Derivatives Service Bureau

DSB UAT Provisional Product Definitions

Annex 1 – RATES

April 2017

Contents

Preface

Change History

Date	Change	Version	Author	Revision Details
31/03/2017	Creation	0.1	Tony Birrell	Initial Version

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 Enumerations

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

2.1 Rates Swap

Char #1	Char #2	Char #3	Char #4	Char#5	Char #6
Category	**Group**	**Underlying asset**	**Notional**	**Single or multi-currency**	**Delivery**
S Swap	**R** Rates	**A** Basis swap (Float - Float) **C** Fixed - Floating **D** Fixed - Fixed **G** Inflation rate index **H** Overnight Index Swap (OIS) **Z** Zero Coupon **M** Other	**C** Constant **I** Accreting **D** Amortizing **Y** Custom	**S** Single Currency **C** Cross currency (multi-currency)	**C** Cash **P** Physical

2.2 Rates 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**
H Nonlisted and Complex Listed Options	**R** Rates	**A** Basis swap (Float - Float) **C** Fixed - Floating **D** Fixed - Fixed **G** Inflation rate index **H** Overnight Index Swap (OIS) **O** Options **R** Forwards **F** Futures **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 Rates Forwards

Char #1	Char #2	Char #3	Char #4	Char#5	Char #6
Category	**Group**	**Underlying asset**	**Unused**	**Return or payout trigger**	**Delivery**
J Forwards	**R** Rates	**I** Interest Rate Index **O** Options **M** Other	**X** NA	**S** Spreadbets **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	Transaction Type	DSB Product Definition Name
1	Rates	IR Swap	Basis		Basis
2	Rates	IR Swap	Basis	OIS	Basis_OIS
3	Rates	CapFloor			CapFloor
4	Rates	Cross Currency	Basis		Cross_Currency_Basis
5	Rates	Cross Currency	Fixed Fixed		Cross_Currency_Fixed_Fixed
6	Rates	Cross Currency	Fixed Float		Cross_Currency_Fixed_Float
7	Rates	Cross Currency	Fixed Float	NDS	Cross_Currency_Fixed_Float_NDS
8	Rates	IR Swap	Fixed Fixed		Fixed_Fixed
9	Rates	IR Swap	Fixed Float		Fixed_Float
10	Rates	IR Swap	Fixed Float	OIS	Fixed_Float_OIS
11	Rates	IR Swap	Fixed Float	Zero Coupon	Fixed_Float_Zero_Coupon
12	Rates	FRA	Fixed Float		FRA_Index
13	Rates	FRA			FRA_Other
14	Rates	Inflation Swap	Basis	Zero Coupon	Inflation_Basis_Zero_Coupon
15	Rates	Inflation Swap	Fixed Float	Year on Year	Inflation_Fixed_Float_YoY
16	Rates	Inflation			Inflation_Swap
17	Rates	Option	Swaption		Swaption

3.2 Basis Product Definition

Example input values per SG2 Use Case

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	R – Rates	#2
	Instrument Type	S – Swap	#1
	Use_Case	Basis	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	USD	
	Expiry date	20211231	
	First Leg Reference rate	USD-LIBOR-BBA	
	First Leg Reference Rate Term Value	3	
	First Leg Reference Rate Term Unit	MNTH	
	Other Leg Reference rate	USD-SIFMA Municipal Swap Index	
	Other Leg Reference Rate Term Value	9	
	Other Leg Reference Rate Term Unit	MNTH	
	Notional Schedule	C – Constant	#4
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	EZ1234567891	
	Full Name	Rates Swap Basis USD-LIBOR-BBA 3MNTH USD-SIFMA Municipal Swap Index 9MNTH 20211231	
	Classification Type	SRACSP	
	Commodity Derivative Indicator	FALSE	
	Underlying Asset type	A – Basis Swap (Float Float)	#3
	Delivery type	P – Physical	#6
	Single or Multi currency	S – Single Currency	#5
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/SwapBasisUSD20211231[1]	
	Price Multiplier	1	
	ISO First Leg Reference Rate	LIBO	
	ISO Other Leg Reference Rate	MAAA	

[1] Preliminary value – format & content of FISN currently under review

3.3 Basis_OIS Product Definition

Example input values per SG2 Use Case

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	R – Rates	#2
	Instrument Type	S – Swap	#1
	Use_Case	Basis_OIS	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	CHF	
	Expiry date	20211231	
	First Leg Reference rate	CHF-TOIS-OIS-COMPOUND	
	First Leg Reference Rate Term Value	3	
	First Leg Reference Rate Term Unit	MNTH	
	Other Leg Reference rate	CHF-LIBOR-BBA	
	Other Leg Reference Rate Term Value	3	
	Other Leg Reference Rate Term Unit	MNTH	
	Notional Schedule	C – Constant	#4
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	EZ1234567891	
	Full Name	Rates Swap Basis_OIS CHF-TOIS-OIS-COMPOUND 3MNTH CHF-LIBOR-BBA 3MNTH 20211231	
	Classification Type	SRHCSP	
	Commodity Derivative Indicator	FALSE	
	Underlying Asset type	H - Overnight Index Swap (OIS)	#3
	Delivery type	P - Physical	#6
	Single or Multi currency	S - Single Currency	#5
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/SwapBasis_OISCHF20211231[2]	
	Price Multiplier	1	
	ISO First Leg Reference Rate	CHF-TOIS-OIS-COMPOUND	
	ISO Other Leg Reference Rate	LIBO	

[2] Preliminary value – format & content of FISN currently under review

3.4 Cap_Floor Product Definition

Example input values per SG2 Use Case

Section	ISO Attribute	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	R – Rates	#2
	Instrument Type	H – Option	#1
	Use_Case	Cap_Floor	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	EUR	
	Expiry date	20170331	
	Underlying Instrument Index	EUR-EURIBOR-Telerate	
	Underlying Instrument Index Term Value	6	
	Underlying Instrument Index Term Unit	MNTH	
	Option type	Call	#4
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	EZ1234567891	
	Full Name	Rates Option Cap EUR-EURIBOR-Telerate 6MNTH 20170331	
	Classification Type	HRMAMP	
	Commodity Derivative Indicator	FALSE	
	Underlying Asset type	M – Others	#3
	Option exercise style	European	#4
	Valuation Method or Trigger	M – Other	#5
	Delivery type	P – Physical	#6
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/OptionCapEUR20170331[3]	
	Price Multiplier	1	
	ISO Underlying Instrument Index	EURI	

[3] Preliminary value – format & content of FISN currently under review

3.5 Cross_Currency_Basis Product Definition

Example input values per SG2 Use Case

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	R – Rates	#2
	Instrument Type	S – Swap	#1
	Use_Case	Cross_Currency_Basis	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	GBP	
	Expiry date	20180211	
	First Leg Reference Rate	GBP-LIBOR-BBA	
	First Leg Reference Rate Term Value	3	
	First Leg Reference Rate Term Unit	MNTH	
	Other Notional Currency	USD	
	Other Leg Reference Rate	USD-LIBOR-BBA	
	Other Leg Reference Rate Term Value	3	
	Other Leg Reference Rate Term Unit	MNTH	
	Notional Schedule	C – Constant	#4
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	EZ1234567891	
	Full Name	Rates Swap Cross_Currency_Basis GBP-LIBOR-BBA 3MNTH USD-LIBOR-BBA 3MNTH 20180211	
	Classification Type	SRACCP	
	Commodity Derivative Indicator	FALSE	
	Underlying Asset type	A – Basis swap	#3
	Delivery type	P – Physical	#6
	Single or Multi currency	C – Cross Currency	#5
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/SwapsBasisGBPUSD20180211[4]	
	Price Multiplier	1	
	ISO First Leg Reference Rate	LIBO	
	ISO Other Leg Reference Rate	LIBO	

[4] Preliminary value – format & content of FISN currently under review

3.6 Cross_Currency_Fixed_Fixed Product Definition

Example input values per SG2 Use Case

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	R – Rates	#2
	Instrument Type	S – Swap	#1
	Use_Case	Cross_Currency_Fixed_Fixed	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	EUR	
	Expiry date	20211231	
	Other Notional Currency	USD	
	Notional Schedule	C – Constant	#4
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	EZ1234567891	
	Full Name	Rates Swap Cross_Currency_Fixed_Fixed EUR USD 20211231	
	Classification Type	SRDCCP	
	Commodity Derivative Indicator	FALSE	
	Underlying Asset type	D - Fixed - Fixed	#3
	Delivery type	P - Physical	#6
	Single or Multi currency	C - Cross Currency	#5
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/SwapFixed_FixedEURUSD20211231[5]	
	Price Multiplier	1	

[5] Preliminary value – format & content of FISN currently under review

Product Definition Selection | Product Definition Derived | Product Definition Input

3.7 Cross_Currency_Fixed_Float Product Definition

Example input values per SG2 Use Case

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	R – Rates	#2
	Instrument Type	S – Swap	#1
	Use_Case	Cross_Currency_Fixed_Float	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	USD	
	Expiry date	20211231	
	First Leg Reference Rate	USD-LIBOR-BBA	
	First Leg Reference Rate Term Value	6	
	First Leg Reference Rate Term Unit	MNTH	
	Other Notional Currency	JPY	
	Notional Schedule	C – Constant	#4
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	EZ1234567891	
	Full Name	Rates Swap Cross_Currency_Fixed_Float USDJPY USD-LIBOR-BBA 6MNTH 20211231	
	Classification Type	SRCCCP	
	Commodity Derivative Indicator	FALSE	
	Underlying Asset type	C - Fixed - Floating	#3
	Delivery type	P - Physical	#6
	Single or Multi currency	C - Cross Currency	#5
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/SwapFixed_FloatUSDJPY20211231[6]	
	Price Multiplier	1	
	ISO First Leg Reference Rate	LIBO	

[6] Preliminary value – format & content of FISN currently under review

Product Definition Selection		Product Definition Derived		Product Definition Input	

3.8 Cross_Currency_Fixed_Float_NDS Product Definition

Example input values per SG2 Use Case

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	R – Rates	#2
	Instrument Type	S – Swap	#1
	Use_Case	Cross_Currency_Fixed_Float_NDS	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	USD	
	Expiry date	20211231	
	First Leg Reference Rate	USD-LIBOR-BBA	
	First Leg Reference Rate Term Value	6	
	First Leg Reference Rate Term Unit	MNTH	
	Other Notional Currency	JPY	
	Notional Schedule	C – Constant	#4
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	EZ1234567891	
	Full Name	Rates Swap Cross_Currency_Fixed_Float_NDS USDJPY USD-LIBOR-BBA 6MNTH 20211231	
	Classification Type	SRCCCC	
	Commodity Derivative Indicator	FALSE	
	Underlying Asset type	C - Fixed - Floating	#3
	Delivery type	C - Cash	#6
	Single or Multi currency	C - Cross Currency	#5
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/SwapFix_Float_NDSUSDJPY20211231[7]	
	Price Multiplier	1	
	ISO First Leg Reference Rate	LIBO	

[7] Preliminary value – format & content of FISN currently under review

Product Definition Selection		Product Definition Derived		Product Definition Input	

3.9 Fixed_Fixed Product Definition

Example input values per SG2 Use Case

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	R – Rates	#2
	Instrument Type	S – Swap	#1
	Use_Case	Fixed_Fixed	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	EUR	
	Expiry date	20211231	
	Notional Schedule	C – Constant	#4
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	EZ1234567891	
	Full Name	Rates Swap Fixed_Fixed EUR 20211231	
	Classification Type	SRDCSP	
	Commodity Derivative Indicator	FALSE	
	Underlying Asset type	D – Fixed Fixed	#3
	Delivery type	P – Physical	#6
	Single or Multi currency	S – Single Currency	#5
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/SwapsEURFixed_Fixed20211231[8]	
	Price Multiplier	1	

[8] Preliminary value – format & content of FISN currently under review

3.10 Fixed_Float Product Definition

Example input values per SG2 Use Case

	ISO Attribute	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	R – Rates	#2
	Instrument Type	S – Swap	#1
	Use_Case	Fixed_Float	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	EUR	
	Expiry date	20211231	
	First Leg Reference Rate	EUR-LIBOR-BBA	
	First Leg Reference Rate Term Value	6	
	First Leg Reference Rate Term Unit	MNTH	
	Notional Schedule	C – Constant	#4
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	EZ1234567891	
	Full Name	Rates Swap Fixed_Float EUR-LIBOR-BBA 6MNTH 20211231	
	Classification Type	SRCCSP	
	Commodity Derivative Indicator	FALSE	
	Underlying Asset type	C - Fixed - Floating	#3
	Delivery type	P - Physical	#6
	Single or Multi currency	S - Single Currency	#5
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/SwapFixed_FloatEUR20211231[9]	
	Price Multiplier	1	
	ISO First Leg Reference Rate	LIBO	

[9] Preliminary value – format & content of FISN currently under review

3.11 Fixed_Float_OIS Product Definition

Example input values per SG2 Use Case

	ISO Attribute	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	R – Rates	#2
	Instrument Type	S – Swap	#1
	Use_Case	Fixed_Float_OIS	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	EUR	
	Expiry date	20211231	
	First Leg Reference Rate	EUR-EONIA-OIS-COMPOUND	
	First Leg Reference Rate Term Value	6	
	First Leg Reference Rate Term Unit	MNTH	
	Notional Schedule	C – Constant	#4
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	EZ1234567891	
	Full Name	Rates Swap Fixed_Float_OIS EUR-EONIA-OIS-COMPOUND 6MNTH 20211231	
	Classification Type	SRHCSP	
	Commodity Derivative Indicator	FALSE	
	Underlying Asset type	H - Overnight Index Swap (OIS)	#3
	Delivery type	P - Physical	#6
	Single or Multi currency	S - Single Currency	#5
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/SwapOISEUR20211231[10]	
	Price Multiplier	1	
	ISO First Leg Reference Rate	EONA	

[10] Preliminary value – format & content of FISN currently under review

3.12 Fixed_Float_Zero_Coupon Product Definition

Example input values per SG2 Use Case

	ISO Attribute	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	R – Rates	#2
	Instrument Type	S – Swap	#1
	Use_Case	Fixed_Float_Zero_Coupon	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	GBP	
	Expiry date	20211231	
	First Leg Reference Rate	GBP-LIBOR-ISDA	
	First Leg Reference Rate Term Value	3	
	First Leg Reference Rate Term Unit	MNTH	
	Notional Schedule	C – Constant	#4
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	EZ1234567891	
	Full Name	Rates Swap Fixed_Float_Zero_Coupon GBP-LIBOR-ISDA 6MNTH 20211231	
	Classification Type	SRZCSP	
	Commodity Derivative Indicator	FALSE	
	Underlying Asset type	Z - Zero coupon	#3
	Delivery type	P - Physical	#6
	Single or Multi currency	S - Single Currency	#5
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/SwapZeroCouponGBP20211231[11]	
	Price Multiplier	1	
	ISO First Leg Reference Rate	LIBO	

[11] Preliminary value – format & content of FISN currently under review

3.13 FRA_Index Product Definition

Example input values per SG2 Use Case

	ISO Attribute	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	R – Rates	#2
	Instrument Type	J – Forward	#1
	Use_Case	FRA_Index	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	CHF	
	Expiry date	20171231	
	First Leg Reference Rate	CHF-LIBOR-BBA	
	First Leg Reference Rate Term Value	6	
	First Leg Reference Rate Term Unit	MNTH	
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	EZ1234567891	
	Full Name	Rates Forward FRA_Index CHF-LIBOR-BBA 6MNTH 20171231	
	Classification Type	JRIXFP	
	Commodity Derivative Indicator	FALSE	
	Underlying Asset type	I - Interest Rate Index	#3
	Return or payout Trigger	F - Forward price of underlying instrument	#5
	Delivery Type	P - Physical	#6
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/ForwardFRA_IndexCHF20171231[12]	
	Price Multiplier	1	
	ISO First Leg Reference Rate	LIBO	

[12] Preliminary value – format & content of FISN currently under review

3.14 FRA_Other Product Definition

Additional example provided allowing the user to choose Underlying Asser Type

	ISO Attribute	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	R – Rates	#2
	Instrument Type	J – Forward	#1
	Use_Case	FRA_Other	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	CHF	
	Expiry date	20171231	
	Underlying Asset type	M - Other	
	Underlying instrument ISIN	EZ1122334455	
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	EZ1234567891	
	Full Name	Rates Forward FRA_Other EZ123456789 CHF 20171231	
	Classification Type	JRMXFP	
	Commodity Derivative Indicator	FALSE	
	Return or payout Trigger	F - Forward price of underlying instrument	#6
	Delivery type	P - Physical	
	Issuer or operator of the trading venue identifier	NA	#3
	Short Name	NA/ForwardFRA_OtherCHF20171231[13]	#5
	Price Multiplier	1	

[13] Preliminary value – format & content of FISN currently under review

3.15 Inflation_Basis_Zero_Coupon Product Definition

Example input values per SG2 Use Case

	ISO Attribute	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	R – Rates	#2
	Instrument Type	S – Swap	#1
	Use_Case	Inflation_Basis_Zero_Coupon	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	EUR	
	Expiry date	20211231	
	First Leg Reference Rate	DEM-CPI	
	First Leg Reference Rate Term Value	6	
	First Leg Reference Rate Term Unit	MNTH	
	Other Leg Reference Rate	EUR-EURIBOR-Telerate	#4
	Other Leg Reference Rate Term Value	1	
	Other Leg Reference Rate Term Unit	YEAR	
	Notional Schedule	C - Constant	
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	EZ1234567891	
	Full Name	Rates Swap Inflation_Basis_Zero_Coupon DEM-CPI 6MNTH EUR-EURIBOR-Telerate 1YEAR 20211231	
	Classification Type	SRGCSP	
	Commodity Derivative Indicator	FALSE	
	Underlying Asset type	G - Inflation rate index	#3
	Delivery type	P - Physical	#6
	Single or Multi currency	S - Single Currency	#5
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/SwapInflZeroCouponEUR20211231[14]	
	Price Multiplier	1	
	ISO First Leg Reference Rate	DEM-CPI	
	ISO Other Leg Reference Rate	EURI	

[14] Preliminary value – format & content of FISN currently under review

3.16 Inflation_Fixed_Float_YoY Product Definition

Example input values per SG2 Use Case

	ISO Attribute	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	R – Rates	#2
	Instrument Type	S – Swap	#1
	Use_Case	Inflation_Fixed_Float_YoY	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	EUR	
	Expiry date	20211231	
	First Leg Reference Rate	EUR-AI-CPI	
	First Leg Reference Rate Term Value	6	
	First Leg Reference Rate Term Unit	MNTH	
	Notional Schedule	C – Constant	#4
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	EZ1234567891	
	Full Name	Rates Swap Inflation_Fixed_Float_YoY EUR-AI-CPI 6MNTH 20211231	
	Classification Type	SRGCSP	
	Commodity Derivative Indicator	FALSE	
	Underlying Asset type	G – Inflation rate index	#3
	Delivery type	P – Physical	#6
	Single or Multi currency	S – Single Currency	#5
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/SwapsInflationYoYEUR20211231[15]	
	Price Multiplier	1	
	ISO First Leg Reference Rate	EUR-AI-CPI	

[15] Preliminary value – format & content of FISN currently under review

3.17 Inflation_Swap Product Definition

Example input values per SG2 Use Case

	ISO Attribute	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	R – Rates	#2
	Instrument Type	S – Swap	#1
	Use_Case	Inflation_Swap	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	USD	
	Expiry date	20211231	
	First Leg Reference Rate	USA-CPI-U	
	First Leg Reference Rate Term Value	3	
	First Leg Reference Rate Term Unit	MNTH	
	Notional Schedule	C – Constant	#4
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	EZ1234567891	
	Full Name	Rates Swap Inflation_Swap USA-CPI-U 3MNTH 20211231	
	Classification Type	SRGCSP	
	Commodity Derivative Indicator	FALSE	
	Underlying Asset type	G - Inflation rate index	#3
	Delivery type	P - Physical	#6
	Single or Multi currency	S - Single Currency	#5
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/SwapInflationUSD20211231[16]	
	Price Multiplier	1	
	ISO First Leg Reference Rate	USA-CPI-U	

[16] Preliminary value – format & content of FISN currently under review

3.18 Swaption Product Definition

Example input values per SG2 Use Case

	ISO Attribute	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	R – Rates	#2
	Instrument Type	H – Option	#1
	Use_Case	Swaption	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	EUR	
	Expiry date	20170331	
	Underlying Asset type	C – Fixed - Floating	#3
	Underlying instrument ISIN	EZ1122334455	
	Option type	Put	#4
	Option exercise style	European	#4
	Valuation Method or Trigger	V – Vanilla	#5
	Delivery type	P – Physical	#6
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	EZ1234567891	
	Full Name	Rates Option Swaption Put EZ1122334455 EUR 20170331	
	Classification Type	HRCDVP	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/OptPutEZ1122334455EUR20170331[17]	
	Price Multiplier	1	

[17] Preliminary value – format & content of FISN currently under review

Product Definition Selection		Product Definition Derived		Product Definition Input	