

Derivatives Service Bureau DSB PROD Product Definitions Annex 5 – Commodities August 2018

Contents

| Preface | e | 3 |
|---------|---|----|
| Char | nge History | 3 |
| 1 In | troduction | 4 |
| 2 CF | FI Enumerations | 5 |
| 2.1 | Commodities Swaps | 5 |
| 2.2 | Commodities Options | 5 |
| 2.3 | Commodities Forwards | 6 |
| 3 Cc | ommodities Taskforce Recommendations | 7 |
| 4 Pr | roduct Definitions | 8 |
| 4.1 | Instrument Matrix | 8 |
| 4.2 | Swap Product Definition | 9 |
| 4.3 | Basis_Swap Product Definition | 10 |
| 4.4 | Multi_Exotic_Swap Product Definition | 11 |
| 4.5 | Option Product Definition | 12 |
| 4.6 | Multi_Exotic_Option Product Definition | 13 |
| 4.7 | Swaption Product Definition | 14 |
| 4.8 | Forward Product Definition | 15 |
| 4.9 | Multi Exotic Forward Product Definition | |

Preface

Change History

| Date | Change | Version | Author | Revision Details | |
|------------|----------|---------|-----------------|--|--|
| 13/04/2017 | Creation | 0.1 | Tony Birrell | Initial Version | |
| 24/04/2017 | Change | 0.2 | Tony Birrell | Amend Use_Case name | |
| 28/04/2017 | Change | 0.3 | Tony Birrell | Added Swaption definition | |
| 12/06/2017 | Change | 0.4 | Tony Birrell | Added further product definitions for UAT and amended existing definitions to include Reference rate | |
| 23/06/2017 | Change | 0.4 | Tony Birrell | Remove "Provisional" from title page and updated Short Names & Long names | |
| 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 | |
| 14/09/2017 | Change | 0.6 | Tony Birrell | Added Taskforce Recommendations | |
| 13/10/2017 | Change | 0.7 | Tony Birrell | Added underlying instrument index prop | |
| 22/11/2017 | Change | 0.8 | Tony Birrell | Update definitions in PROD | |
| 18/12/2017 | Change | 0.9 | Tony Birrell | Updated Mutli-exotics & included Basis | |
| 27/08/2018 | Change | 0.10 | Simon Wiltshire | Updated Mutli-Exotic Swap, Option and Forward templates | |

© DSB Product Committee 2018

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 DSB PROD 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 Commodities Swaps

| C | har Category | Char Group | Char Att#1 | Char Att#2 | CharAtt#3 | Char Att#4 | |
|----------|----------------|---------------|---|--|-----------|---|--|
| Category | | Group | Underlying asset | Return or payout trigger | Not Used | Delivery | |
| | S Swaps | T Commodities | J Energy K Metals A Agriculture N Environmental G Freight P Polypropylene Products T Paper S Fertilizer I Index Q Multi Commodity M Other | C Contract for Difference (CFD) T Total Return | X NA | C Cash P Physical E Elect at Settlement | |

2.2 Commodities Options

| 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 | T Commodities | J Energy K Metals A Agriculture N Environmental G Freight P Polypropylene Products T Paper S Fertilizer I Index Q Multi Commodity O Options R Forwards F Futures W Swap 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 Commodities Forwards

| Char | Category | Char Group | Char Att#1 | Char Att#2 | CharAtt#3 | Char Att#4 |
|------|----------|---------------|--|------------|--|-------------------|
| Cate | gory | Group | Underlying asset | Unused | Return or payout trigger | Delivery |
| J | Forwards | T Commodities | J Energy K Metals A Agriculture N Environmental G Freight P Polypropylene Products T Paper S Fertilizer I Index B Basket M Other | X NA | C Contract for Difference (CFD) F Forward price of underlying instrument | C Cash P Physical |

3 Commodities Taskforce Recommendations

The following list of recommendations were agreed by the Commodities taskforce and should be considered as direction that the industry should follow to ensure consistent interpretation of the Product Definitions and associated attributes.

| Attribute | Recommendation |
|-----------------------------|---|
| Base Product | Where exact mapping does not exist use Base Product 'Other' and the specific Reference Rate to ensure a unique ISIN |
| Final Price Type | Select the corresponding Final Price Type if it matches to the Reference Rate selected |
| | If there are no corresponding values then 'Other' should be selected |
| | For basis instruments, following alphabetical normalisation, users should select the Final Price type that corresponds to |
| | the first leg Reference rate |
| Normalisation | Base Product and Other Base product should be normalised alphabetically |
| Notional Currency | Use settlement currency of the trade |
| Reference Rate | 2015 Draft ISDA 2.0 Taxonomy to be used, optional field |
| | Select 'Other' where a specific value does not exist |
| Return or Payout Trigger | 'Contract for Difference (CFD)' should be the default selection for Commodity Swaps |
| | 'Forward Price of an Underlying Instrument' should be the default selection for Commodity Forwards |
| Transaction Type | No validation should be applied here, all RTS 23 values available |
| Underlying Instrument Index | Mandatory field |

Note to Users: RTS 23 has defined the hierarchy of Base Product + Sub-Product + Additional Sub-Product that yield acceptable product combinations for creating a valid ISIN. Users must ensure that this hierarchy is followed.

4 Product Definitions

4.1 Instrument Matrix

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

The DSB has provided examples below of Swap, Forward, Option and Swaption products which are relevant for all Commodity Products listed within the ISO enumerations

| # | Asset Class | Commodity | Sub-Commodity | Instrument type | DSB Product Definition Name |
|---|-------------|-----------|---------------|-----------------|-----------------------------|
| 1 | Commodity | Energy | NaturalGas | Swap | Swap |
| 2 | Commodity | Energy | NaturalGas | Swap | Basis_Swap |
| 3 | Commodity | Energy | NaturalGas | Swap | Multi_Exotic_Swap |
| 4 | Commodity | Energy | NaturalGas | Option | Option |
| 5 | Commodity | Energy | NaturalGas | Option | Multi_Exotic_Option |
| 6 | Commodity | Energy | NaturalGas | Option | Swaption |
| 7 | Commodity | Energy | NaturalGas | Forward | Forward |
| 8 | Commodity | Energy | NaturalGas | Forward | Multi_Exotic_Forward |

4.2 Swap Product Definition

| Section | ISO Attributes | NATIVE ISO Example Values | ESMA Mapping | CFI Char |
|---|--|--|-------------------------------|----------|
| Dundunk | Asset Class | T - Commodities | CFI/2nd letter | Group |
| | Instrument Type | S - Swap | CFI/1st letter | Category |
| | Product | Swap | | |
| Selection | Level | InstRefDataReporting | | |
| | Notional Currency | GBP | RTS23/Field13 | |
| | Expiry date | 2017-12-31 | RTS23/Field24 | |
| | Return or Payout Trigger | C - Contract for Difference | CFI/4th Swaps/5th Fwds | Att#2 |
| 5 | Delivery type | C - CASH | RTS23/Field34; CFI/6th letter | Att#4 |
| | Base Product | NRGY | RTS23/Field35 | |
| | Sub Product | NGAS | RTS23/Field36 | |
| Input | Additional Sub Product | GASP | RTS23/Field37 | |
| | Transaction Type | SWAP | RTS23/Field38 | |
| | Final Price type | OTHR | RTS23/Field39 | |
| | Reference Rate | NATURAL GAS-CHICAGO CITYGATES-DAY AHEAD-ICE | DSB | |
| Defaulted Input | Price Multiplier | 1 | RTS23/Field25 | |
| | ISIN Status | New | DSB | |
| Product Definition Selection Product Definition Input Defaulted | Status Reason | | DSB | |
| | Last Update DateTime | 2017-07-31T12:00:00 | DSB | |
| | Version | 1 | DSB | |
| Dunalizat | Parent | <null></null> | DSB | |
| | Identification | ISIN | RTS23/Field1 | |
| | Full Name | Commodities Swap NRGY NGAS GASP GBP 20171231 | RTS23/Field2 | |
| Derived | Classification Type | STJCXC | RTS23/Field3 | |
| | Commodity Derivative Indicator | TRUE | RTS23/Field4 | |
| | Issuer or operator of the trading venue identifier | NA | RTS23/Field5 | |
| | Short Name | NA/Swap NRGY GASP GBP 20171231 ¹ | RTS23/Field7 | |
| | Underlying Asset type | J - Energy | CFI/3rd letter | Att#1 |

¹ Preliminary value – format & content of FISN currently under review © DSB Product Committee 2018

4.3 Basis_Swap Product Definition

| Section | ISO Attributes | NATIVE ISO Example Values | ESMA Mapping | CFI Char |
|-----------------------|--|--|---|----------|
| D 1 . | Asset Class | T - Commodities | CFI/2nd letter | Group |
| Product Definition | Instrument Type | S - Swap | CFI/1st letter | Category |
| Selection | Product | Basis_Swap | | |
| Selection | Level | InstRefDataReporting | | |
| | Notional Currency | GBP | RTS23/Field13 | |
| | Expiry date | 2017-12-31 | RTS23/Field24 | |
| | Return or Payout Trigger | C - Contract for Difference | CFI/4th Swaps/5th Fwds | Att#2 |
| | Delivery type | C - CASH | RTS23/Field34; CFI/6th letter | Att#4 |
| | Base Product | NRGY | RTS23/Field35 | |
| | Sub Product | NGAS | RTS23/Field36 | |
| Product | Additional Sub Product | GASP | RTS23/Field37 | |
| Definition Input | Other Base Product | NRGY | | |
| | Other Sub Product | NGAS | | |
| | Other Additional Sub Product | NCGG | | |
| | Transaction Type | SWAP | RTS23/Field38 | |
| | Final Price type | OTHR | RTS23/Field39 | |
| | Reference Rate | NATURAL GAS-CHICAGO CITYGATES-DAY AHEAD-ICE | | |
| | Other Reference Rate | NATURAL GAS-NYMEX | | |
| Defaulted Input | Price Multiplier | 1 | RTS23/Field25 | |
| | ISIN Status | New | DSB | |
| | Parent | <null></null> | CFI/2nd letter CFI/1st letter CFI/1st letter RTS23/Field13 RTS23/Field24 CFI/4th Swaps/5th Fwds RTS23/Field35 RTS23/Field35 RTS23/Field37 RTS23/Field37 RTS23/Field39 D-ICE RTS23/Field25 DSB DSB DSB DSB DSB DSB DSB RTS23/Field1 SP RTS23/Field3 RTS23/Field2 RTS23/Field3 RTS23/Field1 SP RTS23/Field3 RTS23/Field1 SP RTS23/Field3 RTS23/Field3 RTS23/Field4 RTS23/Field5 RTS23/Field5 RTS23/Field5 RTS23/Field5 | |
| | Status Reason | | DSB | |
| | Last Update DateTime | 2017-07-31T12:00:00 | DSB | |
| | Version | 1 | DSB | |
| Product | Identification | ISIN | RTS23/Field1 | |
| Definition Derived | Full Name | Commodities Swap Basis_Swap NRGY NGAS GASP NRGY NGAS NCGG GBP 20171231 | RTS23/Field2 | |
| | Classification Type | STQCXC | RTS23/Field3 | |
| | Commodity Derivative Indicator | TRUE | - | |
| | Issuer or operator of the trading venue identifier | NA | • | |
| Definition | Short Name | NA/Swap NRGY GASP GBP 20171231 | - | |
| | Underlying Asset type | Q - Multi Commodity | | Att#1 |

4.4 Multi_Exotic_Swap Product Definition

| Section | ISO Attributes | NATIVE ISO Example Values | ESMA Mapping | CFI Char |
|-----------------------|--|--|-------------------------------|-----------------|
| 5 1 1 | Asset Class | T - Commodities | CFI/2nd letter | Group |
| Product Definition | Instrument Type | S - Swap | CFI/1st letter | <u>Category</u> |
| Selection | Product | Multi_Exotic_Swap | | |
| Selection | Level | InstRefDataReporting | | |
| | Notional Currency | GBP | RTS23/Field13 | |
| | Expiry date | 2017-12-31 | RTS23/Field24 | |
| | Base Product | eg: NRGY, MCEX | RTS23/Field35 | |
| | Underlying Instrument Index | Optional : OTHER | RTS23/Field28 | |
| Product | Underlying Instrument Index Prop | Optional (array) | DSB | |
| Definition | Return or Payout Trigger | C - Contract for Difference | CFI/4th Swaps/5th Fwds | Att#2 |
| Input | Delivery type | C - CASH | RTS23/Field34; CFI/6th letter | Att#4 |
| | Transaction Type | SWAP | RTS23/Field38 | |
| | Final Price type | OTHR | RTS23/Field39 | |
| | Reference Rate | Optional (array): OIL-BRENT/BFOE-ARGUS CRUDE, OIL- | DSB | |
| | | BRENT/BFOE-PLATTS MARKETWIRE etc | | |
| Defaulted Input | Price Multiplier | 1 | RTS23/Field25 | |
| Input | ISIN Status | New | DSB | |
| | Parent | <null></null> | DSB | |
| | Status Reason | | DSB | |
| | Last Update DateTime | 2017-07-31T12:00:00 | DSB | |
| | Version | 1 | DSB | |
| | Identification | ISIN | RTS23/Field1 | |
| Dun alvert | Full Name | Commodities Multi_Exotic_Swap MCEX GBP 20171231 | RTS23/Field2 | |
| Product Definition | Classification Type | STQCXC | RTS23/Field3 | |
| Definition | Commodity Derivative Indicator | TRUE | RTS23/Field4 | |
| Derived | Issuer or operator of the trading venue identifier | NA | RTS23/Field5 | |
| | Short Name | NA/Swap MCEX GBP 20171231 | RTS23/Field7 | |
| | ISO Underlying Instrument Index | Multiple Indices | RTS23/Field28 | |
| | Base Product | MCEX | RTS23/Field35 | |
| | Sub Product | <null></null> | RTS23/Field36 | |
| | Additional Sub Product | <null></null> | RTS23/Field37 | |
| | Underlying Asset type | Q - Multi commodity | CFI/3rd letter | Att#1 |

4.5 Option Product Definition

| Section | ISO Attributes | NATIVE ISO Example Values | ESMA Mapping | CFI Char |
|-----------------------|--|---|-------------------------------|----------|
| 5 1 . | Asset Class | T - Commodities | CFI/2nd letter | Group |
| Product | Instrument Type | H - Option | CFI/1st letter | Category |
| Definition | Product | Option | | |
| Selection | Level | InstRefDataReporting | | |
| | Notional Currency | GBP | RTS23/Field13 | |
| | Expiry date | 2017-12-31 | RTS23/Field24 | |
| Product | Option type | Call | RTS23/Field30 / CFI 4th Opts | Att#2 |
| | Option exercise style | American | RTS23/Field33 / CFI 4th Opts | Att#2 |
| | Valuation Method or Trigger | V - Vanilla | CFI/5th Opts | Att#3 |
| | Delivery type | C - CASH | RTS23/Field34; CFI/6th letter | Att#4 |
| Definition | Base Product | NRGY | RTS23/Field35 | |
| Input | Sub Product | NGAS | RTS23/Field36 | |
| | Additional Sub Product | GASP | RTS23/Field37 | |
| | Transaction Type | OPTN | RTS23/Field38 | |
| | Final Price type | OTHR | RTS23/Field39 | |
| | Reference Rate | NRGY NGAS RTS23/Field35 RGASP RTS23/Field37 OPTN RTS23/Field38 OTHR RTS23/Field39 NATURAL GAS-CHICAGO CITYGATES-DAY AHEAD-ICE DSB RTS23/Field25 New DSB | | |
| Defaulted Input | Price Multiplier | 1 | RTS23/Field25 | |
| | ISIN Status | New | DSB | |
| | Status Reason | | DSB | |
| | Last Update DateTime | 2017-07-31T12:00:00 | DSB | |
| | Version | 1 | DSB | |
| Dundunk | Parent | <null></null> | DSB | |
| Product | Identification | ISIN | RTS23/Field1 | |
| Definition Derived | Full Name | Commodities Option NRGY NGAS GASP GBP 20171231 | RTS23/Field2 | |
| Derived | Classification Type | HTJBVC | RTS23/Field3 | |
| | Commodity Derivative Indicator | TRUE | RTS23/Field4 | |
| | Issuer or operator of the trading venue identifier | NA | RTS23/Field5 | |
| | Short Name | NA/O NRGY GASP Call GBP 20171231 | RTS23/Field7 | |
| | Underlying Asset type | J - Energy | CFI/3rd letter | Att#1 |

4.6 Multi_Exotic_Option Product Definition

| Section | ISO Attributes | NATIVE ISO Example Values | ESMA Mapping | CFI Char |
|------------------------------------|---|---|---|----------|
| Product Definition Selection | Asset Class | T - Commodities | CFI/2nd letter | Group |
| | Instrument Type | H - Option | CFI/1st letter | Category |
| | Product | Multi_Exotic_Option | | |
| Selection | Level | InstRefDataReporting | | |
| | Notional Currency | GBP | RTS23/Field13 | |
| | Expiry date | 2017-12-31 | RTS23/Field24 | |
| | Base Product | eg: NRGY, MCEX | RTS23/Field35 | |
| | Underlying Instrument Index | Optional : OTHER | RTS23/Field28 | |
| | Underlying Instrument Index Prop | Optional (array) | DSB | |
| Product | Option type | Call | RTS23/Field30 / CFI 4th Opts | Att#2 |
| Definition | Option exercise style | American | RTS23/Field33 / CFI 4th Opts | Att#2 |
| Input | Valuation Method or Trigger | V - Vanilla | CFI/5th Opts | Att#3 |
| | Delivery type | C - CASH | RTS23/Field34; CFI/6th letter | Att#4 |
| | Transaction Type | OPTN | RTS23/Field38 | |
| | Final Price type | OTHR | RTS23/Field39 | |
| | Reference Rate | Optional (array): OIL-BRENT/BFOE-ARGUS CRUDE, OIL-BRENT/BFOE-PLATTS MARKETWIRE etc | DSB | |
| Defaulted Input | Price Multiplier | 1 | RTS23/Field25 | |
| | ISIN Status | New | DSB | |
| | Status Reason | | DSB | |
| | Last Update DateTime | 2017-07-31T12:00:00 DSB | DCD | |
| | Tast opasie Taterinie | 2017-07-31112:00:00 | D3B | |
| | Version | 2017-07-31112:00:00 | DSB | |
| | · | | | |
| | Version | 1 | DSB | |
| | Version Parent | 1 <null></null> | DSB DSB | |
| Product | Version Parent Identification | 1 <null> ISIN</null> | DSB DSB RTS23/Field1 | |
| Definition | Version Parent Identification Full Name | 1 <null> ISIN Commodities Multi_Exotic_Option MCEX GBP 20171231</null> | DSB DSB RTS23/Field1 RTS23/Field2 | |
| | Version Parent Identification Full Name Classification Type | 1 <null> ISIN Commodities Multi_Exotic_Option MCEX GBP 20171231 HTQBVC</null> | DSB DSB RTS23/Field1 RTS23/Field2 RTS23/Field3 | |
| Definition | Version Parent Identification Full Name Classification Type Commodity Derivative Indicator | 1 <null> ISIN Commodities Multi_Exotic_Option MCEX GBP 20171231 HTQBVC TRUE</null> | DSB DSB RTS23/Field1 RTS23/Field2 RTS23/Field3 RTS23/Field4 | |
| Definition | Version Parent Identification Full Name Classification Type Commodity Derivative Indicator Issuer or operator of the trading venue identifier | 1 <null> ISIN Commodities Multi_Exotic_Option MCEX GBP 20171231 HTQBVC TRUE NA</null> | DSB DSB RTS23/Field1 RTS23/Field2 RTS23/Field3 RTS23/Field4 RTS23/Field5 | |
| Definition | Version Parent Identification Full Name Classification Type Commodity Derivative Indicator Issuer or operator of the trading venue identifier Short Name | 1 <null> ISIN Commodities Multi_Exotic_Option MCEX GBP 20171231 HTQBVC TRUE NA NA/O MCEX Call GBP 20171231</null> | DSB DSB RTS23/Field1 RTS23/Field2 RTS23/Field3 RTS23/Field4 RTS23/Field5 RTS23/Field7 | |
| Definition | Version Parent Identification Full Name Classification Type Commodity Derivative Indicator Issuer or operator of the trading venue identifier Short Name ISO Underlying Instrument Index | 1 <null> ISIN Commodities Multi_Exotic_Option MCEX GBP 20171231 HTQBVC TRUE NA NA/O MCEX Call GBP 20171231 Multiple Indices</null> | DSB DSB RTS23/Field1 RTS23/Field2 RTS23/Field3 RTS23/Field4 RTS23/Field5 RTS23/Field7 RTS23/Field28 | |
| Definition | Version Parent Identification Full Name Classification Type Commodity Derivative Indicator Issuer or operator of the trading venue identifier Short Name ISO Underlying Instrument Index Base Product | 1 <null> ISIN Commodities Multi_Exotic_Option MCEX GBP 20171231 HTQBVC TRUE NA NA/O MCEX Call GBP 20171231 Multiple Indices MCEX</null> | DSB DSB RTS23/Field1 RTS23/Field2 RTS23/Field3 RTS23/Field4 RTS23/Field5 RTS23/Field7 RTS23/Field28 RTS23/Field35 | |

4.7 Swaption Product Definition

| Section | ISO Attributes | NATIVE ISO Example Values | ESMA Mapping | CFI Char |
|------------------------------------|--|--|-------------------------------|----------|
| Product Definition Selection | Asset Class | T - Commodities | CFI/2nd letter | Group |
| | Instrument Type | H - Option | CFI/1st letter | Category |
| | Product | Swaption | | |
| | Level | InstRefDataReporting | | |
| | Notional Currency | GBP | RTS23/Field13 | |
| | Expiry date | 2017-12-31 | RTS23/Field24 | |
| Donalis et | Underlying instrument ISIN | EZ1122334455 | RTS23/Field26 | |
| Product Definition | Underlying Asset type | J - Energy | CFI/3rd letter | Att#1 |
| | Option type | Call | RTS23/Field30 / CFI 4th Opts | Att#2 |
| Input | Option exercise style | American | RTS23/Field33 / CFI 4th Opts | Att#2 |
| | Valuation Method or Trigger | V - Vanilla | CFI/5th Opts | Att#3 |
| | Delivery type | C - CASH | RTS23/Field34; CFI/6th letter | Att#4 |
| Defaulted Input | Price Multiplier | 1 | RTS23/Field25 | |
| | ISIN Status | New | DSB | |
| | Status Reason | | DSB | |
| | Last Update DateTime | 2017-07-31T12:00:00 | DSB | |
| | Version | 1 | DSB | |
| Product | Parent | <null></null> | DSB | |
| Definition | Identification | ISIN | RTS23/Field1 | |
| Derived | Full Name | Commodities Swaption EZ1122334455 GBP 20171231 | RTS23/Field2 | |
| | Classification Type | HTJBVC | RTS23/Field3 | |
| | Commodity Derivative Indicator | TRUE | RTS23/Field4 | |
| | Issuer or operator of the trading venue identifier | NA | RTS23/Field5 | |
| | Short Name | NA/O Swt Call GBP 20171231 | RTS23/Field7 | |

4.8 Forward Product Definition

| Section | ISO Attributes | NATIVE ISO Example Values | ESMA Mapping | CFI Char |
|------------------------------------|--|---|-------------------------------|----------|
| Product Definition Selection | Asset Class | T - Commodities | CFI/2nd letter | Group |
| | Instrument Type | J - Forward | CFI/1st letter | Category |
| | Product | Forward | | |
| | Level | InstRefDataReporting | | |
| | Notional Currency | GBP | RTS23/Field13 | |
| | Expiry date | 2017-12-31 | RTS23/Field24 | |
| | Return or Payout Trigger | F - Forward price of underlying instrument | CFI/4th Swaps/5th Fwds | Att#3 |
| Dun dun et | Delivery type | C - CASH | RTS23/Field34; CFI/6th letter | Att#4 |
| Product | Base Product | NRGY | RTS23/Field35 | |
| Definition | Sub Product | NGAS | RTS23/Field36 | |
| Input | Additional Sub Product | GASP | RTS23/Field37 | |
| | Transaction Type | FUTR | RTS23/Field38 | |
| | Final Price type | OTHR | RTS23/Field39 | |
| | Reference Rate | NATURAL GAS-CHICAGO CITYGATES-DAY AHEAD-ICE | | |
| Defaulted Input | Price Multiplier | 1 | RTS23/Field25 | |
| | ISIN Status | New | DSB | |
| | Status Reason | DSB | | |
| | Last Update DateTime | 2017-07-31T12:00:00 | DSB | |
| | Version | 1 | DSB | |
| Dun dun d | Parent | <null></null> | DSB | |
| Product Definition Derived | Identification | ISIN | RTS23/Field1 | |
| | Full Name | Commodities Forward NRGY NGAS GASP GBP 20171231 | RTS23/Field2 | |
| | Classification Type | JTJXFC | RTS23/Field3 | |
| | Commodity Derivative Indicator | TRUE | RTS23/Field4 | |
| | Issuer or operator of the trading venue identifier | NA | RTS23/Field5 | |
| | Short Name | NA/Fwd NRGY GASP GBP 20171231 | RTS23/Field7 | |
| | Underlying Asset type | J - Energy | CFI/3rd letter | Att#1 |

4.9 Multi_Exotic_Forward Product Definition

| Section | ISO Attributes | NATIVE ISO Example Values | ESMA Mapping | CFI Char |
|------------------------------------|--|--|-------------------------------|----------|
| Product Definition Selection | Asset Class | T - Commodities | CFI/2nd letter | Group |
| | Instrument Type | J - Forward | CFI/1st letter | Category |
| | Product | Multi_Exotic_Forward | | |
| | Level | InstRefDataReporting | | |
| | Notional Currency | GBP | RTS23/Field13 | |
| | Expiry date | 2017-12-31 | RTS23/Field24 | |
| | Base Product | eg: NRGY, MCEX | RTS23/Field35 | |
| | Underlying Instrument Index | Optional : OTHER | RTS23/Field28 | |
| Product | Underlying Instrument Index Prop | Optional (array) | DSB | |
| Definition | Return or Payout Trigger | F - Forward price of underlying instrument | CFI/4th Swaps/5th Fwds | Att#3 |
| Input | Delivery type | C - CASH | RTS23/Field34; CFI/6th letter | Att#4 |
| | Transaction Type | FUTR | RTS23/Field38 | |
| | Final Price type | OTHR | RTS23/Field39 | |
| | Reference Rate | Optional (array): OIL-BRENT/BFOE-ARGUS CRUDE, OIL-BRENT/BFOE-PLATTS MARKETWIRE etc | DSB | |
| Defaulted Input | Price Multiplier | 1 | RTS23/Field25 | |
| | ISIN Status | New | DSB | |
| | Status Reason | | DSB | |
| | Last Update DateTime | 2017-07-31T12:00:00 | DSB | |
| | Version | 1 | DSB | |
| | Parent | <null></null> | DSB | |
| | Identification | ISIN | RTS23/Field1 | |
| Product | Full Name | Commodities Multi_Exotic_Forward MCEX GBP 20171231 | RTS23/Field2 | |
| Definition | Classification Type | JTMXFC | RTS23/Field3 | |
| Derived | Commodity Derivative Indicator | TRUE | RTS23/Field4 | |
| Derived | Issuer or operator of the trading venue identifier | NA | RTS23/Field5 | |
| | Short Name | NA/Fwd MCEX GBP 20171231 | RTS23/Field7 | |
| | Underlying Instrument Index | Multiple Indices | RTS23/Field28 | |
| | Base Product | MCEX | RTS23/Field35 | |
| | Sub Product | <null></null> | RTS23/Field36 | |
| | Additional Sub Product | <null></null> | RTS23/Field37 | |
| | Underlying Asset type | M - Other | CFI/3rd letter | Att#1 |