



**Derivatives Service Bureau**  
DSB UAT Provisional Product Definitions  
Annex 2 – CREDIT  
April 2017

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## Preface

### Change History

Date	Change	Version	Author	Revision Details
31/03/2017	Creation	0.1	Natalia Kozlovich	Initial Version
05/04/2017	Change	0.2	Tony Birrell	FISN & currency alignment



# 1 Introduction

The Product Definitions have been classified into three distinct sections:

- Product Definition Selection: The set of fields to define the full population of product specific attributes
- Product Definition Input: The set of attributes the user must input when requesting an ISIN
- Product Definition Derived: The set of attributes that can be inferred by the combination of Product Definition Selection & Product Definition Input and will be returned to the user as part of the full ISIN record

The combination of the above 3 sections comprise the full record of the ISIN Engine that will be returned to the requester.

The sections are differentiated by colour:

Product Definition Selection	
Product Definition Input	
Product Definition Derived	

The Product Definition Derived & Input sections contain example values for illustrative purposes from SG2 Use Cases. For a full list of possible enumerations please refer to the Enumerations table in the UAT Provisional Product Definitions document.

For the marked user input CFI related fields, please refer to the CFI enumerations table in section 2 for all possible enumerations.

## 2 CFI Taxonomy

Source: ISO 10962 (CFI Code) – Third edition 2015-07-15

### 2.1 Credit Swaps

Char #1	Char #2	Char #3	Char #4	Char#5	Char #6
Category	Group	Underlying asset	Return or payout trigger	Underlying Issuer Type	Delivery
<b>S</b> Swaps	<b>C</b> Credit	<b>U</b> Single Name <b>V</b> Index Tranche <b>I</b> Index <b>B</b> Basket <b>M</b> Other	<b>C</b> Credit Default <b>T</b> Total Return <b>M</b> Other	<b>C</b> Corporate <b>S</b> Sovereign <b>L</b> Local	<b>C</b> Cash <b>P</b> Physical <b>A</b> Auction

### 2.2 Credit Options

Char #1	Char #2	Char #3	Char #4	Char#5	Char #6
Category	Group	Underlying asset	Option Style and Type	Valuation Method or Trigger	Delivery
<b>H</b> Nonlisted and Complex Listed Options	<b>C</b> Credit	<b>U</b> CDS on Single Name <b>V</b> CDS on Index Tranche <b>I</b> CDS on Index <b>W</b> Swaps <b>M</b> Other	<b>A</b> European-Call <b>B</b> American-Call <b>C</b> Bermudan-Call <b>D</b> European-Put <b>E</b> American-Put <b>F</b> Bermudan-Put <b>G</b> European-Chooser <b>H</b> American-Chooser <b>I</b> Bermudan-Chooser	<b>V</b> Vanilla <b>A</b> Asian <b>D</b> Digital (Binary) <b>B</b> Barrier <b>G</b> Digital Barrier <b>L</b> Lookback <b>P</b> Other Path Dependent <b>M</b> Other	<b>C</b> Cash <b>P</b> Physical <b>E</b> Elect at Exercise

### 2.3 Credit Forwards

Char #1	Char #2	Char #3	Char #4	Char#5	Char #6
Category	Group	Underlying asset	Unused	Return or payout trigger	Delivery
<b>J</b> Forwards	<b>C</b> Credit	<b>A</b> Single Name <b>I</b> Index <b>B</b> Basket <b>C</b> CDS - Single Name <b>D</b> CDS - Index <b>G</b> CDS - Basket <b>O</b> Options	<b>X</b> NA	<b>S</b> Spreadbets <b>F</b> Forward price of underlying instrument	<b>C</b> Cash <b>P</b> Physical

## 3 Product Definitions

### 3.1 Corporate Instrument Matrix

The below is based on the products identified as part of the ISDA 2.0 taxonomy

#	Asset Class	Base Product	Sub-Product	Transaction Type	DSB Product Definition Name
1	Credit	Single Name	Corporate	Asia Corporate	Asia_Corporate
2	Credit	Single Name	Corporate	Australia Corporate	Australia_Corporate
3	Credit	Single Name	Corporate	Emerging European Corporate	Emerging_European_Corporate
4	Credit	Single Name	Corporate	Emerging European Corporate LPN	Emerging_European_Corporate_LPN
5	Credit	Single Name	Corporate	European Corporate	European_Corporate
6	Credit	Single Name	Corporate	Japan Corporate	Japan_Corporate
7	Credit	Single Name	Corporate	Latin America Corporate	Latin_America_Corporate
8	Credit	Single Name	Corporate	Latin America Corporate Bond	Latin_America_Corporate_Bond
9	Credit	Single Name	Corporate	Latin America Corporate Bond or Loan	Latin_America_Corporate_Bond_or_Loan
10	Credit	Single Name	Corporate	New Zealand Corporate	New_Zealand_Corporate
11	Credit	Single Name	Corporate	North American Corporate	North_American_Corporate
12	Credit	Single Name	Corporate	Singapore Corporate	Singapore_Corporate
13	Credit	Single Name	Corporate	Standard Asia Corporate	Standard_Asia_Corporate
14	Credit	Single Name	Corporate	Standard Australia Corporate	Standard_Australia_Corporate
15	Credit	Single Name	Corporate	Standard Emerging European Corporate	Standard_Emerging_European_Corporate
16	Credit	Single Name	Corporate	Standard Emerging European Corporate LPN	Standard_Emerging_European_Corporate_LPN
17	Credit	Single Name	Corporate	Standard Japan Corporate	Standard_Japan_Corporate
18	Credit	Single Name	Corporate	Standard Latin America Corporate Bond	Standard_Latin_America_Corporate_Bond
19	Credit	Single Name	Corporate	Standard Latin America Corporate Bond or Loan	Standard_Latin_America_Corporate_Bond_or_Loan
20	Credit	Single Name	Corporate	Standard New Zealand Corporate	Standard_New_Zealand_Corporate
21	Credit	Single Name	Corporate	Standard North American Corporate	Standard_North_American_Corporate
22	Credit	Single Name	Corporate	Standard Singapore Corporate	Standard_Singapore_Corporate
23	Credit	Single Name	Corporate	Standard Subordinated European Insurance Corporate	Standard_Subordinated_European_Insurance_Corporate
24	Credit	Single Name	Corporate	Standard Sukuk Corporate	Standard_Sukuk_Corporate
25	Credit	Single Name	Corporate	Subordinated European Insurance Corporate	Subordinated_European_Insurance_Corporate

26	Credit	Single Name	Corporate	Sukuk Corporate	Sukuk_Corporate
27	Credit	Single Name	Corporate	Standard European Corporate	Standard_European_Corporate
28	Credit	Single Name	Recovery CDS	Fixed Recovery Swaps	Fixed_Recovery_Swaps
29	Credit	Single Name	Recovery CDS	Recovery Locks	Recovery_Locks
30	Credit	Single Name	Loans	ELCDS	ELCDS
31	Credit	Single Name	Loans	LCDS	LCDS
32	Credit	Single Name	Loans	Standard LCDS Bullet	Standard_LCDS_Bullet

### 3.1.1 Standard\_North\_American\_Corporate Product Definition

Example input values per SG2 Use Case

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	Standard_North_American_Corporate	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap Standard_North_American_Corporate Senior EZ1122334455 or LEI USD 20210301	
	Classification Type	SCUCCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Corp SN Sr USD 20210301 <sup>1</sup>	
	Underlying Asset type	U - Single Name	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery Type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	

<sup>1</sup> Preliminary value – format & content of FISN currently under review (applies to all following Product Definitions)

### 3.1.2 Asia\_Corporate Product Definition

Example input values per SG2 Use Case

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	Asia_Corporate	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap Asia_Corporate Senior EZ1122334455 or LEI USD 20210301	
	Classification Type	SCUCCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Corp SN Sr USD 20210301	
	Underlying Asset type	U - Single Name	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery Type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	

### 3.1.3 Australia\_Corporate Product Definition

Example input values per SG2 Use Case

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	Australia_Corporate	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap Australia_Corporate Senior EZ1122334455 or LEI USD 20210301	
	Classification Type	SCUCCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Corp SN Sr USD 20210301	
	Underlying Asset type	U - Single Name	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery Type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	

### 3.1.4 Emerging\_European\_Corporate Product Definition

Example input values per SG2 Use Case

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	Emerging_European_Corporate	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	EUR	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap Emerging_European_Corporate Senior EZ1122334455 or LEI EUR 20210301	
	Classification Type	SCUCCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Corp SN Sr EUR 20210301	
	Underlying Asset type	U - Single Name	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery Type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	



### 3.1.5 Emerging\_European\_Corporate\_LPN Product Definition

Example input values per SG2 Use Case

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	Emerging_European_Corporate_LPN	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	EUR	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap Emerging_European_Corporate_LPN Senior EZ1122334455 or LEI EUR 20210301	
	Classification Type	SCUCCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Corp SN Sr EUR 20210301	
	Underlying Asset type	U - Single Name	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery Type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	

### 3.1.6 European\_Corporate Product Definition

Example input values per SG2 Use Case

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	European_Corporate	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	EUR	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap European_Corporate Senior EZ1122334455 or LEI EUR 20210301	
	Classification Type	SCUCCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Corp SN Sr EUR 20210301	
	Underlying Asset type	U - Single Name	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery Type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	

### 3.1.7 Japan\_Corporate Product Definition

Example input values per SG2 Use Case

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	Japan_Corporate	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	JPY	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap Japan_Corporate Senior EZ1122334455 or LEI JPY 20210301	
	Classification Type	SCUCCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Corp SN Sr JPY 20210301	
	Underlying Asset type	U - Single Name	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery Type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	

### 3.1.8 Latin\_America\_Corporate Product Definition

Example input values per SG2 Use Case

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	Latin_America_Corporate	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap Latin_America_Corporate Senior EZ1122334455 or LEI USD 20210301	
	Classification Type	SCUCCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Corp SN Sr USD 20210301	
	Underlying Asset type	U - Single Name	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery Type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	

### 3.1.9 Latin\_America\_Corporate\_Bond Product Definition

Example input values per SG2 Use Case

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	Latin_America_Corporate_Bond	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap Latin_America_Corporate_Bond Senior EZ1122334455 or LEI USD 20210301	
	Classification Type	SCUCCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Corp SN Sr USD 20210301	
	Underlying Asset type	U - Single Name	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery Type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	

### 3.1.10 Latin\_America\_Corporate\_Bond\_Or\_Loan Product Definition

Example input values per SG2 Use Case

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	Latin_America_Corporate_Bond_Or_Loan	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap Latin_America_Corporate_Bond_Or_Loan Senior EZ1122334455 or LEI USD 20210301	
	Classification Type	SCUCCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Corp SN Sr USD 20210301	
	Underlying Asset type	U - Single Name	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery Type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	

### 3.1.11 New\_Zealand\_Corporate Product Definition

Example input values per SG2 Use Case

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	New_Zealand_Corporate	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap New_Zealand_Corporate Senior EZ1122334455 or LEI USD 20210301	
	Classification Type	SCUCCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Corp SN Sr USD 20210301	
	Underlying Asset type	U - Single Name	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery Type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	

### 3.1.12 North\_American\_Corporate Product Definition

Example input values per SG2 Use Case

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	North_American_Corporate	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap North_American_Corporate Senior EZ1122334455 or LEI USD 20210301	
	Classification Type	SCUCCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Corp SN Sr USD 20210301	
	Underlying Asset type	U - Single Name	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery Type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	



### 3.1.13 Singapore\_Corporate Product Definition

Example input values per SG2 Use Case

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	Singapore_Corporate	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap Singapore_Corporate Senior EZ1122334455 or LEI USD 20210301	
	Classification Type	SCUCCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Corp SN Sr USD 20210301	
	Underlying Asset type	U - Single Name	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery Type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	

### 3.1.14 Standard\_Asia\_Corporate Product Definition

Example input values per SG2 Use Case

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	Standard_Asia_Corporate	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap Standard_Asia_Corporate Senior EZ1122334455 or LEI USD 20210301	
	Classification Type	SCUCCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Corp SN Sr USD 20210301	
	Underlying Asset type	U - Single Name	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery Type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	

### 3.1.15 Standard\_Australia\_Corporate Product Definition

Example input values per SG2 Use Case

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	Standard_Australia_Corporate	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap Standard_Australia_Corporate Senior EZ1122334455 or LEI USD 20210301	
	Classification Type	SCUCCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Corp SN Sr USD 20210301	
	Underlying Asset type	U - Single Name	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery Type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	

### 3.1.16 Standard\_Emerging\_European\_Corporate Product Definition

Example input values per SG2 Use Case

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	Standard_Emerging_European_Corporate	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	EUR	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap Standard_Emerging_European_Corporate Senior EZ1122334455 or LEI EUR 20210301	
	Classification Type	SCUCCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Corp SN Sr EUR 20210301	
	Underlying Asset type	U - Single Name	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery Type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	

### 3.1.17 Standard\_Emerging\_European\_Corporate\_LPN Product Definition

Example input values per SG2 Use Case

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	Standard_Emerging_European_Corporate_LPN	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	EUR	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap Standard_Emerging_European_Corporate_LPN Senior EZ1122334455 or LEI EUR 20210301	
	Classification Type	SCUCCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Corp SN Sr EUR 20210301	
	Underlying Asset type	U - Single Name	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery Type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	

### 3.1.18 Standard\_Japan\_Corporate Product Definition

Example input values per SG2 Use Case

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	Standard_Japan_Corporate	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	JPY	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap Standard_Japan_Corporate Senior EZ1122334455 or LEI JPY 20210301	
	Classification Type	SCUCCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Corp SN Sr JPY 20210301	
	Underlying Asset type	U - Single Name	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery Type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	

### 3.1.19 Standard\_Latin\_America\_Corporate\_Bond Product Definition

Example input values per SG2 Use Case

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	Standard_Latin_America_Corporate_Bond	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap Standard_Latin_America_Corporate_Bond Senior EZ1122334455 or LEI USD 20210301	
	Classification Type	SCUCCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Corp SN Sr USD 20210301	
	Underlying Asset type	U - Single Name	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery Type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	

### 3.1.20 Standard\_Latin\_America\_Corporate\_Bond\_Or\_Loan Product Definition

Example input values per SG2 Use Case

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	Standard_Latin_America_Corporate_Bond_Or_Loan	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap Standard_Latin_America_Corporate_Bond_Or_Loan Senior EZ1122334455 or LEI USD 20210301	
	Classification Type	SCUCCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Corp SN Sr USD 20210301	
	Underlying Asset type	U - Single Name	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery Type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	



### 3.1.21 Standard\_New\_Zealand\_Corporate Product Definition

Example input values per SG2 Use Case

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	Standard_New_Zealand_Corporate	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap Standard_New_Zealand_Corporate Senior EZ1122334455 or LEI USD 20210301	
	Classification Type	SCUCCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Corp SN Sr USD 20210301	
	Underlying Asset type	U - Single Name	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery Type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	

### 3.1.22 Standard\_Singapore\_Corporate Product Definition

Example input values per SG2 Use Case

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	Standard_Singapore_Corporate	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap Standard_Singapore_Corporate Senior EZ1122334455 or LEI USD 20210301	
	Classification Type	SCUCCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Corp SN Sr USD 20210301	
	Underlying Asset type	U - Single Name	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery Type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	

### 3.1.23 Standard\_Subordinated\_European\_Insurance\_Corporate Product Definition

Example input values per SG2 Use Case

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	Standard_Subordinated_European_Insurance_Corporate	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	EUR	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap Standard_Subordinated_European_Insurance_Corporate Senior EZ1122334455 or LEI EUR 20210301	
	Classification Type	SCUCCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Corp SN Sr EUR 20210301	
	Underlying Asset type	U - Single Name	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery Type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	

### 3.1.24 Standard\_Sukuk\_Corporate Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	Standard_Sukuk_Corporate	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap Standard_Sukuk_Corporate Senior EZ1122334455 or LEI USD 20210301	
	Classification Type	SCUCCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Corp SN Sr USD 20210301	
	Underlying Asset type	U - Single Name	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery Type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	

### 3.1.25 Subordinated\_European\_Insurance\_Corporate Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	Subordinated_European_Insurance_Corporate	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	EUR	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap Subordinated_European_Insurance_Corporate Senior EZ1122334455 or LEI EUR 20210301	
	Classification Type	SCUCCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Corp SN Sr EUR 20210301	
	Underlying Asset type	U - Single Name	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery Type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	

### 3.1.26 Sukuk\_Corporate Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	Sukuk_Corporate	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap Sukuk_Corporate Senior EZ1122334455 or LEI USD 20210301	
	Classification Type	SCUCCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Corp SN Sr USD 20210301	
	Underlying Asset type	U - Single Name	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery Type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	

### 3.1.27 Standard\_European\_Corporate Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	Standard_European_Corporate	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	EUR	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap Standard_European_Corporate Senior EZ1122334455 or LEI EUR 20210301	
	Classification Type	SCUCCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Corp SN Sr EUR 20210301	
	Underlying Asset type	U - Single Name	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery Type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	

### 3.1.28 Fixed\_Recovery\_Swaps Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	Fixed_Recovery_Swaps	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap Fixed_Recovery_Swaps Senior EZ1122334455 or LEI USD 20210301	
	Classification Type	SCUCCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Corp SN Sr USD 20210301	
	Underlying Asset type	U - Single Name	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery Type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	



### 3.1.29 Recovery\_Locks Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	Recovery_Locks	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap Recovery_Locks Senior EZ1122334455 or LEI USD 20210301	
	Classification Type	SCUCCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Corp SN Sr USD 20210301	
	Underlying Asset type	U - Single Name	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery Type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	

### 3.1.30 ELCDS Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	ELCDS	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap ELCDS Senior EZ1122334455 or LEI USD 20210301	
	Classification Type	SCUCCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Corp SN Sr USD 20210301	
	Underlying Asset type	U - Single Name	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery Type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	

### 3.1.31 LCDS Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	LCDS	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap LCDS Senior EZ1122334455 or LEI USD 20210301	
	Classification Type	SCUCCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Corp SN Sr USD 20210301	
	Underlying Asset type	U - Single Name	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery Type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	

### 3.1.32 Standard\_LCDS\_Bullet Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	Standard_LCDS_Bullet	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap Standard_LCDS_Bullet Senior EZ1122334455 or LEI USD 20210301	
	Classification Type	SCUCCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Corp SN Sr USD 20210301	
	Underlying Asset type	U - Single Name	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery Type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	

### 3.2 Municipal Instrument Matrix

The below is based on the products identified as part of the ISDA 2.0 taxonomy

#	Asset Class	Base Product	Sub-Product	Transaction Type	DSB Product Definition Name
1	Credit	Single Name	Muni	US Municipal Full Faith and Credit	US_Municipal_Full_Faith_and_Credit
2	Credit	Single Name	Muni	US Municipal General Fund	US_Municipal_General_Fund
3	Credit	Single Name	Muni	US Municipal Revenue	US_Municipal_Revenue
4	Credit	Single Name	Muni	Standard US Municipal Full Faith and Credit	Standard_US_Municipal_Full_Faith_and_Credit
5	Credit	Single Name	Muni	Standard US Municipal General Fund	Standard_US_Municipal_General_Fund
6	Credit	Single Name	Muni	Standard US Municipal Revenue	Standard_US_Municipal_Revenue

### 3.2.1 Standard\_US\_Municipal\_Full\_Faith\_and\_Credit Use Case

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C – Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	Standard_US_Municipal_Full_Faith_and_Credit	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap Standard_US_Municipal_Full_Faith_and_Credit Senior EZ1122334455 or LEI USD 20210301	
	Classification Type	SCUCLA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Muni SN Sr USD 20210301	
	Underlying Asset type	U - Single Name	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	L - Local	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	

### 3.2.2 US\_Municipal\_Full\_Faith\_and\_Credit Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C – Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	US_Municipal_Full_Faith_and_Credit	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap US_Municipal_Full_Faith_and_Credit Senior EZ1122334455 or LEI USD 20210301	
	Classification Type	SCUCLA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Muni SN Sr USD 20210301	
	Underlying Asset type	U - Single Name	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	L - Local	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	

### 3.2.3 US\_Municipal\_General\_Fund Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C – Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	US_Municipal_General_Fund	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap US_Municipal_General_Fund Senior EZ1122334455 or LEI USD 20210301	
	Classification Type	SCUCLA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Muni SN Sr USD 20210301	
	Underlying Asset type	U - Single Name	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	L - Local	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	



### 3.2.4 US\_Municipal\_Revenue Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C – Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	US_Municipal_Revenue	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap US_Municipal_Revenue Senior EZ1122334455 or LEI USD 20210301	
	Classification Type	SCUCLA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Muni SN Sr USD 20210301	
	Underlying Asset type	U - Single Name	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	L - Local	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	

### 3.2.5 Standard\_US\_Municipal\_General\_Fund Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C – Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	Standard_US_Municipal_General_Fund	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap Standard_US_Municipal_General_Fund Senior EZ1122334455 or LEI USD 20210301	
	Classification Type	SCUCLA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Muni SN Sr USD 20210301	
	Underlying Asset type	U - Single Name	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	L - Local	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	

### 3.2.6 Standard\_US\_Municipal\_Revenue Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C – Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	Standard_US_Municipal_Revenue	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap Standard_US_Municipal_Revenue Senior EZ1122334455 or LEI USD 20210301	
	Classification Type	SCUCLA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Muni SN Sr USD 20210301	
	Underlying Asset type	U - Single Name	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	L - Local	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	

### 3.3 Sovereign Instrument Matrix

The below is based on the products identified as part of the ISDA 2.0 taxonomy

#	Asset Class	Base Product	Sub-Product	Transaction Type	DSB Product Definition Name
1	Credit	Single Name	Sovereign	Asia Sovereign	Asia_Sovereign
2	Credit	Single Name	Sovereign	Australia Sovereign	Australia_Sovereign
3	Credit	Single Name	Sovereign	Emerging European and Middle Eastern Sovereign	Emerging_European_and_Middle_Eastern_Sovereign
4	Credit	Single Name	Sovereign	Japan Sovereign	Japan_Sovereign
5	Credit	Single Name	Sovereign	Latin America Sovereign	Latin_America_Sovereign
6	Credit	Single Name	Sovereign	New Zealand Sovereign	New_Zealand_Sovereign
7	Credit	Single Name	Sovereign	Singapore Sovereign	Singapore_Sovereign
8	Credit	Single Name	Sovereign	Standard Asia Sovereign	Standard_Asia_Sovereign
9	Credit	Single Name	Sovereign	Standard Australia Sovereign	Standard_Australia_Sovereign
10	Credit	Single Name	Sovereign	Standard Emerging European and Middle Eastern Sovereign	Standard_Emerging_European_and_Middle_Eastern_Sovereign
11	Credit	Single Name	Sovereign	Standard Japan Sovereign	Standard_Japan_Sovereign
12	Credit	Single Name	Sovereign	Standard Latin America Sovereign	Standard_Latin_America_Sovereign
13	Credit	Single Name	Sovereign	Standard New Zealand Sovereign	Standard_New_Zealand_Sovereign
14	Credit	Single Name	Sovereign	Standard Singapore Sovereign	Standard_Singapore_Sovereign
15	Credit	Single Name	Sovereign	Standard Sukuk Sovereign	Standard_Sukuk_Sovereign
16	Credit	Single Name	Sovereign	Standard Western European Sovereign	Standard_Western_European_Sovereign
17	Credit	Single Name	Sovereign	Sukuk Sovereign	Sukuk_Sovereign
18	Credit	Single Name	Sovereign	Western European Sovereign	Western_European_Sovereign

### 3.3.2 Asia\_Sovereign Use Case

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	Asia_Sovereign	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap Asia_Sovereign Senior EZ1122334455 or LEI USD 20210301	
	Classification Type	SCUCSA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Sov SN Sr USD 20210301	
	Underlying Asset type	U - Single Name	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	S - Sovereign	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	

### 3.3.3 Australia\_Sovereign Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	Australia_Sovereign	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap Australia_Sovereign Senior EZ1122334455 or LEI USD 20210301	
	Classification Type	SCUCSA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Sov SN Sr USD 20210301	
	Underlying Asset type	U - Single Name	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	S - Sovereign	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	

### 3.3.4 Emerging\_European\_And\_Middle\_Eastern\_Sovereign Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	Emerging_European_And_Middle_Eastern_Sovereign	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	EUR	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap Emerging_European_And_Middle_Eastern_Sovereign Senior EZ1122334455 or LEI EUR 20210301	
	Classification Type	SCUCSA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Sov SN Sr EUR 20210301	
	Underlying Asset type	U - Single Name	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	S - Sovereign	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	

### 3.3.5 Japan\_Sovereign Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	Japan_Sovereign	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	JPY	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap Japan_Sovereign Senior EZ1122334455 or LEI JPY 20210301	
	Classification Type	SCUCSA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Sov SN Sr JPY 20210301	
	Underlying Asset type	U - Single Name	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	S - Sovereign	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	



### 3.3.6 Latin\_America\_Sovereign Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	Latin_America_Sovereign	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap Latin_America_Sovereign Senior EZ1122334455 or LEI USD 20210301	
	Classification Type	SCUCSA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Sov SN Sr USD 20210301	
	Underlying Asset type	U - Single Name	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	S - Sovereign	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	

### 3.3.7 New\_Zealand\_Sovereign Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	New_Zealand_Sovereign	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap New_Zealand_Sovereign Senior EZ1122334455 or LEI USD 20210301	
	Classification Type	SCUCSA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Sov SN Sr USD 20210301	
	Underlying Asset type	U - Single Name	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	S - Sovereign	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	

### 3.3.8 Singapore\_Sovereign Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	Singapore_Sovereign	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap Singapore_Sovereign Senior EZ1122334455 or LEI USD 20210301	
	Classification Type	SCUCSA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Sov SN Sr USD 20210301	
	Underlying Asset type	U - Single Name	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	S - Sovereign	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	

### 3.3.9 Standard\_Asia\_Sovereign Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	Standard_Asia_Sovereign	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap Standard_Asia_Sovereign Senior EZ1122334455 or LEI USD 20210301	
	Classification Type	SCUCSA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Sov SN Sr USD 20210301	
	Underlying Asset type	U - Single Name	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	S - Sovereign	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	

### 3.3.10 Standard\_Australia\_Sovereign Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	Standard_Australia_Sovereign	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap Standard_Australia_Sovereign Senior EZ1122334455 or LEI USD 20210301	
	Classification Type	SCUCSA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Sov SN Sr USD 20210301	
	Underlying Asset type	U - Single Name	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	S - Sovereign	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	

### 3.3.11 Standard\_Emerging\_European\_And\_Middle\_Eastern\_Sovereign Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	Standard_Emerging_European_and_Middle_Eastern_Sovereign	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	EUR	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap Standard_Emerging_European_and_Middle_Eastern_Sovereign Senior EZ1122334455 or LEI EUR 20210301	
	Classification Type	SCUCSA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Sov SN Sr EUR 20210301	
	Underlying Asset type	U - Single Name	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	S - Sovereign	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	

### 3.3.12 Standard\_Japan\_Sovereign Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	Standard_Japan_Sovereign	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	JPY	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap Standard_Japan_Sovereign Senior EZ1122334455 or LEI JPY 20210301	
	Classification Type	SCUCSA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Sov SN Sr JPY 20210301	
	Underlying Asset type	U - Single Name	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	S - Sovereign	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	

### 3.3.13 Standard\_Latin\_America\_Sovereign Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	Standard_Latin_America_Sovereign	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap Standard_Latin_America_Sovereign Senior EZ1122334455 or LEI USD 20210301	
	Classification Type	SCUCSA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Sov SN Sr USD 20210301	
	Underlying Asset type	U - Single Name	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	S - Sovereign	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	



### 3.3.14 Standard\_New\_Zealand\_Sovereign Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	Standard_New_Zealand_Sovereign	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap Standard_New_Zealand_Sovereign Senior EZ1122334455 or LEI USD 20210301	
	Classification Type	SCUCSA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Sov SN Sr USD 20210301	
	Underlying Asset type	U - Single Name	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	S - Sovereign	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	

### 3.3.15 Standard\_Singapore\_Sovereign Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	Standard_Singapore_Sovereign	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap Standard_Singapore_Sovereign Senior EZ1122334455 or LEI USD 20210301	
	Classification Type	SCUCSA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Sov SN Sr USD 20210301	
	Underlying Asset type	U - Single Name	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	S - Sovereign	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	

### 3.3.16 Standard\_Sukuk\_Sovereign Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	Standard_Sukuk_Sovereign	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap Standard_Sukuk_Sovereign Senior EZ1122334455 or LEI USD 20210301	
	Classification Type	SCUCSA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Sov SN Sr USD 20210301	
	Underlying Asset type	U - Single Name	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	S - Sovereign	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	

### 3.3.17 Standard\_Western\_European\_Sovereign Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	Standard_Western_European_Sovereign	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	EUR	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap Standard_Western_European_Sovereign Senior EZ1122334455 or LEI EUR 20210301	
	Classification Type	SCUCSA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Sov SN Sr EUR 20210301	
	Underlying Asset type	U - Single Name	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	S - Sovereign	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	

### 3.3.18 Sukuk\_Sovereign Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	Sukuk_Sovereign	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap Sukuk_Sovereign Senior EZ1122334455 or LEI USD 20210301	
	Classification Type	SCUCSA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Sov SN Sr USD 20210301	
	Underlying Asset type	U - Single Name	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	S - Sovereign	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	

### 3.3.19 Western\_European\_Sovereign Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	Western_European_Sovereign	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	EUR	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap Western_European_Sovereign Senior EZ1122334455 or LEI EUR 20210301	
	Classification Type	SCUCSA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Sov SN Sr EUR 20210301	
	Underlying Asset type	U - Single Name	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	S - Sovereign	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	

### 3.4 ABS Instrument Matrix

The below is based on the products identified as part of the ISDA 2.0 taxonomy

#	Asset Class	Base Product	Sub-Product	Transaction Type	DSB Product Definition Name
1	Credit	Single Name	ABS	CDS on CDO	CDS_on_CDO
2	Credit	Single Name	ABS	MBS	MBS
3	Credit	Single Name	ABS	European MBS	European_MBS

### 3.4.1 CDS\_on\_CDO Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	CDS_on_CDO	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap CDS_on_CDO Senior EZ1122334455 or LEI USD 20210301	
	Classification Type	SCMCCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Corp SN Sr USD 20210301	
	Underlying Asset type	M - Other	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	



### 3.4.2 MBS Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	MBS	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap MBS Senior EZ1122334455 or LEI USD 20210301	
	Classification Type	SCMCCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Corp SN Sr USD 20210301	
	Underlying Asset type	M - Other	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	

### 3.4.3 European\_MBS Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	European_MBS	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	EUR	
	Expiry date	20210301	
	Underlying ISIN or Issuer LEI	EZ1122334455 or LEI	
	Debt Seniority	Senior	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap European_MBS Senior EZ1122334455 or LEI EUR 20210301	
	Classification Type	SCMCCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Corp SN Sr EUR 20210301	
	Underlying Asset type	M - Other	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	

### 3.5 Index Tranche Instrument Matrix

The below is based on the products identified as part of the ISDA 2.0 taxonomy

#	Asset Class	Base Product	Sub-Product	Transaction Type	DSB Product Definition Name
1	Credit	Index Tranche	CDX	CDX Tranche HY	CDX_Tranche_HY
2	Credit	Index Tranche	CDX	CDX Tranche IG	CDX_Tranche_IG
3	Credit	Index Tranche	CDX	CDX Tranche XO	CDX_Tranche_XO
4	Credit	Index Tranche	CDX	Standard CDX Tranche HY	Standard_CDX_Tranche_HY
5	Credit	Index Tranche	CDX	Standard CDX Tranche IG	Standard_CDX_Tranche_IG
6	Credit	Index Tranche	LCDX	LCDX Tranche	LCDX_Tranche
7	Credit	Index Tranche	LCDX	Standard LCDX Bullet Tranche	Standard_LCDX_Bullet_Tranche
8	Credit	Index Tranche	MCDX	MCDX Tranche	MCDX_Tranche
9	Credit	Index Tranche	CDX Structured Tranche	CDX Blended Tranche	CDX_Blended_Tranche
10	Credit	Index Tranche	CDX Structured Tranche	CDX Risky Zero Tranche	CDX_Risky_Zero_Tranche
11	Credit	Index Tranche	iTraxx	iTraxx Asia Ex Japan Tranche	iTraxx_Asia_Ex_Japan_Tranche
12	Credit	Index Tranche	iTraxx	iTraxx Australia Tranche	iTraxx_Australia_Tranche
13	Credit	Index Tranche	iTraxx	iTraxx Europe Tranche	iTraxx_Europe_Tranche
14	Credit	Index Tranche	iTraxx	iTraxx Japan Tranche	iTraxx_Japan_Tranche
15	Credit	Index Tranche	iTraxx	Standard iTraxx Europe Tranche	Standard_iTraxx_Europe_Tranche
16	Credit	Index Tranche	iTraxx Structured Tranche	iTraxx Blended Tranche	iTraxx_Blended_Tranche
17	Credit	Index Tranche	iTraxx Structured Tranche	iTraxx Risky Zero Tranche	iTraxx_Risky_Zero_Tranche
18	Credit	Index Tranche	ABX	ABX Tranche	ABX_Tranche

### 3.5.1 CDX\_Tranche\_HY Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	CDX_Tranche_HY	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying Instrument Index	CDXTrancheHY	
	Debt Seniority	Senior	
	Underlying credit index series (RTS2 Annex IV Field 35)	25	
	Underlying credit index version (RTS2 Annex IV Field 36)	1	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap CDX_Tranche_HY 25 1 Senior USD 20210301	
	Classification Type	SCVCCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Idx Tra Sr CDX HY 20210301	
	Underlying Asset type	V - Index Tranche	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	
	ISO Underlying Instrument Index	CDXTrancheHY	

### 3.5.2 CDX\_Tranche\_IG Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	CDX_Tranche_IG	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying Instrument Index	CDXTrancheIG	
	Debt Seniority	Senior	
	Underlying credit index series (RTS2 Annex IV Field 35)	25	
	Underlying credit index version (RTS2 Annex IV Field 36)	1	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap CDX_Tranche_IG 25 1 Senior USD 20210301	
	Classification Type	SCVCCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Idx Tra Sr CDX IG 20210301	
	Underlying Asset type	V - Index Tranche	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	
	ISO Underlying Instrument Index	CDXTrancheIG	

### 3.5.3 CDX\_Tranche\_XO Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	CDX_Tranche_XO	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying Instrument Index	CDXTrancheXO	
	Debt Seniority	Senior	
	Underlying credit index series (RTS2 Annex IV Field 35)	25	
	Underlying credit index version (RTS2 Annex IV Field 36)	1	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap CDX_Tranche_XO 25 1 Senior USD 20210301	
	Classification Type	SCVCCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Idx Tra Sr CDX XO 20210301	
	Underlying Asset type	V - Index Tranche	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	
	ISO Underlying Instrument Index	CDXTrancheXO	

### 3.5.4 Standard\_CDX\_Tranche\_HY Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	Standard_CDX_Tranche_HY	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying Instrument Index	StandardCDXTrancheHY	
	Debt Seniority	Senior	
	Underlying credit index series (RTS2 Annex IV Field 35)	25	
	Underlying credit index version (RTS2 Annex IV Field 36)	1	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap Standard_CDX_Tranche_HY 25 1 Senior USD 20210301	
	Classification Type	SCVCCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Idx Tra Sr StdCDXHY 20210301	
	Underlying Asset type	V - Index Tranche	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	
	ISO Underlying Instrument Index	StandardCDXTrancheHY	

### 3.5.5 Standard\_CDX\_Tranche\_IG Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	Standard_CDX_Tranche_IG	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying Instrument Index	StandardCDXTrancheIG	
	Debt Seniority	Senior	
	Underlying credit index series (RTS2 Annex IV Field 35)	25	
	Underlying credit index version (RTS2 Annex IV Field 36)	1	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap Standard_CDX_Tranche_IG 25 1 Senior USD 20210301	
	Classification Type	SCVCCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Idx Tra Sr StdCDXIG 20210301	
	Underlying Asset type	V - Index Tranche	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	
	ISO Underlying Instrument Index	StandardCDXTrancheIG	



### 3.5.6 LCDX\_Tranche Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	LCDX_Tranche	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying Instrument Index	LCDXTranche	
	Debt Seniority	Senior	
	Underlying credit index series (RTS2 Annex IV Field 35)	25	
	Underlying credit index version (RTS2 Annex IV Field 36)	1	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap LCDX_Tranche 25 1 Senior USD 20210301	
	Classification Type	SCVCCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Idx Tra Sr LCDX 20210301	
	Underlying Asset type	V - Index Tranche	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	
	ISO Underlying Instrument Index	LCDXTranche	

### 3.5.7 Standard\_LCDX\_Bullet\_Tranche Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	Standard_LCDX_Bullet_Tranche	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying Instrument Index	StandardLCDXBulletTranche	
	Debt Seniority	Senior	
	Underlying credit index series (RTS2 Annex IV Field 35)	25	
	Underlying credit index version (RTS2 Annex IV Field 36)	1	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap Standard_LCDX_Bullet_Tranche 25 1 Senior USD 20210301	
	Classification Type	SCVCCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Idx Tra Sr StdLCDX 20210301	
	Underlying Asset type	V - Index Tranche	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	
	ISO Underlying Instrument Index	StandardLCDXBulletTranche	

### 3.5.8 MCDX\_Tranche Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	MCDX_Tranche	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying Instrument Index	MCDXTranche	
	Debt Seniority	Senior	
	Underlying credit index series (RTS2 Annex IV Field 35)	25	
	Underlying credit index version (RTS2 Annex IV Field 36)	1	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap MCDX_Tranche 25 1 Senior USD 20210301	
	Classification Type	SCVCCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Idx Tra Sr MCDX 20210301	
	Underlying Asset type	V - Index Tranche	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	
	ISO Underlying Instrument Index	MCDXTranche	

### 3.5.9 CDX\_Blended\_Tranche Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	CDX_Blended_Tranche	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying Instrument Index	CDXBlendedTranche	
	Debt Seniority	Senior	
	Underlying credit index series (RTS2 Annex IV Field 35)	25	
	Underlying credit index version (RTS2 Annex IV Field 36)	1	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap CDX_Blended_Tranche 25 1 Senior USD 20210301	
	Classification Type	SCVCCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Idx Tra Sr CDXBlend 20210301	
	Underlying Asset type	V - Index Tranche	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	
	ISO Underlying Instrument Index	CDXBlendedTranche	

### 3.5.10 CDX\_Risky\_Zero\_Tranche Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	CDX_Risky_Zero_Tranche	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying Instrument Index	CDXRiskyZeroTranche	
	Debt Seniority	Senior	
	Underlying credit index series (RTS2 Annex IV Field 35)	25	
	Underlying credit index version (RTS2 Annex IV Field 36)	1	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap CDX_Risky_Zero_Tranche 25 1 Senior USD 20210301	
	Classification Type	SCVCCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Idx Tra Sr CDXZero 20210301	
	Underlying Asset type	V - Index Tranche	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	
	ISO Underlying Instrument Index	CDXRiskyZeroTranche	

### 3.5.11 iTraxx\_Asia\_Ex\_Japan\_Trache Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	iTraxx_Asia_Ex_Japan_Trache	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying Instrument Index	iTraxxAsiaExJapanTranche	
	Debt Seniority	Senior	
	Underlying credit index series (RTS2 Annex IV Field 35)	25	
	Underlying credit index version (RTS2 Annex IV Field 36)	1	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap iTraxx_Asia_Ex_Japan_Trache 25 1 Senior USD 20210301	
	Classification Type	SCVCCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Idx Tra Sr iTraxAEJ 20210301	
	Underlying Asset type	V - Index Tranche	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	
	ISO Underlying Instrument Index	iTraxxAsiaExJapanTranche	

### 3.5.12 iTraxx\_Australia\_Tranche Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	iTraxx_Australia_Tranche	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying Instrument Index	iTraxxAustraliaTranche	
	Debt Seniority	Senior	
	Underlying credit index series (RTS2 Annex IV Field 35)	25	
	Underlying credit index version (RTS2 Annex IV Field 36)	1	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap iTraxx_Australia_Tranche 25 1 Senior USD 20210301	
	Classification Type	SCVCCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Idx Tra Sr iTraxAus 20210301	
	Underlying Asset type	V - Index Tranche	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	
	ISO Underlying Instrument Index	iTraxxAustraliaTranche	

### 3.5.13 iTraxx\_Europe\_Tranche Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	iTraxx_Europe_Tranche	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	EUR	
	Expiry date	20210301	
	Underlying Instrument Index	iTraxxEuropeTranche	
	Debt Seniority	Senior	
	Underlying credit index series (RTS2 Annex IV Field 35)	25	
	Underlying credit index version (RTS2 Annex IV Field 36)	1	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap iTraxx_Europe_Tranche 25 1 Senior EUR 20210301	
	Classification Type	SCVCCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Idx Tra Sr iTraxEur 20210301	
	Underlying Asset type	V - Index Tranche	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	
	ISO Underlying Instrument Index	iTraxxEuropeTranche	



### 3.5.14 iTraxx\_Japan\_Tranche Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	iTraxx_Japan_Tranche	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	JPY	
	Expiry date	20210301	
	Underlying Instrument Index	iTraxxJapanTranche	
	Debt Seniority	Senior	
	Underlying credit index series (RTS2 Annex IV Field 35)	25	
	Underlying credit index version (RTS2 Annex IV Field 36)	1	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap iTraxx_Japan_Tranche 25 1 Senior JPY 20210301	
	Classification Type	SCVCCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Idx Tra Sr iTraxJpn 20210301	
	Underlying Asset type	V - Index Tranche	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	
	ISO Underlying Instrument Index	iTraxxJapanTranche	

### 3.5.15 Standard\_iTraxx\_Europe\_Trache Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	iTraxx_Europe_Trache	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	EUR	
	Expiry date	20210301	
	Underlying Instrument Index	iTraxxEuropeTranche	
	Debt Seniority	Senior	
	Underlying credit index series (RTS2 Annex IV Field 35)	25	
	Underlying credit index version (RTS2 Annex IV Field 36)	1	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap Standard_iTraxx_Europe_Trache 25 1 Senior EUR 20210301	
	Classification Type	SCVCCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Idx Tra Sr StdITrEu 20210301	
	Underlying Asset type	V - Index Tranche	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	
	ISO Underlying Instrument Index	iTraxxEuropeTranche	

### 3.5.16 iTraxx\_Blended\_Tranche Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	iTraxx_Blended_Tranche	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying Instrument Index	iTraxxBlendedTranche	
	Debt Seniority	Senior	
	Underlying credit index series (RTS2 Annex IV Field 35)	25	
	Underlying credit index version (RTS2 Annex IV Field 36)	1	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap iTraxx_Blended_Tranche 25 1 Senior USD 20210301	
	Classification Type	SCVCCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Idx Tra Sr iTraxBld 20210301	
	Underlying Asset type	V - Index Tranche	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	
	ISO Underlying Instrument Index	iTraxxBlendedTranche	

### 3.5.17 iTraxx\_Risky\_Zero\_Tranche Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	iTraxx_Risky_Zero_Tranche	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying Instrument Index	iTraxxRiskyZeroTranche	
	Debt Seniority	Senior	
	Underlying credit index series (RTS2 Annex IV Field 35)	25	
	Underlying credit index version (RTS2 Annex IV Field 36)	1	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap iTraxx_Risky_Zero_Tranche 25 1 Senior USD 20210301	
	Classification Type	SCVCCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Idx Tra Sr iTrax0 20210301	
	Underlying Asset type	V - Index Tranche	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	
	ISO Underlying Instrument Index	iTraxxRiskyZeroTranche	

### 3.5.18 ABX\_Tranche Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	ABX_Tranche	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying Instrument Index	ABXTranche	
	Debt Seniority	Senior	
	Underlying credit index series (RTS2 Annex IV Field 35)	25	
	Underlying credit index version (RTS2 Annex IV Field 36)	1	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap ABX_Tranche 25 1 Senior USD 20210301	
	Classification Type	SCVCCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Idx Tra Sr ABX 20210301	
	Underlying Asset type	V - Index Tranche	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	
	ISO Underlying Instrument Index	ABXTranche	

### 3.6 Index Instrument Matrix

The below is based on the products identified as part of the ISDA 2.0 taxonomy

#	Asset Class	Base Product	Sub-Product	Transaction Type	DSB Product Definition Name
1	Credit	Index	CDX	CDX HY	CDX_HY
2	Credit	Index	CDX	CDX IG	CDX_IG
3	Credit	Index	CDX	CDX XO	CDX_XO
4	Credit	Index	CDX	CDX Emerging Markets	CDX_Emerging_Markets
5	Credit	Index	CDX	CDX Emerging Markets Diversified	CDX_Emerging_Markets_Diversified
6	Credit	Index	LCDX	LCDX	LCDX
7	Credit	Index	LCDX	Standard LCDX Bullet	Standard_LCDX_Bullet
8	Credit	Index	MCDX	MCDX	MCDX
9	Credit	Index	iTraxx	iTraxx Asia Ex Japan	iTraxx_Asia_Ex_Japan
10	Credit	Index	iTraxx	iTraxx Australia	iTraxx_Australia
11	Credit	Index	iTraxx	iTraxx Europe	iTraxx_Europe
12	Credit	Index	iTraxx	iTraxx Japan	iTraxx_Japan
13	Credit	Index	iTraxx	iTraxx Lev X	iTraxx_Lev_X
14	Credit	Index	iTraxx	iTraxx Sov X	iTraxx_Sov_X
15	Credit	Index	iTraxx	iTraxx SDI	iTraxx_SDI
16	Credit	Index	ABX	ABX HE	ABX_HE
17	Credit	Index	CMBX	CMBX	CMBX

### 3.6.1 CDX\_HY Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	CDX_HY	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210620	
	Underlying Instrument Index	CDXHY	
	Underlying Instrument Index Term Unit	YEAR	
	Underlying Instrument Index Term Value	5	
	Debt Seniority	Senior	
	Underlying credit index series (RTS2 Annex IV Field 35)	25	
	Underlying credit index version (RTS2 Annex IV Field 36)	1	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap CDX_HY 5YEAR 25 1 Senior USD 20210620	
	Classification Type	SCICCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Idx Sr CDX HY 20210301	
	Underlying Asset type	I - Index	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	
	ISO Underlying Instrument Index	CDXHY	

### 3.6.2 CDX\_IG Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	CDX_IG	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210620	
	Underlying Instrument Index	CDXIG	
	Underlying Instrument Index Term Unit	YEAR	
	Underlying Instrument Index Term Value	5	
	Debt Seniority	Senior	
	Underlying credit index series (RTS2 Annex IV Field 35)	25	
	Underlying credit index version (RTS2 Annex IV Field 36)	1	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap CDX_IG 5YEAR 25 1 Senior USD 20210620	
	Classification Type	SCICCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Idx Sr CDX IG 20210301	
	Underlying Asset type	I - Index	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	
	ISO Underlying Instrument Index	CDXIG	



### 3.6.3 CDX\_XO Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	CDX_XO	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210620	
	Underlying Instrument Index	CDXXO	
	Underlying Instrument Index Term Unit	YEAR	
	Underlying Instrument Index Term Value	5	
	Debt Seniority	Senior	
	Underlying credit index series (RTS2 Annex IV Field 35)	25	
	Underlying credit index version (RTS2 Annex IV Field 36)	1	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap CDX_XO 5YEAR 25 1 Senior USD 20210620	
	Classification Type	SCICCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Idx Sr CDX XO 20210301	
	Underlying Asset type	I - Index	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	
	ISO Underlying Instrument Index	CDXXO	

### 3.6.4 CDX\_Emerging\_Markets Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	CDX_Emerging_Markets	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210620	
	Underlying Instrument Index	CDXEmergingMarkets	
	Underlying Instrument Index Term Unit	YEAR	
	Underlying Instrument Index Term Value	5	
	Debt Seniority	Senior	
	Underlying credit index series (RTS2 Annex IV Field 35)	25	
	Underlying credit index version (RTS2 Annex IV Field 36)	1	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap CDX_Emerging_Markets 5YEAR 25 1 Senior USD 20210620	
	Classification Type	SCICCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Idx Sr CDX EM 20210301	
	Underlying Asset type	I - Index	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	
	ISO Underlying Instrument Index	CDXEmergingMarkets	

### 3.6.5 CDX\_Emerging\_Markets\_Diversified Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	CDX_Emerging_Markets_Diversified	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210620	
	Underlying Instrument Index	CDXEmergingMarketsDiversified	
	Underlying Instrument Index Term Unit	YEAR	
	Underlying Instrument Index Term Value	5	
	Debt Seniority	Senior	
	Underlying credit index series (RTS2 Annex IV Field 35)	25	
	Underlying credit index version (RTS2 Annex IV Field 36)	1	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap CDX_Emerging_Markets_Diversified 5YEAR 25 1 Senior USD 20210620	
	Classification Type	SCICCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Idx Sr CDXEMDivsfd 20210301	
	Underlying Asset type	I - Index	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	
	ISO Underlying Instrument Index	CDXEmergingMarketsDiversified	

### 3.6.6 LCDX Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	LCDX	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210620	
	Underlying Instrument Index	LCDX	
	Underlying Instrument Index Term Unit	YEAR	
	Underlying Instrument Index Term Value	5	
	Debt Seniority	Senior	
	Underlying credit index series (RTS2 Annex IV Field 35)	25	
	Underlying credit index version (RTS2 Annex IV Field 36)	1	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap LCDX 5YEAR 25 1 Senior USD 20210620	
	Classification Type	SCICCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Idx Sr LCDX 20210301	
	Underlying Asset type	I - Index	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	
	ISO Underlying Instrument Index	LCDX	

### 3.6.7 Standard\_LCDX\_Bullet Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Use Case	Standard_LCDX_Bullet	
	Instrument Type	S - Swap	<a href="#">#1</a>
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210620	
	Underlying Instrument Index	StandardLCDXBullet	
	Underlying Instrument Index Term Unit	YEAR	
	Underlying Instrument Index Term Value	5	
	Debt Seniority	Senior	
	Underlying credit index series (RTS2 Annex IV Field 35)	25	
	Underlying credit index version (RTS2 Annex IV Field 36)	1	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap Standard_LCDX_Bullet 5YEAR 25 1 Senior USD 20210620	
	Classification Type	SCICCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Idx Sr Std LCDX Blt 20210301	
	Underlying Asset type	I - Index	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	
	ISO Underlying Instrument Index	StandardLCDXBullet	

### 3.6.8 MCDX Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	MCDX	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210620	
	Underlying Instrument Index	MCDX	
	Underlying Instrument Index Term Unit	YEAR	
	Underlying Instrument Index Term Value	5	
	Debt Seniority	Senior	
	Underlying credit index series (RTS2 Annex IV Field 35)	25	
	Underlying credit index version (RTS2 Annex IV Field 36)	1	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap MCDX 5YEAR 25 1 Senior USD 20210620	
	Classification Type	SCICCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Idx Sr MCDX 20210301	
	Underlying Asset type	I - Index	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	
	ISO Underlying Instrument Index	MCDX	

### 3.6.9 iTraxx\_Asia\_Ex\_Japan Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	iTraxx_Asia_Ex_Japan	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210620	
	Underlying Instrument Index	iTraxxAsiaExJapan	
	Underlying Instrument Index Term Unit	YEAR	
	Underlying Instrument Index Term Value	5	
	Debt Seniority	Senior	
	Underlying credit index series (RTS2 Annex IV Field 35)	25	
	Underlying credit index version (RTS2 Annex IV Field 36)	1	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap iTraxx_Asia_Ex_Japan 5YEAR 25 1 Senior USD 20210620	
	Classification Type	SCICCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Idx Sr iTraxAEJ 20210301	
	Underlying Asset type	I - Index	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	
	ISO Underlying Instrument Index	iTraxxAsiaExJapan	

### 3.6.10 iTraxx\_Australia Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	iTraxx_Australia	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210620	
	Underlying Instrument Index	iTraxxAustralia	
	Underlying Instrument Index Term Unit	YEAR	
	Underlying Instrument Index Term Value	5	
	Debt Seniority	Senior	
	Underlying credit index series (RTS2 Annex IV Field 35)	25	
	Underlying credit index version (RTS2 Annex IV Field 36)	1	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap iTraxx_Australia 5YEAR 25 1 Senior USD 20210620	
	Classification Type	SCICCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Idx Sr iTraxAus 20210301	
	Underlying Asset type	I - Index	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	
	ISO Underlying Instrument Index	iTraxxAustralia	



### 3.6.11 iTraxx\_Europe Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	iTraxx_Europe	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	EUR	
	Expiry date	20210620	
	Underlying Instrument Index	iTraxxEurope	
	Underlying Instrument Index Term Unit	YEAR	
	Underlying Instrument Index Term Value	5	
	Debt Seniority	Senior	
	Underlying credit index series (RTS2 Annex IV Field 35)	25	
	Underlying credit index version (RTS2 Annex IV Field 36)	1	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap iTraxx_Europe 5YEAR 25 1 Senior EUR 20210620	
	Classification Type	SCICCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Idx Sr iTraxEur 20210301	
	Underlying Asset type	I - Index	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	
	ISO Underlying Instrument Index	iTraxxEurope	

### 3.6.12 iTraxx\_Japan Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	iTraxx_Japan	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	JPY	
	Expiry date	20210620	
	Underlying Instrument Index	iTraxxJapan	
	Underlying Instrument Index Term Unit	YEAR	
	Underlying Instrument Index Term Value	5	
	Debt Seniority	Senior	
	Underlying credit index series (RTS2 Annex IV Field 35)	25	
	Underlying credit index version (RTS2 Annex IV Field 36)	1	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap iTraxx_Japan 5YEAR 25 1 Senior JPY 20210620	
	Classification Type	SCICCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Idx Sr iTraxJpn 20210301	
	Underlying Asset type	I - Index	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	
	ISO Underlying Instrument Index	iTraxxJapan	

### 3.6.13 iTraxx\_Lev\_X Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	iTraxx_Lev_X	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210620	
	Underlying Instrument Index	iTraxxLevX	
	Underlying Instrument Index Term Unit	YEAR	
	Underlying Instrument Index Term Value	5	
	Debt Seniority	Senior	
	Underlying credit index series (RTS2 Annex IV Field 35)	25	
	Underlying credit index version (RTS2 Annex IV Field 36)	1	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap iTraxx_Lev_X 5YEAR 25 1 Senior USD 20210620	
	Classification Type	SCICCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Idx Sr iTraxLevX 20210301	
	Underlying Asset type	I - Index	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	
	ISO Underlying Instrument Index	iTraxxLevX	

### 3.6.14 iTraxx\_Sov\_X Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	iTraxx_Sov_X	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210620	
	Underlying Instrument Index	iTraxxSovX	
	Underlying Instrument Index Term Unit	YEAR	
	Underlying Instrument Index Term Value	5	
	Debt Seniority	Senior	
	Underlying credit index series (RTS2 Annex IV Field 35)	25	
	Underlying credit index version (RTS2 Annex IV Field 36)	1	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap iTraxx_Sov_X 5YEAR 25 1 Senior USD 20210620	
	Classification Type	SCICCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Idx Sr iTraxSovX 20210301	
	Underlying Asset type	I - Index	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	
	ISO Underlying Instrument Index	iTraxxSovX	

### 3.6.15 Itraxx\_SDI Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	Itraxx_SDI	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210620	
	Underlying Instrument Index	ItraxxSDI	
	Underlying Instrument Index Term Unit	YEAR	
	Underlying Instrument Index Term Value	5	
	Debt Seniority	Senior	
	Underlying credit index series (RTS2 Annex IV Field 35)	25	
	Underlying credit index version (RTS2 Annex IV Field 36)	1	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap Itraxx_SDI 5YEAR 25 1 Senior USD 20210620	
	Classification Type	SCICCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Idx Sr iTraxSDI 20210301	
	Underlying Asset type	I - Index	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	
	ISO Underlying Instrument Index	ItraxxSDI	

### 3.6.16 ABX\_HE Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	ABX_HE	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210620	
	Underlying Instrument Index	ABXHE	
	Underlying Instrument Index Term Unit	YEAR	
	Underlying Instrument Index Term Value	5	
	Debt Seniority	Senior	
	Underlying credit index series (RTS2 Annex IV Field 35)	25	
	Underlying credit index version (RTS2 Annex IV Field 36)	1	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap ABX_HE 5YEAR 25 1 Senior USD 20210620	
	Classification Type	SCICCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Idx Sr ABX HE 20210301	
	Underlying Asset type	I - Index	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	
	ISO Underlying Instrument Index	ABXHE	

### 3.6.17 CMBX Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	CMBX	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210620	
	Underlying Instrument Index	CMBX	
	Underlying Instrument Index Term Unit	YEAR	
	Underlying Instrument Index Term Value	5	
	Debt Seniority	Senior	
	Underlying credit index series (RTS2 Annex IV Field 35)	25	
	Underlying credit index version (RTS2 Annex IV Field 36)	1	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap CMBX 5YEAR 25 1 Senior USD 20210620	
	Classification Type	SCICCA	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Idx Sr CMBX 20210301	
	Underlying Asset type	I - Index	<a href="#">#3</a>
	Return or payout Trigger	C - Credit Default	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery type	A - Auction	<a href="#">#6</a>
	Price Multiplier	1	
	ISO Underlying Instrument Index	CMBX	

### 3.7 Total Return Swap Index Instrument Matrix

The below is based on the products identified as part of the ISDA 2.0 taxonomy

#	Asset Class	Base Product	Sub-Product	Transaction Type	DSB Product Definition Name
1	Credit	Total Return Swap	IOS		IOS
2	Credit	Total Return Swap	MBX		MBX
3	Credit	Total Return Swap	PO		PO
4	Credit	Total Return Swap	PrimeX		PrimeX
5	Credit	Total Return Swap	TRX		TRX
6	Credit	Total Return Swap	SP		SP
7	Credit	Total Return Swap	iBoxx		iBoxx



### 3.7.1 IOS Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	IOS	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying Instrument Index	IOS	
	Debt Seniority	Senior	
	Underlying credit index series (RTS2 Annex IV Field 35)	25	
	Underlying credit index version (RTS2 Annex IV Field 36)	1	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap IOS 25 1 Senior USD 20210301	
	Classification Type	SCITCC	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Idx Sr IOS 20210301	
	Underlying Asset type	I - Index	<a href="#">#3</a>
	Return or payout Trigger	T - Total Return	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery type	C - Cash	<a href="#">#6</a>
	Price Multiplier	1	

### 3.7.2 MBX Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	MBX	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying Instrument Index	IOS	
	Debt Seniority	Senior	
	Underlying credit index series (RTS2 Annex IV Field 35)	25	
	Underlying credit index version (RTS2 Annex IV Field 36)	1	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap MBX 25 1 Senior USD 20210301	
	Classification Type	SCITCC	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Idx Sr MBX 20210301	
	Underlying Asset type	I - Index	<a href="#">#3</a>
	Return or payout Trigger	T - Total Return	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery type	C - Cash	<a href="#">#6</a>
	Price Multiplier	1	

### 3.7.3 PO Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	PO	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying Instrument Index	IOS	
	Debt Seniority	Senior	
	Underlying credit index series (RTS2 Annex IV Field 35)	25	
	Underlying credit index version (RTS2 Annex IV Field 36)	1	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap PO 25 1 Senior USD 20210301	
	Classification Type	SCITCC	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Idx Sr PO 20210301	
	Underlying Asset type	I - Index	<a href="#">#3</a>
	Return or payout Trigger	T - Total Return	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery type	C - Cash	<a href="#">#6</a>
	Price Multiplier	1	

### 3.7.4 PrimeX Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	PrimeX	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying Instrument Index	IOS	
	Debt Seniority	Senior	
	Underlying credit index series (RTS2 Annex IV Field 35)	25	
	Underlying credit index version (RTS2 Annex IV Field 36)	1	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap PrimeX 25 1 Senior USD 20210301	
	Classification Type	SCITCC	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Idx Sr PrimeX 20210301	
	Underlying Asset type	I - Index	<a href="#">#3</a>
	Return or payout Trigger	T - Total Return	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery type	C - Cash	<a href="#">#6</a>
	Price Multiplier	1	

### 3.7.5 TRX Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	TRX	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying Instrument Index	IOS	
	Debt Seniority	Senior	
	Underlying credit index series (RTS2 Annex IV Field 35)	25	
	Underlying credit index version (RTS2 Annex IV Field 36)	1	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap TRX 25 1 Senior USD 20210301	
	Classification Type	SCITCC	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Idx Sr TRX 20210301	
	Underlying Asset type	I - Index	<a href="#">#3</a>
	Return or payout Trigger	T - Total Return	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery type	C - Cash	<a href="#">#6</a>
	Price Multiplier	1	

### 3.7.6 SP Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	SP	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying Instrument Index	IOS	
	Debt Seniority	Senior	
	Underlying credit index series (RTS2 Annex IV Field 35)	25	
	Underlying credit index version (RTS2 Annex IV Field 36)	1	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap SP 25 1 Senior USD 20210301	
	Classification Type	SCITCC	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Idx Sr SP 20210301	
	Underlying Asset type	I - Index	<a href="#">#3</a>
	Return or payout Trigger	T - Total Return	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery type	C - Cash	<a href="#">#6</a>
	Price Multiplier	1	

### 3.7.7 iBoxx Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Use Case	iBoxx	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying Instrument Index	IOS	
	Debt Seniority	Senior	
	Underlying credit index series (RTS2 Annex IV Field 35)	25	
	Underlying credit index version (RTS2 Annex IV Field 36)	1	
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Swap iBoxx 25 1 Senior USD 20210301	
	Classification Type	SCITCC	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/CDS Idx Sr iBoxx 20210301	
	Underlying Asset type	I - Index	<a href="#">#3</a>
	Return or payout Trigger	T - Total Return	<a href="#">#4</a>
	Underlying Issuer Type	C - Corporate	<a href="#">#5</a>
	Delivery type	C - Cash	<a href="#">#6</a>
	Price Multiplier	1	

### 3.8 CDS Index Swaption Instrument Matrix

The below is based on the products identified as part of the ISDA 2.0 taxonomy

#	Asset Class	Base Product	Sub-Product	Transaction Type	DSB Product Definition Name
1	Credit	Swaptions	iTraxx	iTraxx Asia Ex Japan Swaption	iTraxx_Asia_Ex_Japan_Swaption
2	Credit	Swaptions	iTraxx	iTraxx Australia Swaption	iTraxx_Australia_Swaption
3	Credit	Swaptions	iTraxx	iTraxx Japan Swaption	iTraxx_Japan_Swaption
4	Credit	Swaptions	iTraxx	iTraxx Sov X Swaption	iTraxx_Sov_X_Swaption
5	Credit	Swaptions	CDX	CDX Swaption	CDX_Swaption
6	Credit	Swaptions	MCDX	MCDX Swaption	MCDX_Swaption
7	Credit	Swaptions	iTraxx	iTraxx Europe Swaption	iTraxx_Europe_Swaption



### 3.8.1 iTraxx\_Asia\_Ex\_Japan\_Swaption Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	H - Option	<a href="#">#1</a>
	Use Case	iTraxx_Asia_Ex_Japan_Swaption	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying ISIN	EZ1122334455	
	Option type	Call	<a href="#">#4</a>
	Option exercise style	European	<a href="#">#4</a>
	Valuation Method or Trigger	V - Vanilla	<a href="#">#5</a>
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Option iTraxx_Asia_Ex_Japan_Swaption EZ1122334455 USD 20210301	
	Classification Type	HCIAVP	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/O CDS Idx USD 20210301	
	Underlying Asset type	I - CDS on Index	<a href="#">#3</a>
	Delivery type	P - Physical	<a href="#">#6</a>
	Price Multiplier	1	

### 3.8.2 iTraxx\_Australia\_Swaption Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	H - Option	<a href="#">#1</a>
	Use Case	iTraxx_Australia_Swaption	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying ISIN	EZ1122334455	
	Option type	Call	<a href="#">#4</a>
	Option exercise style	European	<a href="#">#4</a>
	Valuation Method or Trigger	V - Vanilla	<a href="#">#5</a>
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Option iTraxx_Australia_Swaption EZ1122334455 USD 20210301	
	Classification Type	HCIAVP	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/O CDS Idx USD 20210301	
	Underlying Asset type	I - CDS on Index	<a href="#">#3</a>
	Delivery type	P - Physical	<a href="#">#6</a>
	Price Multiplier	1	

### 3.8.3 iTraxx\_Japan\_Swaption Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	H - Option	<a href="#">#1</a>
	Use Case	iTraxx_Japan_Swaption	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	JPY	
	Expiry date	20210301	
	Underlying ISIN	EZ1122334455	
	Option type	Call	<a href="#">#4</a>
	Option exercise style	European	<a href="#">#4</a>
	Valuation Method or Trigger	V - Vanilla	<a href="#">#5</a>
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Option iTraxx_Japan_Swaption EZ1122334455 JPY 20210301	
	Classification Type	HCIAMP	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/O CDS Idx JPY 20210301	
	Underlying Asset type	I - CDS on Index	<a href="#">#3</a>
	Delivery type	P - Physical	<a href="#">#6</a>
	Price Multiplier	1	

### 3.8.4 iTraxx\_Sov\_X\_Swaption Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	H - Option	<a href="#">#1</a>
	Use Case	iTraxx_Sov_X_Swaption	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying ISIN	EZ1122334455	
	Option type	Call	<a href="#">#4</a>
	Option exercise style	European	<a href="#">#4</a>
	Valuation Method or Trigger	V - Vanilla	<a href="#">#5</a>
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Option iTraxx_Sov_X_Swaption EZ1122334455 USD 20210301	
	Classification Type	HCIAVP	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/O CDS Idx USD 20210301	
	Underlying Asset type	I - CDS on Index	<a href="#">#3</a>
	Delivery type	P - Physical	<a href="#">#6</a>
	Price Multiplier	1	

### 3.8.5 CDX\_Swaption Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	H - Option	<a href="#">#1</a>
	Use Case	CDX_Swaption	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying ISIN	EZ1122334455	
	Option type	Call	<a href="#">#4</a>
	Option exercise style	European	<a href="#">#4</a>
	Valuation Method or Trigger	V - Vanilla	<a href="#">#5</a>
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Option CDX_Swaption EZ1122334455 USD 20210301	
	Classification Type	HCIAPV	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/O CDS Idx USD 20210301	
	Underlying Asset type	I - CDS on Index	<a href="#">#3</a>
	Delivery type	P - Physical	<a href="#">#6</a>
	Price Multiplier	1	

### 3.8.6 MCDX\_Swaption Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	H - Option	<a href="#">#1</a>
	Use Case	MCDX_Swaption	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying ISIN	EZ1122334455	
	Option type	Call	<a href="#">#4</a>
	Option exercise style	European	<a href="#">#4</a>
	Valuation Method or Trigger	V - Vanilla	<a href="#">#5</a>
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Option MCDX_Swaption EZ1122334455 USD 20210301	
	Classification Type	HCIAVP	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/O CDS Idx USD 20210301	
	Underlying Asset type	I - CDS on Index	<a href="#">#3</a>
	Delivery type	P - Physical	<a href="#">#6</a>
	Price Multiplier	1	

### 3.8.7 iTraxx\_Europe\_Swaption Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	H - Option	<a href="#">#1</a>
	Use Case	iTraxx_Europe_Swaption	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	EUR	
	Expiry date	20210301	
	Underlying ISIN	EZ1122334455	
	Option type	Call	<a href="#">#4</a>
	Option exercise style	European	<a href="#">#4</a>
	Valuation Method or Trigger	V - Vanilla	<a href="#">#5</a>
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Option iTraxx_Europe_Swaption EZ1122334455 EUR 20210301	
	Classification Type	HCIAVP	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/O CDS Idx EUR 20210301	
	Underlying Asset type	I - CDS on Index	<a href="#">#3</a>
	Delivery type	P - Physical	<a href="#">#6</a>
	Price Multiplier	1	

### 3.9 CDS SN Swaption Instrument Matrix

The below is based on the products identified as part of the ISDA 2.0 taxonomy

#	Asset Class	Base Product	Sub-Product	Transaction Type	DSB Product Definition Name
1	Credit	Swaptions	Corporate	CDS Swaption	CDS_Swaption_Corporate
2	Credit	Swaptions	Muni	CDS Swaption	CDS_Swaption_Muni
3	Credit	Swaptions	Sovereign	CDS Swaption	CDS_Swaption_Sovereign



### 3.9.1 CDS\_Swaption\_Corporate Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	H - Option	<a href="#">#1</a>
	Use Case	CDS_Swaption_Corporate	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying ISIN	EZ1122334455	
	Option type	Call	<a href="#">#4</a>
	Option exercise style	European	<a href="#">#4</a>
	Valuation Method or Trigger	V - Vanilla	<a href="#">#5</a>
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Option CDS_Swaption_Corporate EZ1122334455 USD 20210301	
	Classification Type	HCUAVP	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/O CDS Corp USD 20210301	
	Underlying Asset type	U - CDS on Single Name	<a href="#">#3</a>
	Delivery type	P - Physical	<a href="#">#6</a>
	Price Multiplier	1	

### 3.9.2 CDS\_Swaption\_Muni Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	H - Option	<a href="#">#1</a>
	Use Case	CDS_Swaption_Muni	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying ISIN	EZ1122334455	
	Option type	Call	<a href="#">#4</a>
	Option exercise style	European	<a href="#">#4</a>
	Valuation Method or Trigger	V - Vanilla	<a href="#">#5</a>
Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Option CDS_Swaption_Muni EZ1122334455 USD 20210301	
	Classification Type	HCUAVP	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/O CDS Muni USD 20210301	
	Underlying Asset type	U - CDS on Single Name	<a href="#">#3</a>
	Delivery type	P - Physical	<a href="#">#6</a>
	Price Multiplier	1	

### 3.9.3 CDS\_Swaption\_Sovereign Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	C - Credit	<a href="#">#2</a>
	Instrument Type	H - Option	<a href="#">#1</a>
	Use Case	CDS_Swaption_Sovereign	
	Level	InstRefReportingData	
Product Definition Input	Notional Currency	USD	
	Expiry date	20210301	
	Underlying ISIN	EZ1122334455	
	Option type	Call	<a href="#">#4</a>
	Option exercise style	European	<a href="#">#4</a>
	Valuation Method or Trigger	V - Vanilla	<a href="#">#5</a>
Product Definition Derived	Identification	EZ1234567891	
	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Full Name	Credit Option CDS_Swaption_Sovereign EZ1122334455 USD 20210301	
	Classification Type	HCUAVP	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/O CDS Sov USD 20210301	
	Underlying Asset type	U - CDS on Single Name	<a href="#">#3</a>
	Delivery type	P - Physical	<a href="#">#6</a>
	Price Multiplier	1	