrc="8" Ccy="EUR" Name="ISDAFIX"
      Point="8Y" Px="1.818" PxTyp="24"/>
  </Inc>
  <Inc UpdtAct="0" Typ="3" Tm="17:10:46" Txt="MTF">
    <SprdBnchmkCurve SecID="ISDAFIX EURRATES 1200" SecIDSrc="8" Ccy="EUR" Name="ISDAFIX"
      Point="9Y" Px="1.904" PxTyp="24"/>
  </Inc>
</MktDataInc>
</FIXML>
```

B.3. ISDAFIX - Sample Named Submissions File

The following is a sample Named Submissions FIXML file. Note that Named Submissions files are only published for Polled rates :

```
<?xml version="1.0" encoding="utf-8" ?>
<FIXML xmlns="IBA/FIXML-5-0-SP2" v="FIX.5.0SP2" xv="167" cv="IBA" s="2013-10-14">
  <MktDataInc TrdDt="2014-05-22">
    <Inc UpdtAct="0" Typ="3" Tm="00:00:00">
      <SprdBnchmkCurve SecID="ISDAFIX CHFRACTES 1100" SecIDSrc="8" Ccy="CHF" Name="ISDAFIX
        Submission" Point="1Y" Px="1" PxTyp="24" />
      <Pty ID="BAFX" Src="D" R="106" />
    </Inc>
    <Inc UpdtAct="0" Typ="3" Tm="00:00:00">
      <SprdBnchmkCurve SecID="ISDAFIX CHFRACTES 1100" SecIDSrc="8" Ccy="CHF" Name="ISDAFIX
        Submission" Point="2Y" Px="1" PxTyp="24" />
      <Pty ID="BAFX" Src="D" R="106" />
    </Inc>
    <Inc UpdtAct="0" Typ="3" Tm="00:00:00">
      <SprdBnchmkCurve SecID="ISDAFIX CHFRACTES 1100" SecIDSrc="8" Ccy="CHF" Name="ISDAFIX
        Submission" Point="3Y" Px="1" PxTyp="24" />
      <Pty ID="BAFX" Src="D" R="106" />
    </Inc>
    <Inc UpdtAct="0" Typ="3" Tm="00:00:00">
      <SprdBnchmkCurve SecID="ISDAFIX CHFRACTES 1100" SecIDSrc="8" Ccy="CHF" Name="ISDAFIX
        Submission" Point="4Y" Px="1" PxTyp="24" />
      <Pty ID="BAFX" Src="D" R="106" />
    </Inc>
    <Inc UpdtAct="0" Typ="3" Tm="00:00:00">
      <SprdBnchmkCurve SecID="ISDAFIX CHFRACTES 1100" SecIDSrc="8" Ccy="CHF" Name="ISDAFIX
        Submission" Point="5Y" Px="1" PxTyp="24" />
      <Pty ID="BAFX" Src="D" R="106" />
    </Inc>
    <Inc UpdtAct="0" Typ="3" Tm="00:00:00">
      <SprdBnchmkCurve SecID="ISDAFIX CHFRACTES 1100" SecIDSrc="8" Ccy="CHF" Name="ISDAFIX
        Submission" Point="6Y" Px="1" PxTyp="24" />
      <Pty ID="BAFX" Src="D" R="106" />
    </Inc>
    <Inc UpdtAct="0" Typ="3" Tm="00:00:00">
      <SprdBnchmkCurve SecID="ISDAFIX CHFRACTES 1100" SecIDSrc="8" Ccy="CHF" Name="ISDAFIX
        Submission" Point="7Y" Px="1" PxTyp="24" />
      <Pty ID="BAFX" Src="D" R="106" />
    </Inc>
    <Inc UpdtAct="0" Typ="3" Tm="00:00:00">
      <SprdBnchmkCurve SecID="ISDAFIX CHFRACTES 1100" SecIDSrc="8" Ccy="CHF" Name="ISDAFIX
        Submission" Point="8Y" Px="1" PxTyp="24" />
      <Pty ID="BAFX" Src="D" R="106" />
    </Inc>
    <Inc UpdtAct="0" Typ="3" Tm="00:00:00">
      <SprdBnchmkCurve SecID="ISDAFIX CHFRACTES 1100" SecIDSrc="8" Ccy="CHF" Name="ISDAFIX
        Submission" Point="9Y" Px="1" PxTyp="24" />
      <Pty ID="BAFX" Src="D" R="106" />
    </Inc>
    <Inc UpdtAct="0" Typ="3" Tm="00:00:00">
      <SprdBnchmkCurve SecID="ISDAFIX CHFRACTES 1100" SecIDSrc="8" Ccy="CHF" Name="ISDAFIX
        Submission" Point="10Y" Px="1" PxTyp="24" />
      <Pty ID="BAFX" Src="D" R="106" />
    </Inc>
  </MktDataInc>
</FIXML>
```


Appendix C. LBMA Gold Price File Samples

C.1. Sample Price File

The following is a sample of how the Gold Price FIXML file might look. Some details may still be subject to change:

```
<?xml version="1.0" encoding="utf-8"?>
<FIXML xmlns="IBA/FIXML-5-0-SP2" v="FIX.5.0SP2" xv="167" cv="IBA" s="2014-12-01">
<MktDataInc TrdDt="2013-12-16">
  <Inc UpdtAct="0" ID="GOLD_1500" Src="8" Typ="W" Tm="15:25:20" Ccy="USD" Px="1194.00" PxTyp="2"
NumOfOrds="5"/>
  <Inc UpdtAct="0" ID="GOLD_1500" Src="8" Typ="0" Tm="15:24:10" Ccy="USD" Px="1194.00" PxTyp="2"
Sz="100"/>
  <Inc UpdtAct="0" ID="GOLD_1500" Src="8" Typ="1" Tm="15:23:55" Ccy="USD" Px="1194.00" PxTyp="2"
Sz="75"/>
  <Inc UpdtAct="0" ID="GOLD_1500" Src="8" Typ="X" Tm="15:25:20" Ccy="GBP" Px="766.170" PxTyp="2"
Txt="Indicative Price Only" />
  <Inc UpdtAct="0" ID="GOLD_1500" Src="8" Typ="X" Tm="15:25:20" Ccy="EUR" Px="971.047" PxTyp="2"
Txt="Indicative Price Only"/>
</MktDataInc>
</FIXML>
```

If loaded into MS Excel, the above file would appear something like this:

v	xv	cv	s	TrdDt	UpdtAct	ID	Src	Typ	Tm	Ccy	Px	PxTyp	NumOfOrds	Sz	Txt
FIX.5.0SP2	167	IBA	01/12/2014	16/12/2013	0	GOLD_1500	8	W	15:25:20	USD	1194	2	5		
FIX.5.0SP2	167	IBA	01/12/2014	16/12/2013	0	GOLD_1500	8	0	15:24:10	USD	1194	2	100		
FIX.5.0SP2	167	IBA	01/12/2014	16/12/2013	0	GOLD_1500	8	1	15:23:55	USD	1194	2	75		
FIX.5.0SP2	167	IBA	01/12/2014	16/12/2013	0	GOLD_1500	8	X	15:25:20	GBP	766.17	2			Indicative Price Only
FIX.5.0SP2	167	IBA	01/12/2014	16/12/2013	0	GOLD_1500	8	X	15:25:20	EUR	971.047	2			Indicative Price Only

C.2. Sample Transparency Report File

The following is a sample of how the Gold Price Transparency Report FIXML file might look. Some details may still be subject to change:

```
<?xml version="1.0" encoding="utf-8"?>
<FIXML xmlns="IBA/FIXML-5-0-SP2" v="FIX.5.0SP2" xv="167" cv="IBA" s="2014-12-01">
<MktDataInc TrdDt="2013-12-16" MDFeedTyp="Transparency Report">
  <Inc UpdtAct="0" ID="GOLD_1500" Src="8" SesSub="Round 1" Typ="A" Tm="15:30:30" Ccy="USD"
Px="1192.35" PxTyp="2" NumOfOrds="3"/>
  <Inc UpdtAct="0" ID="GOLD_1500" Src="8" SesSub="Round 1" Typ="0" Tm="15:30:30" Ccy="USD"
Px="1192.35" PxTyp="2" Sz="8800"/>
  <Inc UpdtAct="0" ID="GOLD_1500" Src="8" SesSub="Round 1" Typ="1" Tm="15:30:30" Ccy="USD"
Px="1192.35" PxTyp="2" Sz="1200"/>

  <Inc UpdtAct="0" ID="GOLD_1500" Src="8" SesSub="Round 2" Typ="A" Tm="15:31:10" Ccy="USD"
Px="1192.45" PxTyp="2" NumOfOrds="4"/>
  <Inc UpdtAct="0" ID="GOLD_1500" Src="8" SesSub="Round 2" Typ="0" Tm="15:31:10" Ccy="USD"
Px="1192.45" PxTyp="2" Sz="7750"/>
  <Inc UpdtAct="0" ID="GOLD_1500" Src="8" SesSub="Round 2" Typ="1" Tm="15:31:10" Ccy="USD"
Px="1192.45" PxTyp="2" Sz="245"/>

  <Inc UpdtAct="0" ID="GOLD_1500" Src="8" SesSub="Round 3" Typ="A" Tm="15:31:43" Ccy="USD"
Px="1192.60" PxTyp="2" NumOfOrds="5"/>
  <Inc UpdtAct="0" ID="GOLD_1500" Src="8" SesSub="Round 3" Typ="0" Tm="15:31:43" Ccy="USD"
Px="1192.60" PxTyp="2" Sz="6600"/>
  <Inc UpdtAct="0" ID="GOLD_1500" Src="8" SesSub="Round 3" Typ="1" Tm="15:31:43" Ccy="USD"
Px="1192.60" PxTyp="2" Sz="2200"/>

  <Inc UpdtAct="0" ID="GOLD_1500" Src="8" SesSub="Round 4" Typ="W" Tm="15:33:00" Ccy="USD"
Px="1192.65" PxTyp="2" NumOfOrds="5"/>
  <Inc UpdtAct="0" ID="GOLD_1500" Src="8" SesSub="Round 4" Typ="0" Tm="15:33:00" Ccy="USD"
Px="1192.65" PxTyp="2" Sz="6300"/>
  <Inc UpdtAct="0" ID="GOLD_1500" Src="8" SesSub="Round 4" Typ="1" Tm="15:33:00" Ccy="USD"
Px="1192.65" PxTyp="2" Sz="5400"/>
  <Inc UpdtAct="0" ID="GOLD_1500" Src="8" SesSub="Round 4" Typ="X" Tm="15:33:00" Ccy="GBP"
Px="736.203" PxTyp="2" Txt="Indicative Price Only" />
```

```
<Inc UpdtAct="0" ID="GOLD_1500" Src="8" SesSub="Round 4" Typ="X" Tm="15:33:00" Ccy="EUR"
Px="971.047" PxTyp="2" Txt="Indicative Price Only"/>
</MktDataInc>
</FIXML>
```

If loaded into MS Excel, the above file would appear something like this:

v	xv	cv	s	TrdDt	MDFeedTyp	UpdtAct	ID	Src	SesSub	Typ	Tm	Ccy	Px	PxTyp	NumOfOrds	Sz	Txt
FIX.5.0SP2	167	IBA	01/12/2014	16/12/2013	Transparency Report	0	GOLD_1500	8	Round 1	A	15:30:30	USD	1192.35	2	3		
FIX.5.0SP2	167	IBA	01/12/2014	16/12/2013	Transparency Report	0	GOLD_1500	8	Round 1	0	15:30:30	USD	1192.35	2	8800		
FIX.5.0SP2	167	IBA	01/12/2014	16/12/2013	Transparency Report	0	GOLD_1500	8	Round 1	1	15:30:30	USD	1192.35	2	1200		
FIX.5.0SP2	167	IBA	01/12/2014	16/12/2013	Transparency Report	0	GOLD_1500	8	Round 2	A	15:31:10	USD	1192.45	2	4		
FIX.5.0SP2	167	IBA	01/12/2014	16/12/2013	Transparency Report	0	GOLD_1500	8	Round 2	0	15:31:10	USD	1192.45	2	7750		
FIX.5.0SP2	167	IBA	01/12/2014	16/12/2013	Transparency Report	0	GOLD_1500	8	Round 2	1	15:31:10	USD	1192.45	2	245		
FIX.5.0SP2	167	IBA	01/12/2014	16/12/2013	Transparency Report	0	GOLD_1500	8	Round 3	A	15:31:43	USD	1192.6	2	5		
FIX.5.0SP2	167	IBA	01/12/2014	16/12/2013	Transparency Report	0	GOLD_1500	8	Round 3	0	15:31:43	USD	1192.6	2	6600		
FIX.5.0SP2	167	IBA	01/12/2014	16/12/2013	Transparency Report	0	GOLD_1500	8	Round 3	1	15:31:43	USD	1192.6	2	2200		
FIX.5.0SP2	167	IBA	01/12/2014	16/12/2013	Transparency Report	0	GOLD_1500	8	Round 4	W	15:33:00	USD	1192.65	2	5		
FIX.5.0SP2	167	IBA	01/12/2014	16/12/2013	Transparency Report	0	GOLD_1500	8	Round 4	0	15:33:00	USD	1192.65	2	6300		
FIX.5.0SP2	167	IBA	01/12/2014	16/12/2013	Transparency Report	0	GOLD_1500	8	Round 4	1	15:33:00	USD	1192.65	2	5400		
FIX.5.0SP2	167	IBA	01/12/2014	16/12/2013	Transparency Report	0	GOLD_1500	8	Round 4	X	15:33:00	GBP	736.203	2			Indicative Price Only
FIX.5.0SP2	167	IBA	01/12/2014	16/12/2013	Transparency Report	0	GOLD_1500	8	Round 4	X	15:33:00	EUR	971.047	2			Indicative Price Only

C.3. Sample Interim Round Detail file

The following is a sample of how the Gold Price Interim Round Detail FIXML file might look. Some details may still be subject to change.

This file shows the result of Round 4 of the auction for which the Transparency Report is shown in §C.2 above. Note that, unlike the Transparency Report, this does not include the two indicative currency conversions. The auction price is of type 'A', not 'W', since this file comes after the close of the round but before the publication of the LBMA Gold Price.

```
<?xml version="1.0" encoding="utf-8"?>
<FIXML xmlns="IBA/FIXML-5-0-SP2" v="FIX.5.0SP2" xv="167" cv="IBA" s="2014-12-01">
<MktDataInc TrdDt="2013-12-16" MDFeedTyp="Interim Round Detail">
  <Inc UpdtAct="0" ID="GOLD_1500" Src="8" SesSub="Round 4" Typ="A" Tm="15:33:00" Ccy="USD"
Px="1192.65" PxTyp="2" NumOfOrds="5"/>
  <Inc UpdtAct="0" ID="GOLD_1500" Src="8" SesSub="Round 4" Typ="0" Tm="15:33:00" Ccy="USD"
Px="1192.65" PxTyp="2" Sz="6300"/>
  <Inc UpdtAct="0" ID="GOLD_1500" Src="8" SesSub="Round 4" Typ="1" Tm="15:33:00" Ccy="USD"
Px="1192.65" PxTyp="2" Sz="5400"/>
</MktDataInc>
</FIXML>
```

C.4. Sample Start of Round Price file

The following is a sample of how the Gold Price Start of Round Price FIXML file might look. Some details may still be subject to change.

This file publishes the price at the start of Round 4 for the auction shown in §C.2 and §C.3 above. The price is of type 'P', indicating that this is the price set at the start of the auction, and there is no associated order information.

```
<?xml version="1.0" encoding="utf-8"?>
<FIXML xmlns="IBA/FIXML-5-0-SP2" v="FIX.5.0SP2" xv="167" cv="IBA" s="2014-12-01">
<MktDataInc TrdDt="2013-12-16" MDFeedTyp="Start of Round Price">
  <Inc UpdtAct="0" ID="GOLD_1500" Src="8" SesSub="Round 4" Typ="P" Tm="15:32:31" Ccy="USD"
Px="1192.65" PxTyp="2" />
</MktDataInc>
</FIXML>
```