



Derivatives Service Bureau
DSB UAT Product Definitions
Annex 3 – FX
September 2017

Preface

Change History

| Date | Change | Version | Author | Revision Details |
|------------|----------|---------|--------------|--|
| 31/03/2017 | Creation | 0.1 | Tony Birrell | Initial Version |
| 23/05/16 | Change | 0.2 | Tony Birrell | Amended the following: Foreign Exchange → Foreign_Exchange Swaps → Swap Forwards → Forward Options → Option CFD → Contract_For_Difference |
| 12/06/17 | Change | 0.3 | Tony Birrell | Revise product definitions to incorporate UAT changes including Delivery type classification and addition of Settlement Currency for relevant products |
| 23/06/2017 | Change | 0.4 | Tony Birrell | Remove “Provisional” from the title page |
| 31/07/2017 | Change | 0.5 | Tony Birrell | Amend CFI references to refer to taxonomy Add the reference column to each Product Definition Capture changes implemented in the Aug change window |
| 16/08/2017 | Change | 0.6 | Tony Birrell | Removed N – Non deliverable from CFI table as same as cash and being removed from CFI Amended FX Forward to have Underlying Asset of T - Spot |
| 22/09/17 | Change | 0.7 | Tony Birrell | Added FX Swap |

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1 Introduction

The Product Definitions have been classified into four 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 Defaulted Input: The set of attributes that contain defaulted values which are valid for ISIN creation however the user can engage and select a different value if required
- 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 4 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 Defaulted Input | |
| Product Definition Derived | |

The Product Definition Derived & Input sections contain example values for illustrative purposes from SG2 Products. 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 Enumerations

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

2.1 FX Swap

| Char Category | Char Group | Char Att#1 | Char Att#2 | CharAtt#3 | Char Att#4 |
|----------------|---------------------------|---|-------------|-------------|-------------------|
| Category | Group | Underlying asset | Not Used | Not Used | Delivery |
| S Swaps | F Foreign Exchange | A Spot-Forward Swap C Forward-Forward Swap M Other | X NA | X NA | P Physical |

2.2 FX Option

| Char Category | Char Group | Char Att#1 | Char Att#2 | CharAtt#3 | Char Att#4 |
|---|---------------------------|--|--|---|--|
| Category | Group | Underlying asset | Option Style and Type | Valuation Method or Trigger | Delivery |
| H Nonlisted and Complex Listed Options | F Foreign Exchange | R Forward F Futures T Spot V Volatility M Other | A European-Call B American-Call C Bermudan-Call D European-Put E American-Put F Bermudan-Put G European-Chooser H American-Chooser I Bermudan-Chooser | V Vanilla A Asian D Digital (Binary) B Barrier G Digital Barrier L Lookback P Other Path Dependent M Other | C Cash P Physical E Elect at Exercise |

2.3 FX Forward

| Char Category | Char Group | Char Att#1 | Char Att#2 | CharAtt#3 | Char Att#4 |
|-------------------|---------------------------|--|-------------|--|------------------------------------|
| Category | Group | Underlying asset | Unused | Return or payout trigger | Delivery |
| J Forwards | F Foreign Exchange | T Spot R Forward O Option F Futures | X NA | S Spreadbets C Contract for Difference (CONTRACT_FOR_DIFFERENCE) F Forward price of underlying instrument | C Cash P Physical |

3 Product Definitions

3.1 Instrument Matrix

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

| # | Asset Class | Base Product | Sub-Product | DSB Product Definition Name |
|----|------------------|----------------|-------------------------|-----------------------------|
| 1 | Foreign Exchange | NDF | NDF | NDF |
| 2 | Foreign Exchange | NDO | NDO | NDO |
| 3 | Foreign Exchange | Forward | Forward | Forward |
| 4 | Foreign Exchange | Vanilla Option | Vanilla Option | Vanilla_Option |
| 5 | Foreign Exchange | Simple Exotic | Barrier | Barrier_Option |
| 6 | Foreign Exchange | Simple Exotic | Digital | Digital_Option |
| 7 | Foreign Exchange | Simple Exotic | Vol/Var | Vol_Var |
| 8 | Foreign Exchange | Exotic | Target | Target_Option |
| 9 | Foreign Exchange | Exotic | Forward Vol Agreement | Forward_Vol_Agreement |
| 10 | Foreign Exchange | Continuous FX | Rolling Spot | Rolling_Spot |
| 11 | Foreign Exchange | Continuous FX | Contract for Difference | Contract_for_Difference |
| 12 | Foreign Exchange | Continuous FX | Spread-bet | Spread-bet |
| 13 | Foreign Exchange | Swap | | FX_Swap |

3.2 Non Deliverable Forward Product Definition

Example values per SG2

| Section | ISO Attributes | NATIVE ISO Example Values | ESMA Mapping | CFI Char |
|------------------------------|--|--|-------------------------------|--------------------------|
| Product Definition Selection | Asset Class | F - Foreign Exchange | CFI/2nd letter | Group |
| | Instrument Type | J - Forward | CFI/1st letter | Category |
| | Product | NDF | | |
| | Level | InstRefDataReporting | | |
| Product Definition Input | Notional Currency | INR | RTS23/Field13 | |
| | Expiry date | 2017-12-31 | RTS23/Field24 | |
| | Other Notional Currency | USD | RTS23/Field47 | |
| | Settlement Currency | EUR | CPMI-IOSCO | |
| Defaulted Input | Price Multiplier | 1 | RTS23/Field25 | |
| | Delivery type | C - CASH | RTS23/Field34; CFI/6th letter | Att#4 |
| Product Definition Derived | ISIN Status | New | | |
| | Status Reason | | | |
| | Last Update DateTime | 2017-07-31T12:00:00 | | |
| | Version | 1 | | |
| | Parent | <null> | | |
| | Identification | EZ1234567891 | RTS23/Field1 | |
| | Full Name | Foreign Exchange Forward NDF INRUSD 20171231 | RTS23/Field2 | |
| | Classification Type | JFTXFC | RTS23/Field3 | |
| | Commodity Derivative Indicator | FALSE | RTS23/Field4 | |
| | Issuer or operator of the trading venue identifier | NA | RTS23/Field5 | |
| | Short Name | NA/Fwd NDF INR USD 20171231 ¹ | RTS23/Field7 | |
| | FX Type | FXCR | RTS23/Field48 | |
| | Underlying Asset type | T - Spot | CFI/3rd letter | Att#1 |
| | Return or Payout Trigger | F - Forward price of underlying instrument | CFI/4th Swaps/5th Fwds | Att#3 |

¹ Preliminary value – format & content of FISN currently under review
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3.3 Non Deliverable Option Product Definition

Example values per SG2

| Section | ISO Attributes | NATIVE ISO Example Values | ESMA Mapping | CFI Char |
|------------------------------|--|---|-------------------------------|--------------------------|
| Product Definition Selection | Asset Class | F - Foreign Exchange | CFI/2nd letter | Group |
| | Instrument Type | H - Option | CFI/1st letter | Category |
| | Product | NDO | | |
| | Level | InstRefDataReporting | | |
| Product Definition Input | Notional Currency | EUR | RTS23/Field13 | |
| | Expiry date | 2017-12-31 | RTS23/Field24 | |
| | Option type | Call | RTS23/Field30 / CFI 4th Opts | Att#2 |
| | Option exercise style | European | RTS23/Field33 / CFI 4th Opts | Att#2 |
| | Valuation Method or Trigger | V - Vanilla | CFI/5th Opts | Att#3 |
| | Other Notional Currency | USD | RTS23/Field47 | |
| | Settlement Currency | EUR | CPMI-IOSCO | |
| Defaulted Input | Price Multiplier | 1 | RTS23/Field25 | |
| | Delivery type | C - CASH | RTS23/Field34; CFI/6th letter | Att#4 |
| Product Definition Derived | ISIN Status | New | | |
| | Status Reason | | | |
| | Last Update DateTime | 2017-07-31T12:00:00 | | |
| | Version | 1 | | |
| | Parent | <null> | | |
| | Identification | EZ1234567891 | RTS23/Field1 | |
| | Full Name | Foreign Exchange Option NDO EURUSD 20171231 | RTS23/Field2 | |
| | Classification Type | HFTAVC | RTS23/Field3 | |
| | Commodity Derivative Indicator | FALSE | RTS23/Field4 | |
| | Issuer or operator of the trading venue identifier | NA | RTS23/Field5 | |
| | Short Name | NA/O NDO Call EUR USD 20171231 | RTS23/Field7 | |
| | FX Type | FXMJ | RTS23/Field48 | |
| | Underlying Asset type | T - Spot | CFI/3rd letter | Att#1 |

3.4 Forward Product Definition

Example values per SG2

| Section | ISO Attributes | NATIVE ISO Example Values | ESMA Mapping | CFI Char |
|------------------------------|--|---|-------------------------------|--------------------------|
| Product Definition Selection | Asset Class | F - Foreign Exchange | CFI/2nd letter | Group |
| | Instrument Type | J - Forward | CFI/1st letter | Category |
| | Product | Forward | | |
| | Level | InstRefDataReporting | | |
| Product Definition Input | Notional Currency | EUR | RTS23/Field13 | |
| | Expiry date | 2017-12-31 | RTS23/Field24 | |
| | Other Notional Currency | USD | RTS23/Field47 | |
| Defaulted Input | Price Multiplier | 1 | RTS23/Field25 | |
| | Delivery type | P - PHYS | RTS23/Field34; CFI/6th letter | Att#4 |
| Product Definition Derived | ISIN Status | New | | |
| | Status Reason | | | |
| | Last Update DateTime | 2017-07-31T12:00:00 | | |
| | Version | 1 | | |
| | Parent | <null> | | |
| | Identification | EZ1234567891 | RTS23/Field1 | |
| | Full Name | Foreign Exchange Forward EURUSD 20171231 | RTS23/Field2 | |
| | Classification Type | JFTXFP | RTS23/Field3 | |
| | Commodity Derivative Indicator | FALSE | RTS23/Field4 | |
| | Issuer or operator of the trading venue identifier | NA | RTS23/Field5 | |
| | Short Name | NA/Fwd EUR USD 20171231 | RTS23/Field7 | |
| | FX Type | FXMJ | RTS23/Field48 | |
| | Underlying Asset type | T – Spot | CFI/3rd letter | Att#1 |
| | Return or Payout Trigger | F - Forward price of an underlying instrument | CFI/4th Swaps/5th Fwds | Att#3 |

3.5 Vanilla Option Product Definition

Example values per SG2

| Section | ISO Attributes | NATIVE ISO Example Values | ESMA Mapping | CFI Char |
|------------------------------|--|--|-------------------------------|--------------------------|
| Product Definition Selection | Asset Class | F - Foreign Exchange | CFI/2nd letter | Group |
| | Instrument Type | H - Option | CFI/1st letter | Category |
| | Product | Vanilla_Option | | |
| | Level | InstRefDataReporting | | |
| Product Definition Input | Notional Currency (interpreted as put currency) | EUR | RTS23/Field13 | |
| | Expiry date | 2017-12-31 | RTS23/Field24 | |
| | Option type | Put | RTS23/Field30 / CFI 4th Opts | Att#2 |
| | Option exercise style | American | RTS23/Field33 / CFI 4th Opts | Att#2 |
| | Other Notional Currency (interpreted as call currency) | USD | RTS23/Field47 | |
| Defaulted Input | Price Multiplier | 1 | RTS23/Field25 | |
| | Delivery type | P - PHYS | RTS23/Field34; CFI/6th letter | Att#4 |
| Product Definition Derived | ISIN Status | New | | |
| | Status Reason | | | |
| | Last Update DateTime | 2017-07-31T12:00:00 | | |
| | Version | 1 | | |
| | Parent | <null> | | |
| | Identification | EZ1234567891 | RTS23/Field1 | |
| | Full Name | Foreign Exchange Option Vanilla_Option EURUSD 20171231 | RTS23/Field2 | |
| | Classification Type | HFTEVP | RTS23/Field3 | |
| | Commodity Derivative Indicator | FALSE | RTS23/Field4 | |
| | Issuer or operator of the trading venue identifier | NA | RTS23/Field5 | |
| | Short Name | NA/O Van Put EUR USD 20171231 | RTS23/Field7 | |
| | FX Type | FXMJ | RTS23/Field48 | |
| | Underlying Asset type | T - Spot | CFI/3rd letter | Att#1 |
| | Valuation Method or Trigger | V - Vanilla | CFI/5th Opts | Att#3 |

3.6 Barrier Option Product Definition

Example values per SG2

| Section | ISO Attributes | NATIVE ISO Example Values | ESMA Mapping | CFI Char |
|------------------------------|--|--|-------------------------------|--------------------------|
| Product Definition Selection | Asset Class | F - Foreign Exchange | CFI/2nd letter | Group |
| | Instrument Type | H - Option | CFI/1st letter | Category |
| | Product | Barrier_Option | | |
| | Level | InstRefDataReporting | | |
| Product Definition Input | Notional Currency (interpreted as put currency) | EUR | RTS23/Field13 | |
| | Expiry date | 2017-12-31 | RTS23/Field24 | |
| | Option type | Call | RTS23/Field30 / CFI 4th Opts | Att#2 |
| | Option exercise style | European | RTS23/Field33 / CFI 4th Opts | Att#2 |
| | Delivery type | C - CASH | RTS23/Field34; CFI/6th letter | Att#4 |
| | Other Notional Currency (interpreted as call currency) | USD | RTS23/Field47 | |
| | Settlement Currency | EUR | CPMI-IOSCO | |
| Defaulted Input | Price Multiplier | 1 | RTS23/Field25 | |
| Product Definition Derived | ISIN Status | New | | |
| | Status Reason | | | |
| | Last Update DateTime | 2017-07-31T12:00:00 | | |
| | Version | 1 | | |
| | Parent | <null> | | |
| | Identification | EZ1234567891 | RTS23/Field1 | |
| | Full Name | Foreign Exchange Option Barrier_Option EURUSD 20171231 | RTS23/Field2 | |
| | Classification Type | HFTABC | RTS23/Field3 | |
| | Commodity Derivative Indicator | FALSE | RTS23/Field4 | |
| | Issuer or operator of the trading venue identifier | NA | RTS23/Field5 | |
| | Short Name | NA/O Bar Call EUR USD 20171231 | RTS23/Field7 | |
| | FX Type | FXMJ | RTS23/Field48 | |
| | Underlying Asset type | T - Spot | CFI/3rd letter | Att#1 |
| | Valuation Method or Trigger | B - Barrier | CFI/5th Opts | Att#3 |

3.7 Digital Option Product Definition

Example values per SG2

| Section | ISO Attributes | NATIVE ISO Example Values | ESMA Mapping | CFI Char |
|------------------------------|--|--|-------------------------------|--------------------------|
| Product Definition Selection | Asset Class | F - Foreign Exchange | CFI/2nd letter | Group |
| | Instrument Type | H - Option | CFI/1st letter | Category |
| | Product | Digital_Option | | |
| | Level | InstRefDataReporting | | |
| Product Definition Input | Notional Currency (interpreted as put currency) | EUR | RTS23/Field13 | |
| | Expiry date | 2017-12-31 | RTS23/Field24 | |
| | Option type | Call | RTS23/Field30 / CFI 4th Opts | Att#2 |
| | Option exercise style | European | RTS23/Field33 / CFI 4th Opts | Att#2 |
| | Valuation Method or Trigger | D - Digital (Binary) | CFI/5th Opts | Att#3 |
| | Other Notional Currency (interpreted as call currency) | USD | RTS23/Field47 | |
| | Settlement Currency | GBP | CPMI-IOSCO | |
| Defaulted Input | Price Multiplier | 1 | RTS23/Field25 | |
| | Delivery type | C - CASH | RTS23/Field34; CFI/6th letter | Att#4 |
| Product Definition Derived | ISIN Status | New | | |
| | Status Reason | | | |
| | Last Update DateTime | 2017-07-31T12:00:00 | | |
| | Version | 1 | | |
| | Parent | <null> | | |
| | Identification | EZ1234567891 | RTS23/Field1 | |
| | Full Name | Foreign Exchange Option Digital_Option EURUSD 20171231 | RTS23/Field2 | |
| | Classification Type | HFTADC | RTS23/Field3 | |
| | Commodity Derivative Indicator | FALSE | RTS23/Field4 | |
| | Issuer or operator of the trading venue identifier | NA | RTS23/Field5 | |
| | Short Name | NA/O Dig Call EUR USD 20171231 | RTS23/Field7 | |
| | FX Type | FXMJ | RTS23/Field48 | |
| | Underlying Asset type | T - Spot | CFI/3rd letter | Att#1 |

3.8 Vol Var Product Definition

Example values per SG2

| Section | ISO Attributes | NATIVE ISO Example Values | ESMA Mapping | CFI Char |
|------------------------------|--|--|-------------------------------|--------------------------|
| Product Definition Selection | Asset Class | F - Foreign Exchange | CFI/2nd letter | Group |
| | Instrument Type | J - Forward | CFI/1st letter | Category |
| | Product | Vol_Var | | |
| | Level | InstRefDataReporting | | |
| Product Definition Input | Notional Currency | EUR | RTS23/Field13 | |
| | Expiry date | 2017-12-31 | RTS23/Field24 | |
| | Other Notional Currency | USD | RTS23/Field47 | |
| | Settlement Currency | GBP | CPMI-IOSCO | |
| Defaulted Input | Price Multiplier | 1 | RTS23/Field25 | |
| | Delivery type | C - CASH | RTS23/Field34; CFI/6th letter | Att#4 |
| Product Definition Derived | ISIN Status | New | | |
| | Status Reason | | | |
| | Last Update DateTime | 2017-07-31T12:00:00 | | |
| | Version | 1 | | |
| | Parent | <null> | | |
| | Identification | EZ1234567891 | RTS23/Field1 | |
| | Full Name | Foreign Exchange Forward Vol_Var EURUSD 20171231 | RTS23/Field2 | |
| | Classification Type | JFRXFC | RTS23/Field3 | |
| | Commodity Derivative Indicator | FALSE | RTS23/Field4 | |
| | Issuer or operator of the trading venue identifier | NA | RTS23/Field5 | |
| | Short Name | NA/Fwd VolVar EUR USD 20171231 | RTS23/Field7 | |
| | FX Type | FXMJ | RTS23/Field48 | |
| | Underlying Asset type | R - Forward | CFI/3rd letter | Att#1 |
| | Return or Payout Trigger | F - Forward price of underlying instrument | CFI/4th Swaps/5th Fwds | Att#3 |

3.9 Target Option Product Definition

Example values per SG2

| Section | ISO Attributes | NATIVE ISO Example Values | ESMA Mapping | CFI Char |
|------------------------------|--|---|-------------------------------|--------------------------|
| Product Definition Selection | Asset Class | F - Foreign Exchange | CFI/2nd letter | Group |
| | Instrument Type | H - Option | CFI/1st letter | Category |
| | Product | Target_Option | | |
| | Level | InstRefDataReporting | | |
| Product Definition Input | Notional Currency (interpreted as put currency) | EUR | RTS23/Field13 | |
| | Expiry date | 2017-12-31 | RTS23/Field24 | |
| | Option type | Call | RTS23/Field30 / CFI 4th Opts | Att#2 |
| | Option exercise style | European | RTS23/Field33 / CFI 4th Opts | Att#2 |
| | Other Notional Currency (interpreted as call currency) | USD | RTS23/Field47 | |
| Defaulted Input | Price Multiplier | 1 | RTS23/Field25 | |
| | Delivery type | P - PHYS | RTS23/Field34; CFI/6th letter | Att#4 |
| Product Definition Derived | ISIN Status | New | | |
| | Status Reason | | | |
| | Last Update DateTime | 2017-07-31T12:00:00 | | |
| | Version | 1 | | |
| | Parent | <null> | | |
| | Identification | EZ1234567891 | RTS23/Field1 | |
| | Full Name | Foreign Exchange Option Target_Option EURUSD 20171231 | RTS23/Field2 | |
| | Classification Type | HFMAMP | RTS23/Field3 | |
| | Commodity Derivative Indicator | FALSE | RTS23/Field4 | |
| | Issuer or operator of the trading venue identifier | NA | RTS23/Field5 | |
| | Short Name | NA/O Targ Call EUR USD 20171231 | RTS23/Field7 | |
| | FX Type | FXMJ | RTS23/Field48 | |
| | Underlying Asset type | M - Other | CFI/3rd letter | Att#1 |
| | Valuation Method or Trigger | M - Other | CFI/5th Opts | Att#3 |

3.10 Forward Vol Agreement Product Definition

Example values per SG2

| Section | ISO Attributes | NATIVE ISO Example Values | ESMA Mapping | CFI Char |
|------------------------------|--|---|-------------------------------|--------------------------|
| Product Definition Selection | Asset Class | F - Foreign Exchange | CFI/2nd letter | Group |
| | Instrument Type | H - Option | CFI/1st letter | Category |
| | Product | Forward_Vol_Agreement | | |
| | Level | InstRefDataReporting | | |
| Product Definition Input | Notional Currency (interpreted as put currency) | EUR | RTS23/Field13 | |
| | Expiry date | 2017-12-31 | RTS23/Field24 | |
| | Option type | Put | RTS23/Field30 / CFI 4th Opts | Att#2 |
| | Option exercise style | European | RTS23/Field33 / CFI 4th Opts | Att#2 |
| | Other Notional Currency (interpreted as call currency) | USD | RTS23/Field47 | |
| Defaulted Input | Price Multiplier | 1 | RTS23/Field25 | |
| | Delivery type | P - PHYS | RTS23/Field34; CFI/6th letter | Att#4 |
| Product Definition Derived | ISIN Status | New | | |
| | Status Reason | | | |
| | Last Update DateTime | 2017-07-31T12:00:00 | | |
| | Version | 1 | | |
| | Parent | <null> | | |
| | Identification | EZ1234567891 | RTS23/Field1 | |
| | Full Name | Foreign Exchange Option Forward_Vol_Agreement EURUSD 20171231 | RTS23/Field2 | |
| | Classification Type | HFVDMP | RTS23/Field3 | |
| | Commodity Derivative Indicator | FALSE | RTS23/Field4 | |
| | Issuer or operator of the trading venue identifier | NA | RTS23/Field5 | |
| | Short Name | NA/O Fwd Vol Put EUR USD 20171231 | RTS23/Field7 | |
| | FX Type | FXMJ | RTS23/Field48 | |
| | Underlying Asset type | V - Volatility | CFI/3rd letter | Att#1 |
| | Valuation Method or Trigger | M - Other | CFI/5th Opts | Att#3 |

3.11 Rolling Spot Product Definition

Example values per SG2

| Section | ISO Attributes | NATIVE ISO Example Values | ESMA Mapping | CFI Char |
|------------------------------|--|--|-------------------------------|--------------------------|
| Product Definition Selection | Asset Class | F - Foreign Exchange | CFI/2nd letter | Group |
| | Instrument Type | J - Forward | CFI/1st letter | Category |
| | Product | Rolling_Spot | | |
| | Level | InstRefDataReporting | | |
| Product Definition Input | Notional Currency | EUR | RTS23/Field13 | |
| | Other Notional Currency | USD | RTS23/Field47 | |
| | Settlement Currency | GBP | CPMI-IOSCO | |
| Defaulted Input | Price Multiplier | 1 | RTS23/Field25 | |
| | Delivery type | C - CASH | RTS23/Field34; CFI/6th letter | Att#4 |
| Product Definition Derived | ISIN Status | New | | |
| | Status Reason | | | |
| | Last Update DateTime | 2017-07-31T12:00:00 | | |
| | Version | 1 | | |
| | Parent | <null> | | |
| | Identification | EZ1234567891 | RTS23/Field1 | |
| | Full Name | Foreign Exchange Forward Rolling_Spot EUR USD 99991231 | RTS23/Field2 | |
| | Classification Type | JFTXFC | RTS23/Field3 | |
| | Commodity Derivative Indicator | FALSE | RTS23/Field4 | |
| | Issuer or operator of the trading venue identifier | NA | RTS23/Field5 | |
| | Short Name | NA/Fwd Rlg Spot EUR USD 99991231 | RTS23/Field7 | |
| | Expiry date | 9999-12-31 | RTS23/Field24 | |
| | FX Type | FXMJ | RTS23/Field48 | |
| | Underlying Asset type | T - Spot | CFI/3rd letter | Att#1 |
| | Return or Payout Trigger | F - Forward price of underlying instrument | CFI/4th Swaps/5th Fwds | Att#3 |

3.12 Contract For Difference Product Definition

Example values per SG2

| Section | ISO Attributes | NATIVE ISO Example Values | ESMA Mapping | CFI Char |
|------------------------------|--|---|-------------------------------|--------------------------|
| Product Definition Selection | Asset Class | F - Foreign Exchange | CFI/2nd letter | Group |
| | Instrument Type | J - Forward | CFI/1st letter | Category |
| | Product | Contract_For_Difference | | |
| | Level | InstRefDataReporting | | |
| Product Definition Input | Notional Currency | EUR | RTS23/Field13 | |
| | Other Notional Currency | USD | RTS23/Field47 | |
| | Settlement Currency | GBP | CPMI-IOSCO | |
| Defaulted Input | Price Multiplier | 1 | RTS23/Field25 | |
| | Delivery type | C - CASH | RTS23/Field34; CFI/6th letter | Att#4 |
| Product Definition Derived | ISIN Status | New | | |
| | Status Reason | | | |
| | Last Update DateTime | 2017-07-31T12:00:00 | | |
| | Version | 1 | | |
| | Parent | <null> | | |
| | Identification | EZ1234567891 | RTS23/Field1 | |
| | Full Name | Foreign Exchange Forward Contract_For_Difference EUR USD 999912 | RTS23/Field2 | |
| | Classification Type | JFTXCC | RTS23/Field3 | |
| | Commodity Derivative Indicator | FALSE | RTS23/Field4 | |
| | Issuer or operator of the trading venue identifier | NA | RTS23/Field5 | |
| | Short Name | NA/Fwd CFD EUR USD 99991231 | RTS23/Field7 | |
| | Expiry date | 9999-12-31 | RTS23/Field24 | |
| | FX Type | FXMJ | RTS23/Field48 | |
| | Underlying Asset type | T - Spot | CFI/3rd letter | Att#1 |
| | Return or Payout Trigger | C - Contract for Difference | CFI/4th Swaps/5th Fwds | Att#3 |

3.13 Spreadbet Product Definition

Example values per SG2

| Section | ISO Attributes | NATIVE ISO Example Values | ESMA Mapping | CFI Char |
|------------------------------|--|---|-------------------------------|--------------------------|
| Product Definition Selection | Asset Class | F - Foreign Exchange | CFI/2nd letter | Group |
| | Instrument Type | J - Forward | CFI/1st letter | Category |
| | Product | Spreadbet | | |
| | Level | InstRefDataReporting | | |
| Product Definition Input | Notional Currency | EUR | RTS23/Field13 | |
| | Other Notional Currency | USD | RTS23/Field47 | |
| | Settlement Currency | GBP | CPMI-IOSCO | |
| Defaulted Input | Price Multiplier | 1 | RTS23/Field25 | |
| | Delivery type | C - CASH | RTS23/Field34; CFI/6th letter | Att#4 |
| Product Definition Derived | ISIN Status | New | | |
| | Status Reason | | | |
| | Last Update DateTime | 2017-07-31T12:00:00 | | |
| | Version | 1 | | |
| | Parent | <null> | | |
| | Identification | EZ1234567891 | RTS23/Field1 | |
| | Full Name | Foreign Exchange Forward Spreadbet EUR USD 99991231 | RTS23/Field2 | |
| | Classification Type | JFTXSC | RTS23/Field3 | |
| | Commodity Derivative Indicator | FALSE | RTS23/Field4 | |
| | Issuer or operator of the trading venue identifier | NA | RTS23/Field5 | |
| | Short Name | NA/Fwd Spread EUR USD 99991231 | RTS23/Field7 | |
| | Expiry date | 9999-12-31 | RTS23/Field24 | |
| | FX Type | FXMJ | RTS23/Field48 | |
| | Underlying Asset type | T - Spot | CFI/3rd letter | Att#1 |
| | Return or Payout Trigger | S - Spreadbets | CFI/4th Swaps/5th Fwds | Att#3 |

3.14 FX_Swap Product Definition

| Section | ISO Attributes | NATIVE ISO Example Values | ESMA Mapping | CFI Char |
|------------------------------|--|--|-------------------------------|--------------------------|
| Product Definition Selection | Asset Class | F - Foreign Exchange | CFI/2nd letter | Group |
| | Instrument Type | S - Swap | CFI/1st letter | Category |
| | Product | FX Swap | DSB | |
| | Level | InstRefDataReporting | | |
| Product Definition Input | Instrument ISIN - Near Leg | EZ1122334455 | DSB | |
| | Instrument ISIN - Far leg | EZ9988776655 | DSB | |
| Defaulted Input | Delivery type | PHYS | RTS23/Field34; CFI/6th letter | Att#4 |
| | Price Multiplier | 1 | RTS23/Field25 | |
| Product Definition Derived | Notional Currency* | EUR | RTS23/Field13 | |
| | Expiry date** | 2017-03-31 | RTS23/Field24 | |
| | Other Notional Currency* | USD | RTS23/Field47 | |
| | Identification | EZ1234567891 | RTS23/Field1 | |
| | ISIN Status | New | DSB | |
| | Version | 1 | DSB | |
| | Parent | <null> | DSB | |
| | Full Name | Foreign Exchange Swap EUR USD 20170331 | RTS23/Field2 | |
| | Classification Type | SFCXP | RTS23/Field3 | |
| | Commodity Derivative Indicator | FALSE | RTS23/Field4 | |
| | Issuer or operator of the trading venue identifier | NA | RTS23/Field5 | |
| | Short Name | NA/Swaps EUR USD 20170331 | RTS23/Field7 | |
| | FX Type | FXMJ | RTS23/Field48 | |
| | Underlying Asset type | C - Forward Forward Swap | CFI/3rd letter | Att#1 |

* Derived from the underlying forward ISINs

**The expiry date of the far leg forward