**Derivatives Service Bureau**

DSB PROD Product Definitions

Annex 1 – RATES

November 2017

# Contents

# Preface

## Change History

| Date | Change | Version | Author | Revision Details |
|---|---|---|---|---|
| 31/03/2017 | Creation | 0.1 | Tony Birrell | Initial Version |
| 23/05/2017 | Change | 0.2 | Tony Birrell | Amend CFI Ref reference for FRA_Other & Inflation_Basis |
| 12/06/2017 | Change | 0.3 | Tony Birrell | Apply UAT changes to Product Definitions and add additional templates Cross Currency Zero coupon & Debt Option |
| 23/06/2017 | Change | 0.4 | Tony Birrell | Amendments to the Short Name & Long name |
| 31/07/2017 | Change | 0.5 | Tony Birrell | Amend CFI references to refer to taxonomy<br>Add the reference column to each Product Definition<br>Capture changes implemented in the Aug change window |
| 22/11/2017 | Change | 0.6 | Tony Birrell | Added Cross Currency Inflation Swap definition |

# 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 Rates Swap

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

## 2.2 Rates 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 | **R** Rates | **A** Basis swap (Float - Float)<br>**C** Fixed - Floating<br>**D** Fixed - Fixed<br>**G** Inflation rate index<br>**H** Overnight Index Swap (OIS)<br>**O** Options<br>**R** Forwards<br>**F** Futures<br>**M** Other | **A** European-Call<br>**B** American-Call<br>**C** Bermudan-Call<br>**D** European-Put<br>**E** American-Put<br>**F** Bermudan-Put<br>**G** European-Chooser<br>**H** American-Chooser<br>**I** Bermudan-Chooser | **V** Vanilla<br>**A** Asian<br>**D** Digital (Binary)<br>**B** Barrier<br>**G** Digital Barrier<br>**L** Lookback<br>**P** Other Path Dependent<br>**M** Other | **C** Cash<br>**P** Physical<br>**E** Elect at Exercise |

## 2.3 Rates Forwards

| 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 | **R** Rates | **I** Interest Rate Index<br>**O** Options<br>**M** Other | **X** NA | **S** Spreadbets<br>**F** Forward price of underlying instrument | **C** Cash<br>**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 | Cross Currency | Fixed Float | Zero Coupon | Cross_Currency_Zero_Coupon |
| 9 | Rates | Cross Currency | Inflation | | Cross_Currency_Inflation_Swap |
| 10 | Rates | IR Swap | Fixed Fixed | | Fixed_Fixed |
| 11 | Rates | IR Swap | Fixed Float | | Fixed_Float |
| 12 | Rates | IR Swap | Fixed Float | OIS | Fixed_Float_OIS |
| 13 | Rates | IR Swap | Fixed Float | Zero Coupon | Fixed_Float_Zero_Coupon |
| 14 | Rates | FRA | Fixed Float | | FRA_Index |
| 15 | Rates | FRA | | | FRA_Other |
| 16 | Rates | Inflation Swap | Basis | Zero Coupon | Inflation_Basis_Zero_Coupon |
| 17 | Rates | Inflation Swap | Fixed Float | Year on Year | Inflation_Fixed_Float_YoY |
| 18 | Rates | Inflation | | | Inflation_Swap |
| 19 | Rates | Option | Swaption | | Swaption |
| 20 | Rates | Option | Debt Option | | Debt_Option |

## 3.2 Basis Product Definition

Example input values per SG2

| Section | ISO Attributes | NATIVE ISO Example Values | ESMA Mapping | CFI Ref |
|---|---|---|---|---|
| Product Definition Selection | Asset Class | R - Rates | CFI/2nd letter | Group |
| | Instrument Type | S - Swap | CFI/1st letter | Category |
| | Product | Basis | | |
| | Level | InstRefDataReporting | | |
| Product Definition Input | Notional Currency | USD | RTS23/Field13 | |
| | Expiry date | 2021-12-31 | RTS23/Field24 | |
| | Reference Rate | USD-LIBOR-BBA | DSB | |
| | Reference Rate Term Value | 3 | RTS23/Field41 | |
| | Reference Rate Term Unit | MNTH | RTS23/Field41 | |
| | Other Leg Reference Rate | USD-SIFMA Municipal Swap Index | DSB | |
| | Other Leg Reference Rate Term Value | 9 | RTS23/Field46 | |
| | Other Leg Reference Rate Term Unit | MNTH | RTS23/Field46 | |
| | Notional Schedule | C – Constant | CFI/4th Letter | Att#2 |
| Defaulted Input | Price Multiplier | 1 | RTS23/Field25 | |
| | Delivery type | P - PHYS | RTS23/Field34; CFI/6th letter | Att#4 |
| Product Definition Derived | ISIN Status | New | DSB | |
| | Status Reason | | DSB | |
| | Last Update DateTime | 2017-07-31T12:00:00 | DSB | |
| | Version | 1 | DSB | |
| | Parent | <null> | DSB | |
| | Identification | ISIN | RTS23/Field1 | |
| | Full Name | Rates Swap Basis USD-LIBOR-BBA 3 MNTH USD-SIFMA Municipal Swap Index 9 MNTH 20211231 | RTS23/Field2 | |
| | Classification Type | SRACSP | RTS23/Field3 | |
| | Commodity Derivative Indicator | FALSE | RTS23/Field4 | |
| | Underlying Asset type | A - Float Float | CFI/3rd letter | Att#1 |
| | Single or Multi currency | S - Single Currency | CFI/5th Letter IRS Swap | Att#3 |
| | Issuer or operator of the trading venue identifier | NA | RTS23/Field5 | |
| | Short Name | NA/Swap Flt Flt USD 20211231[1] | RTS23/Field7 | |
| | ISO Reference Rate | LIBO | RTS23/Field40 | |
| | ISO Other Leg Reference Rate | MAAA | RTS23/Field45 | |

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

## 3.3 Basis_OIS Product Definition

Example input values per SG2

| Section | ISO Attributes | NATIVE ISO Example Values | ESMA Mapping | CFI Ref |
|---|---|---|---|---|
| Product Definition Selection | Asset Class | R - Rates | CFI/2nd letter | Group |
| | Instrument Type | S - Swap | CFI/1st letter | Category |
| | Product | Basis_OIS | | |
| | Level | InstRefDataReporting | | |
| Product Definition Input | Notional Currency | USD | RTS23/Field13 | |
| | Expiry date | 2021-12-31 | RTS23/Field24 | |
| | Reference Rate | USD-OIS-11:00-BGCANTOR | DSB | |
| | Reference Rate Term Value | 1 | RTS23/Field41 | |
| | Reference Rate Term Unit | DAYS | RTS23/Field41 | |
| | Other Leg Reference Rate | USD-OIS-11:00-NY-ICAP | DSB | |
| | Other Leg Reference Rate Term Value | 1 | RTS23/Field46 | |
| | Other Leg Reference Rate Term Unit | DAYS | RTS23/Field46 | |
| | Notional Schedule | C - Constant | CFI/4th Letter | Att#2 |
| Defaulted Input | Price Multiplier | 1 | RTS23/Field25 | |
| | Delivery type | P - PHYS | RTS23/Field34; CFI/6th letter | Att#4 |
| Product Definition Derived | ISIN Status | New | DSB | |
| | Status Reason | | DSB | |
| | Last Update DateTime | 2017-07-31T12:00:00 | DSB | |
| | Version | 1 | DSB | |
| | Parent | <null> | DSB | |
| | Identification | ISIN | RTS23/Field1 | |
| | Full Name | Rates Swap Basis_OIS USD-OIS-11:00-BGCANTOR 3 MNTH USD-OIS-11:00-NY-ICAP 9 MNTH 20211231 | RTS23/Field2 | |
| | Classification Type | SRHCSP | RTS23/Field3 | |
| | Commodity Derivative Indicator | FALSE | RTS23/Field4 | |
| | Underlying Asset type | H - Overnight Index Swap (OIS) | CFI/3rd letter | Att#1 |
| | Single or Multi currency | S - Single Currency | CFI/5th Letter IRS Swap | Att#3 |
| | Issuer or operator of the trading venue identifier | NA | RTS23/Field5 | |
| | Short Name | NA/Swap Flt Flt OIS USD 20211231 | RTS23/Field7 | |
| | ISO Reference Rate | OIS-11:00-BGCANTOR | RTS23/Field40 | |
| | ISO Other Leg Reference Rate | OIS-11:00-NY-ICAP | RTS23/Field45 | |

## 3.4 Cap_Floor Product Definition

Example input values per SG2

| Section | ISO Attribute | NATIVE ISO Example Values | ESMA Mapping | CFI Ref |
|---|---|---|---|---|
| Product Definition Selection | Asset Class | R - Rates | CFI/2nd letter | Group |
| | Instrument Type | H - Option | CFI/1st letter | Category |
| | Product | CapFloor | | |
| | Level | InstRefDataReporting | | |
| Product Definition Input | Notional Currency | EUR | RTS23/Field13 | |
| | Expiry date | 2021-12-31 | RTS23/Field24 | |
| | Underlying Instrument Index | EUR-EURIBOR-Telerate | DSB | |
| | Underlying Instrument Index Term Value | 6 | RTS23/Field29 | |
| | Underlying Instrument Index Term Unit | MNTH | RTS23/Field29 | |
| | Option type | Call | RTS23/Field30 / CFI 4th Opts | Att#2 |
| Defaulted Input | Price Multiplier | 1 | RTS23/Field25 | |
| | Delivery type | C - CASH | RTS23/Field34; CFI/6th letter | Att#4 |
| Product Definition Derived | ISIN Status | New | DSB | |
| | Status Reason | | DSB | |
| | Last Update DateTime | 2017-07-31T12:00:00 | DSB | |
| | Version | 1 | DSB | |
| | Parent | <null> | DSB | |
| | Identification | ISIN | RTS23/Field1 | |
| | Full Name | Rates Option Call Cap EUR-EURIBOR-Telerate 6 MNTH 20211231 | RTS23/Field2 | |
| | Classification Type | HRMAMC | RTS23/Field3 | |
| | Commodity Derivative Indicator | FALSE | RTS23/Field4 | |
| | Issuer or operator of the trading venue identifier | NA | RTS23/Field5 | |
| | Short Name | NA/O Call Epn EUR 20211231 | RTS23/Field7 | |
| | Underlying Asset type | M - Other | CFI/3rd letter | Att#1 |
| | Option exercise style | EURO | RTS23/Field33 / CFI 4th Opts | Att#2 |
| | Valuation Method or Trigger | M - Other | CFI/5th Opts | Att#3 |
| | ISO Underlying Instrument Index | EURI | RTS23/Field28 | |

## 3.5 Cross_Currency_Basis Product Definition

Example input values per SG2

| Section | ISO Attributes | NATIVE ISO Example Values | ESMA Mapping | CFI Ref |
|---|---|---|---|---|
| Product Definition Selection | Asset Class | R - Rates | CFI/2nd letter | Group |
| | Instrument Type | S - Swap | CFI/1st letter | Category |
| | Product | Cross_Currency_Basis | | |
| | Level | InstRefDataReporting | | |
| Product Definition Input | Notional Currency | GBP | RTS23/Field13 | |
| | Expiry date | 2021-12-31 | RTS23/Field24 | |
| | Reference Rate | GBP-LIBOR-BBA | DSB | |
| | Reference Rate Term Value | 3 | RTS23/Field41 | |
| | Reference Rate Term Unit | MNTH | RTS23/Field41 | |
| | Other Notional Currency | USD | RTS23/Field42 | |
| | Other Leg Reference Rate | USD-LIBOR-BBA | DSB | |
| | Other Leg Reference Rate Term Value | 3 | RTS23/Field46 | |
| | Other Leg Reference Rate Term Unit | MNTH | RTS23/Field46 | |
| | Notional Schedule | C - Constant | CFI/4th Letter | Att#2 |
| Defaulted Input | Price Multiplier | 1 | RTS23/Field25 | |
| | Delivery type | P - PHYS | RTS23/Field34; CFI/6th letter | Att#4 |
| Product Definition Derived | ISIN Status | New | DSB | |
| | Status Reason | | DSB | |
| | Last Update DateTime | 2017-07-31T12:00:00 | DSB | |
| | Version | 1 | DSB | |
| | Parent | <null> | DSB | |
| | Identification | ISIN | RTS23/Field1 | |
| | Full Name | Rates Swap Cross_Currency_Basis GBPUSD GBP-LIBOR-BBA 3 MNTH USD-LIBOR-BBA 3 MNTH 20211231 | RTS23/Field2 | |
| | Classification Type | SRACCP | RTS23/Field3 | |
| | Commodity Derivative Indicator | FALSE | RTS23/Field4 | |
| | Underlying Asset type | A - Basis swap | CFI/3rd letter | Att#1 |
| | Single or Multi currency | C - Cross Currency | CFI/5th Letter IRS Swap | Att#3 |
| | Issuer or operator of the trading venue identifier | NA | RTS23/Field5 | |
| | Short Name | NA/Swap Flt Flt GBP USD 20211231 | RTS23/Field7 | |
| | ISO Reference Rate | LIBO | RTS23/Field40 | |
| | ISO Other Leg Reference Rate | LIBO | RTS23/Field45 | |

## 3.6 Cross_Currency_Fixed_Fixed Product Definition

Example input values per SG2

| Section | ISO Attributes | NATIVE ISO Example Values | ESMA Mapping | CFI Ref |
|---|---|---|---|---|
| Product Definition Selection | Asset Class | R - Rates | CFI/2nd letter | Group |
| | Instrument Type | S - Swap | CFI/1st letter | Category |
| | Product | Cross_Currency_Fixed_Fixed | | |
| | Level | InstRefDataReporting | | |
| Product Definition Input | Notional Currency | EUR | RTS23/Field13 | |
| | Expiry date | 2021-12-31 | RTS23/Field24 | |
| | Other Notional Currency | USD | RTS23/Field42 | |
| | Notional Schedule | C - Constant | CFI/4th Letter | Att#2 |
| Defaulted Input | Price Multiplier | 1 | RTS23/Field25 | |
| | Delivery type | P - PHYS | RTS23/Field34; CFI/6th letter | Att#4 |
| Product Definition Derived | ISIN Status | New | DSB | |
| | Status Reason | | DSB | |
| | Last Update DateTime | 2017-07-31T12:00:00 | DSB | |
| | Version | 1 | DSB | |
| | Parent | <null> | DSB | |
| | Identification | ISIN | RTS23/Field1 | |
| | Full Name | Rates Swap Cross_Currency_Fixed_Fixed EURUSD 20211231 | RTS23/Field2 | |
| | Classification Type | SRDCCP | RTS23/Field3 | |
| | Commodity Derivative Indicator | FALSE | RTS23/Field4 | |
| | Underlying Asset type | D - Fixed - Fixed | CFI/3rd letter | Att#1 |
| | Single or Multi currency | C - Cross Currency | CFI/5th Letter IRS Swap | Att#3 |
| | Issuer or operator of the trading venue identifier | NA | RTS23/Field5 | |
| | Short Name | NA/Swap Fxd Fxd EUR USD 20211231 | RTS23/Field7 | |

## 3.7 Cross_Currency_Fixed_Float Product Definition

Example input values per SG2

| Section | ISO Attributes | NATIVE ISO Example Values | ESMA Mapping | CFI Ref |
|---|---|---|---|---|
| Product Definition Selection | Asset Class | R - Rates | CFI/2nd letter | Group |
| | Instrument Type | S - Swap | CFI/1st letter | Category |
| | Product | Cross_Currency_Fixed_Float | | |
| | Level | InstRefDataReporting | | |
| Product Definition Input | Notional Currency | USD | RTS23/Field13 | |
| | Expiry date | 2021-12-31 | RTS23/Field24 | |
| | Reference Rate | USD-LIBOR-BBA | DSB | |
| | Reference Rate Term Value | 6 | RTS23/Field41 | |
| | Reference Rate Term Unit | MNTH | RTS23/Field41 | |
| | Other Notional Currency | JPY | RTS23/Field42 | |
| | Notional Schedule | C - Constant | CFI/4th Letter | Att#2 |
| Defaulted Input | Price Multiplier | 1 | RTS23/Field25 | |
| | Delivery type | P - PHYS | RTS23/Field34; CFI/6th letter | Att#4 |
| Product Definition Derived | ISIN Status | New | DSB | |
| | Status Reason | | DSB | |
| | Last Update DateTime | 2017-07-31T12:00:00 | DSB | |
| | Version | 1 | DSB | |
| | Parent | <null> | DSB | |
| | Identification | ISIN | RTS23/Field1 | |
| | Full Name | Rates Swap Cross_Currency_Fixed_Float USDJPY USD-LIBOR-BBA 6 MNTH 20211231 | RTS23/Field2 | |
| | Classification Type | SRCCCP | RTS23/Field3 | |
| | Commodity Derivative Indicator | FALSE | RTS23/Field4 | |
| | Underlying Asset type | C - Fixed - Floating | CFI/3rd letter | Att#1 |
| | Single or Multi currency | C - Cross Currency | CFI/5th Letter IRS Swap | Att#3 |
| | Issuer or operator of the trading venue identifier | NA | RTS23/Field5 | |
| | Short Name | NA/Swap Fxd Flt USD JPY 20211231 | RTS23/Field7 | |
| | ISO Reference Rate | LIBO | RTS23/Field40 | |

## 3.8 Cross_Currency_Fixed_Float_NDS Product Definition

Example input values per SG2

| Section | ISO Attributes | NATIVE ISO Example Values | ESMA Mapping | CFI Ref |
|---|---|---|---|---|
| Product Definition Selection | Asset Class | R - Rates | CFI/2nd letter | Group |
| | Instrument Type | S - Swap | CFI/1st letter | Category |
| | Product | Cross_Currency_Fixed_Float_NDS | | |
| | Level | InstRefDataReporting | | |
| Product Definition Input | Notional Currency | USD | RTS23/Field13 | |
| | Expiry date | 2021-12-31 | RTS23/Field24 | |
| | Reference Rate | USD-LIBOR-BBA | DSB | |
| | Reference Rate Term Value | 6 | RTS23/Field41 | |
| | Reference Rate Term Unit | MNTH | RTS23/Field41 | |
| | Other Notional Currency | JPY | RTS23/Field42 | |
| | Notional Schedule | C - Constant | CFI/4th Letter | Att#2 |
| Defaulted Input | Price Multiplier | 1 | RTS23/Field25 | |
| | Delivery type | C - CASH | RTS23/Field34; CFI/6th letter | Att#4 |
| Product Definition Derived | ISIN Status | New | DSB | |
| | Status Reason | | DSB | |
| | Last Update DateTime | 2017-07-31T12:00:00 | DSB | |
| | Version | 1 | DSB | |
| | Parent | <null> | DSB | |
| | Identification | ISIN | RTS23/Field1 | |
| | Full Name | Rates Swap Cross_Currency_Fixed_Float_NDS USDJPY USD-LIBOR-BBA 6 MNTH 20211231 | RTS23/Field2 | |
| | Classification Type | SRCCCC | RTS23/Field3 | |
| | Commodity Derivative Indicator | FALSE | RTS23/Field4 | |
| | Underlying Asset type | C - Fixed - Floating | CFI/3rd letter | Att#1 |
| | Single or Multi currency | C - Cross Currency | CFI/5th Letter IRS Swap | Att#3 |
| | Issuer or operator of the trading venue identifier | NA | RTS23/Field5 | |
| | Short Name | NA/Swap Fxd Flt Cs USD JPY 20211231 | RTS23/Field7 | |
| | ISO Reference Rate | LIBO | RTS23/Field40 | |

## 3.9 Cross_Currency_Zero_Coupon Product Definition

Example input values per SG2

| Section | ISO Attributes | NATIVE ISO Example Values | ESMA Mapping | CFI Ref |
|---|---|---|---|---|
| Product Definition Selection | Asset Class | R - Rates | CFI/2nd letter | Group |
| | Instrument Type | S - Swap | CFI/1st letter | Category |
| | Product | Cross_Currency_Zero_Coupon | | |
| | Level | InstRefDataReporting | | |
| Product Definition Input | Notional Currency | USD | RTS23/Field13 | |
| | Expiry date | 2021-12-31 | RTS23/Field24 | |
| | Reference Rate | USD-LIBOR-BBA | DSB | |
| | Reference Rate Term Value | 6 | RTS23/Field41 | |
| | Reference Rate Term Unit | MNTH | RTS23/Field41 | |
| | Other Notional Currency | JPY | RTS23/Field42 | |
| | Notional Schedule | C - Constant | CFI/4th Letter | Att#2 |
| Defaulted Input | Price Multiplier | 1 | RTS23/Field25 | |
| | Delivery type | P - PHYS | RTS23/Field34; CFI/6th letter | Att#4 |
| Product Definition Derived | ISIN Status | New | DSB | |
| | Status Reason | | DSB | |
| | Last Update DateTime | 2017-07-31T12:00:00 | DSB | |
| | Version | 1 | DSB | |
| | Parent | <null> | DSB | |
| | Identification | ISIN | RTS23/Field1 | |
| | Full Name | Rates Swap Cross_Currency_Zero_Coupon USDJPY USD-LIBOR-BBA 6 MNTH 20211231 | RTS23/Field2 | |
| | Classification Type | SRZCCP | RTS23/Field3 | |
| | Commodity Derivative Indicator | FALSE | RTS23/Field4 | |
| | Underlying Asset type | Z - Zero Coupon | CFI/3rd letter | Att#1 |
| | Single or Multi currency | C - Cross Currency | CFI/5th Letter IRS Swap | Att#3 |
| | Issuer or operator of the trading venue identifier | NA | RTS23/Field5 | |
| | Short Name | NA/Swap Zero Cpn USD JPY 20211231 | RTS23/Field7 | |
| | ISO Reference Rate | LIBO | RTS23/Field40 | |

## 3.10 Cross Currency Inflation Swap

Example input values per SG2

| Section | ISO Attributes | NATIVE ISO Example Values | ESMA Mapping | CFI Ref |
|---|---|---|---|---|
| Product Definition Selection | Asset Class | R - Rates | CFI/2nd letter | Group |
| | Instrument Type | S - Swap | CFI/1st letter | Category |
| | Product | Cross_Currency_Inflation_Swap | | |
| | Level | InstRefDataReporting | | |
| Product Definition Input | Notional Currency | EUR | RTS23/Field13 | |
| | Expiry date | 2021-12-31 | RTS23/Field24 | |
| | Reference Rate | EUR-AI-CPI | DSB | |
| | Reference Rate Term Value | 6 | RTS23/Field41 | |
| | Reference Rate Term Unit | MNTH | RTS23/Field41 | |
| | Other Notional Currency | USD | RTS23/Field42 | |
| | Notional Schedule | C - Constant | CFI/4th Letter | Att#2 |
| Defaulted Input | Price Multiplier | 1 | RTS23/Field25 | |
| | Delivery type | P - PHYS | RTS23/Field34; CFI/6th letter | Att#4 |
| Product Definition Derived | ISIN Status | New | DSB | |
| | Status Reason | | DSB | |
| | Last Update DateTime | 2017-07-31T12:00:00 | DSB | |
| | Version | 1 | DSB | |
| | Parent | <null> | DSB | |
| | Identification | ISIN | RTS23/Field1 | |
| | Full Name | Rates Swap Cross_Currency_Inflation_Swap EURUSD EUR-AI-CPI 6 MNTH 20211231 | RTS23/Field2 | |
| | Classification Type | SRGCCP | RTS23/Field3 | |
| | Commodity Derivative Indicator | FALSE | RTS23/Field4 | |
| | Underlying Asset type | G - Inflation rate index | CFI/3rd letter | |
| | Single or Multi currency | C - Cross Currency | CFI/5th Letter IRS Swap | |
| | Issuer or operator of the trading venue identifier | NA | RTS23/Field5 | Att#1 |
| | Short Name | NA/Swap Infl Idx EUR USD 20211231 | RTS23/Field7 | Att#3 |
| | ISO Reference Rate | AI-CPI | RTS23/Field40 | |

## 3.11 Fixed_Fixed Product Definition

Example input values per SG2

| Section | ISO Attributes | NATIVE ISO Example Values | ESMA Mapping | CFI Ref |
|---|---|---|---|---|
| Product Definition Selection | Asset Class | R - Rates | CFI/2nd letter | Group |
| | Instrument Type | S - Swap | CFI/1st letter | Category |
| | Product | Fixed_Fixed | | |
| | Level | InstRefDataReporting | | |
| Product Definition Input | Notional Currency | EUR | RTS23/Field13 | |
| | Expiry date | 2021-12-31 | RTS23/Field24 | |
| | Notional Schedule | C - Constant | CFI/4th Letter | Att#2 |
| Defaulted Input | Price Multiplier | 1 | RTS23/Field25 | |
| | Delivery type | P - PHYS | RTS23/Field34; CFI/6th letter | Att#4 |
| Product Definition Derived | ISIN Status | New | DSB | |
| | Status Reason | | DSB | |
| | Last Update DateTime | 2017-07-31T12:00:00 | DSB | |
| | Version | 1 | DSB | |
| | Parent | <null> | DSB | |
| | Identification | ISIN | RTS23/Field1 | |
| | Full Name | Rates Swap Fixed_Fixed EUR 20211231 | RTS23/Field2 | |
| | Classification Type | SRDCSP | RTS23/Field3 | |
| | Commodity Derivative Indicator | FALSE | RTS23/Field4 | |
| | Underlying Asset type | D - Fixed Fixed | CFI/3rd letter | Att#1 |
| | Single or Multi currency | S - Single Currency | CFI/5th Letter IRS Swap | Att#3 |
| | Issuer or operator of the trading venue identifier | NA | RTS23/Field5 | |
| | Short Name | NA/Swap Fxd Fxd EUR 20211231 | RTS23/Field7 | |

## 3.12 Fixed_Float Product Definition

Example input values per SG2

| | ISO Attribute | NATIVE ISO Example Values | ESMA Mapping | CFI Ref |
|---|---|---|---|---|
| Product Definition Selection | Asset Class | R - Rates | CFI/2nd letter | Group |
| | Instrument Type | S - Swap | CFI/1st letter | Category |
| | Product | Fixed_Float | | |
| | Level | InstRefDataReporting | | |
| Product Definition Input | Notional Currency | EUR | RTS23/Field13 | |
| | Expiry date | 2021-12-31 | RTS23/Field24 | |
| | Reference Rate | EUR-LIBOR-BBA | DSB | |
| | Reference Rate Term Value | 6 | RTS23/Field41 | |
| | Reference Rate Term Unit | MNTH | RTS23/Field41 | |
| | Notional Schedule | C - Constant | CFI/4th Letter | Att#2 |
| Defaulted Input | Price Multiplier | 1 | RTS23/Field25 | |
| | Delivery type | P - PHYS | RTS23/Field34; CFI/6th letter | Att#4 |
| Product Definition Derived | ISIN Status | New | DSB | |
| | Status Reason | | DSB | |
| | Last Update DateTime | 2017-07-31T12:00:00 | DSB | |
| | Version | 1 | DSB | |
| | Parent | <null> | DSB | |
| | Identification | ISIN | RTS23/Field1 | |
| | Full Name | Rates Swap Fixed_Float EUR-LIBOR-BBA 6 MNTH 20211231 | RTS23/Field2 | |
| | Classification Type | SRCCSP | RTS23/Field3 | |
| | Commodity Derivative Indicator | FALSE | RTS23/Field4 | |
| | Underlying Asset type | C - Fixed - Floating | CFI/3rd letter | Att#1 |
| | Single or Multi currency | S - Single Currency | CFI/5th Letter IRS Swap | Att#3 |
| | Issuer or operator of the trading venue identifier | NA | RTS23/Field5 | |
| | Short Name | NA/Swap Fxd Flt EUR 20211231 | RTS23/Field7 | |
| | ISO Reference Rate | LIBO | RTS23/Field40 | |

## 3.13 Fixed_Float_OIS Product Definition

Example input values per SG2

| | ISO Attribute | NATIVE ISO Example Values | ESMA Mapping | CFI Ref |
|---|---|---|---|---|
| Product Definition Selection | Asset Class | R - Rates | CFI/2nd letter | Group |
| | Instrument Type | S - Swap | CFI/1st letter | Category |
| | Product | Fixed_Float_OIS | | |
| | Level | InstRefDataReporting | | |
| Product Definition Input | Notional Currency | EUR | RTS23/Field13 | |
| | Expiry date | 2021-12-31 | RTS23/Field24 | |
| | Reference Rate | EUR-LIBOR-BBA | DSB | |
| | Reference Rate Term Value | 1 | RTS23/Field41 | |
| | Reference Rate Term Unit | DAYS | RTS23/Field41 | |
| | Notional Schedule | C - Constant | CFI/4th Letter | Att#2 |
| Defaulted Input | Price Multiplier | 1 | RTS23/Field25 | |
| | Delivery type | P - PHYS | RTS23/Field34; CFI/6th letter | Att#4 |
| Product Definition Derived | ISIN Status | New | DSB | |
| | Status Reason | | DSB | |
| | Last Update DateTime | 2017-07-31T12:00:00 | DSB | |
| | Version | 1 | DSB | |
| | Parent | <null> | DSB | |
| | Identification | ISIN | RTS23/Field1 | |
| | Full Name | Rates Swap Fixed_Float_OIS EUR-LIBOR-BBA 6 MNTH 20211231 | RTS23/Field2 | |
| | Classification Type | SRHCSP | RTS23/Field3 | |
| | Commodity Derivative Indicator | FALSE | RTS23/Field4 | |
| | Underlying Asset type | H - Overnight Index Swap (OIS) | CFI/3rd letter | Att#1 |
| | Single or Multi currency | S - Single Currency | CFI/5th Letter IRS Swap | Att#3 |
| | Issuer or operator of the trading venue identifier | NA | RTS23/Field5 | |
| | Short Name | NA/Swap OIS EUR 20211231 | RTS23/Field7 | |
| | ISO Reference Rate | LIBO | RTS23/Field40 | |

## 3.14 Fixed_Float_Zero_Coupon Product Definition

Example input values per SG2

| | ISO Attribute | NATIVE ISO Example Values | ESMA Mapping | CFI Ref |
|---|---|---|---|---|
| Product Definition Selection | Asset Class | R - Rates | CFI/2nd letter | Group |
| | Instrument Type | S - Swap | CFI/1st letter | Category |
| | Product | Fixed_Float_Zero_Coupon | | |
| | Level | InstRefDataReporting | | |
| Product Definition Input | Notional Currency | EUR | RTS23/Field13 | |
| | Expiry date | 2021-12-31 | RTS23/Field24 | |
| | Reference Rate | EUR-LIBOR-BBA | DSB | |
| | Reference Rate Term Value | 6 | RTS23/Field41 | |
| | Reference Rate Term Unit | MNTH | RTS23/Field41 | |
| | Notional Schedule | C - Constant | CFI/4th Letter | Att#2 |
| Defaulted Input | Price Multiplier | 1 | RTS23/Field25 | |
| | Delivery type | P - PHYS | RTS23/Field34; CFI/6th letter | Att#4 |
| Product Definition Derived | ISIN Status | New | DSB | |
| | Status Reason | | DSB | |
| | Last Update DateTime | 2017-07-31T12:00:00 | DSB | |
| | Version | 1 | DSB | |
| | Parent | <null> | DSB | |
| | Identification | ISIN | RTS23/Field1 | |
| | Full Name | Rates Swap Fixed_Float_Zero_Coupon EUR-LIBOR-BBA 6 MNTH 20211231 | RTS23/Field2 | |
| | Classification Type | SRZCSP | RTS23/Field3 | |
| | Commodity Derivative Indicator | FALSE | RTS23/Field4 | |
| | Underlying Asset type | Z - Zero coupon | CFI/3rd letter | Att#1 |
| | Single or Multi currency | S - Single Currency | RTS23/Field34; CFI/6th letter | Att#3 |
| | Issuer or operator of the trading venue identifier | NA | CFI/5th Letter IRS Swap | |
| | Short Name | NA/Swap Zero Cpn EUR 20211231 | RTS23/Field5 | |
| | ISO Reference Rate | LIBO | RTS23/Field7 | |

## 3.15 FRA_Index Product Definition

Example input values per SG2

| | ISO Attribute | NATIVE ISO Example Values | ESMA Mapping | CFI Ref |
|---|---|---|---|---|
| Product Definition Selection | Asset Class | R - Rates | CFI/2nd letter | Group |
| | Instrument Type | J - Forward | CFI/1st letter | Category |
| | Product | FRA_Index | | |
| | Level | InstRefDataReporting | | |
| Product Definition Input | Notional Currency | CHF | RTS23/Field13 | |
| | Expiry date | 2021-12-31 | RTS23/Field24 | |
| | Reference Rate | CHF-LIBOR-BBA | DSB | |
| | Reference Rate Term Value | 6 | RTS23/Field41 | |
| | Reference Rate Term Unit | MNTH | RTS23/Field41 | |
| Defaulted Input | Price Multiplier | 1 | RTS23/Field25 | |
| | Delivery type | P - PHYS | RTS23/Field34; CFI/6th letter | Att#4 |
| Product Definition Derived | ISIN Status | New | DSB | |
| | Status Reason | | DSB | |
| | Last Update DateTime | 2017-07-31T12:00:00 | DSB | |
| | Version | 1 | DSB | |
| | Parent | <null> | DSB | |
| | Identification | ISIN | RTS23/Field1 | |
| | Full Name | Rates Forward FRA_Index CHF-LIBOR-BBA 6 MNTH 20211231 | RTS23/Field2 | |
| | Classification Type | JRIXFP | RTS23/Field3 | |
| | Commodity Derivative Indicator | FALSE | RTS23/Field4 | |
| | Underlying Asset type | I - Interest Rate Index | CFI/3rd letter | Att#1 |
| | Return or Payout Trigger | F - Forward price of underlying instrument | CFI/4th Swap/5th Fwds | Att#3 |
| | Issuer or operator of the trading venue identifier | NA | RTS23/Field5 | |
| | Short Name | NA/Fwd Pr Int Rt Idx CHF 20211231 | RTS23/Field7 | |
| | ISO Reference Rate | LIBO | RTS23/Field40 | |

## 3.16 FRA_Other Product Definition

Additional example provided allowing the user to choose Underlying Asser Type

| | ISO Attribute | NATIVE ISO Example Values | ESMA Mapping | CFI Ref |
|---|---|---|---|---|
| Product Definition Selection | Asset Class | R - Rates | CFI/2nd letter | Group |
| | Instrument Type | J - Forward | CFI/1st letter | Category |
| | Product | FRA_Other | | |
| | Level | InstRefDataReporting | | |
| Product Definition Input | Notional Currency | CHF | RTS23/Field13 | |
| | Expiry date | 2021-12-31 | RTS23/Field24 | |
| | Underlying Asset type | M - Other | CFI/3rd letter | Att#1 |
| | Underlying instrument ISIN | EZ123456789 | RTS23/Field26 | |
| Defaulted Input | Price Multiplier | 1 | RTS23/Field25 | |
| | Delivery type | P - PHYS | RTS23/Field34; CFI/6th letter | Att#4 |
| Product Definition Derived | ISIN Status | New | DSB | |
| | Status Reason | | DSB | |
| | Last Update DateTime | 2017-07-31T12:00:00 | DSB | |
| | Version | 1 | DSB | |
| | Parent | <null> | DSB | |
| | Identification | ISIN | RTS23/Field1 | |
| | Full Name | Rates Forward FRA_Other EZ123456789 CHF 20211231 | RTS23/Field2 | |
| | Classification Type | JRMXFP | RTS23/Field3 | |
| | Commodity Derivative Indicator | FALSE | RTS23/Field4 | |
| | Issuer or operator of the trading venue identifier | NA | RTS23/Field5 | |
| | Short Name | NA/Fwd Pr Oth CHF 20211231 | RTS23/Field7 | |
| | Return or Payout Trigger | F - Forward price of underlying instrument | CFI/4th Swap/5th Fwds | Att#3 |

## 3.17 Inflation_Basis_Zero_Coupon Product Definition

Example input values per SG2

| | ISO Attribute | NATIVE ISO Example Values | ESMA Mapping | CFI Ref |
|---|---|---|---|---|
| Product Definition Selection | Asset Class | R - Rates | CFI/2nd letter | Group |
| | Instrument Type | S - Swap | CFI/1st letter | Category |
| | Product | Inflation_Basis_Zero_Coupon | | |
| | Level | InstRefDataReporting | | |
| Product Definition Input | Notional Currency | EUR | RTS23/Field13 | |
| | Expiry date | 2021-12-31 | RTS23/Field24 | |
| | Reference Rate | EUR-AI-CPI | DSB | |
| | Reference Rate Term Value | 6 | RTS23/Field41 | |
| | Reference Rate Term Unit | MNTH | RTS23/Field41 | |
| | Other Leg Reference Rate | EUR-EXT-CPI | DSB | |
| | Other Leg Reference Rate Term Value | 1 | RTS23/Field46 | |
| | Other Leg Reference Rate Term Unit | YEAR | RTS23/Field46 | |
| | Notional Schedule | C - Constant | CFI/4th Letter | Att#2 |
| Defaulted Input | Price Multiplier | 1 | RTS23/Field25 | |
| | Delivery type | P - PHYS | RTS23/Field34; CFI/6th letter | Att#4 |
| Product Definition Derived | ISIN Status | New | DSB | |
| | Status Reason | | DSB | |
| | Last Update DateTime | 2017-07-31T12:00:00 | DSB | |
| | Version | 1 | DSB | |
| | Parent | <null> | DSB | |
| | Identification | ISIN | RTS23/Field1 | |
| | Full Name | Rates Swap Inflation_Basis_Zero_Coupon EUR-AI-CPI 6 MNTH EUR-EXT-CPI 1 YEAR 20211231 | RTS23/Field2 | |
| | Classification Type | SRGCSP | RTS23/Field3 | |
| | Commodity Derivative Indicator | FALSE | RTS23/Field4 | |
| | Underlying Asset type | G - Inflation rate index | CFI/3rd letter | Att#1 |
| | Single or Multi currency | S - Single Currency | CFI/5th Letter IRS Swap | Att#3 |
| | Issuer or operator of the trading venue identifier | NA | RTS23/Field5 | |
| | Short Name | NA/Swap Infl Idx EUR 20211231 | RTS23/Field7 | |
| | ISO Reference Rate | AI-CPI | RTS23/Field40 | |
| | ISO Other Leg Reference Rate | EXT-CPI | RTS23/Field45 | |

## 3.18 Inflation_Fixed_Float_YoY Product Definition

Example input values per SG2

| | ISO Attribute | NATIVE ISO Example Values | ESMA Mapping | CFI Ref |
|---|---|---|---|---|
| Product Definition Selection | Asset Class | R – Rates | CFI/2nd letter | Group |
| | Instrument Type | S – Swap | CFI/1st letter | Category |
| | Product | Inflation_Fixed_Float_YoY | | |
| | Level | InstRefDataReporting | | |
| Product Definition Input | Notional Currency | EUR | RTS23/Field13 | |
| | Expiry date | 2021-12-31 | RTS23/Field24 | |
| | Reference Rate | EUR-AI-CPI | DSB | |
| | Reference Rate Term Value | 6 | RTS23/Field41 | |
| | Reference Rate Term Unit | MNTH | RTS23/Field41 | |
| | Notional Schedule | C – Constant | CFI/4th Letter | Att#2 |
| Defaulted Input | Price Multiplier | 1 | RTS23/Field25 | |
| | Delivery type | P - PHYS | RTS23/Field34; CFI/6th letter | Att#4 |
| Product Definition Derived | ISIN Status | New | DSB | |
| | Status Reason | | DSB | |
| | Last Update DateTime | 2017-07-31T12:00:00 | DSB | |
| | Version | 1 | DSB | |
| | Parent | <null> | DSB | |
| | Identification | EZ1234567891 | RTS23/Field1 | |
| | Full Name | Rates Swap Inflation_Fixed_Float_YoY EUR-AI-CPI 6MNTH 20211231 | RTS23/Field2 | |
| | Classification Type | SRGCSP | RTS23/Field3 | |
| | Commodity Derivative Indicator | FALSE | RTS23/Field4 | |
| | Underlying Asset type | G – Inflation rate index | CFI/3rd letter | Att#1 |
| | Single or Multi currency | S – Single Currency | CFI/5th Letter IRS Swap | Att#3 |
| | Issuer or operator of the trading venue identifier | NA | RTS23/Field5 | |
| | Short Name | NA/Swap Infl Idx EUR 20211231 | RTS23/Field7 | |
| | ISO Reference Rate | EUR-AI-CPI | RTS23/Field40 | |

## 3.19 Inflation_Swap Product Definition

Example input values per SG2

| | ISO Attribute | NATIVE ISO Example Values | ESMA Mapping | CFI Ref |
|---|---|---|---|---|
| Product Definition Selection | Asset Class | R - Rates | CFI/2nd letter | Group |
| | Instrument Type | S - Swap | CFI/1st letter | Category |
| | Product | Inflation_Swap | | |
| | Level | InstRefDataReporting | | |
| Product Definition Input | Notional Currency | EUR | RTS23/Field13 | |
| | Expiry date | 2021-12-31 | RTS23/Field24 | |
| | Reference Rate | EUR-AI-CPI | DSB | |
| | Reference Rate Term Value | 6 | RTS23/Field41 | |
| | Reference Rate Term Unit | MNTH | RTS23/Field41 | |
| | Notional Schedule | C - Constant | CFI/4th Letter | Att#2 |
| Defaulted Input | Price Multiplier | 1 | RTS23/Field25 | |
| | Delivery type | P - PHYS | RTS23/Field34; CFI/6th letter | Att#4 |
| Product Definition Derived | ISIN Status | New | DSB | |
| | Status Reason | | DSB | |
| | Last Update DateTime | 2017-07-31T12:00:00 | DSB | |
| | Version | 1 | DSB | |
| | Parent | <null> | DSB | |
| | Identification | ISIN | RTS23/Field1 | |
| | Full Name | Rates Swap Inflation_Swap EUR-AI-CPI 6 MNTH 20211231 | RTS23/Field2 | |
| | Classification Type | SRGCSP | RTS23/Field3 | |
| | Commodity Derivative Indicator | FALSE | RTS23/Field4 | |
| | Underlying Asset type | G - Inflation rate index | CFI/3rd letter | Att#1 |
| | Single or Multi currency | S - Single Currency | CFI/5th Letter IRS Swap | Att#3 |
| | Issuer or operator of the trading venue identifier | NA | RTS23/Field5 | |
| | Short Name | NA/Swap Infl Idx EUR 20211231 | RTS23/Field7 | |
| | ISO Reference Rate | AI-CPI | RTS23/Field40 | |

## 3.20 Swaption Product Definition

Example input values per SG2

| | ISO Attribute | NATIVE ISO Example Values | ESMA Mapping | CFI Ref |
|---|---|---|---|---|
| Product Definition Selection | Asset Class | R - Rates | CFI/2nd letter | Group |
| | Instrument Type | H - Option | CFI/1st letter | Category |
| | Product | Swaption | | |
| | Level | InstRefDataReporting | | |
| Product Definition Input | Notional Currency | EUR | RTS23/Field13 | |
| | Expiry date | 2021-12-31 | RTS23/Field24 | |
| | Underlying Asset type | C - Fixed - Floating | CFI/3rd letter | Att#1 |
| | Underlying instrument ISIN | EZ1234567891 | RTS23/Field26 | |
| | Option type | Put | 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 |
| | Delivery type | C - CASH | RTS23/Field34; CFI/6th letter | Att#4 |
| Defaulted Input | Price Multiplier | 1 | RTS23/Field25 | |
| Product Definition Derived | ISIN Status | New | DSB | |
| | Status Reason | | DSB | |
| | Last Update DateTime | 2017-07-31T12:00:00 | DSB | |
| | Version | 1 | DSB | |
| | Parent | <null> | DSB | |
| | Identification | ISIN | RTS23/Field1 | |
| | Full Name | Rates Option Swaption Put EZ1234567891 EUR 20211231 | RTS23/Field2 | |
| | Classification Type | HRCDVC | RTS23/Field3 | |
| | Commodity Derivative Indicator | FALSE | RTS23/Field4 | |
| | Issuer or operator of the trading venue identifier | NA | RTS23/Field5 | |
| | Short Name | NA/O P Epn Fxd Flt EUR 20211231 | RTS23/Field7 | |

## 3.21 Debt_Option Product Definition

Example input values per SG2

| | ISO Attribute | NATIVE ISO Example Values | ESMA Mapping | CFI Ref |
|---|---|---|---|---|
| Product Definition Selection | Asset Class | R - Rates | CFI/2nd letter | Group |
| | Instrument Type | H - Option | CFI/1st letter | Category |
| | Product | Debt_Option | | |
| | Level | InstRefDataReporting | | |
| Product Definition Input | Notional Currency | EUR | RTS23/Field13 | |
| | Expiry date | 2021-12-31 | RTS23/Field24 | |
| | Underlying instrument ISIN | EZ1234567891 | RTS23/Field26 | |
| | Option type | Put | 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 |
| | Delivery type | C - CASH | RTS23/Field34; CFI/6th letter | Att#4 |
| Defaulted Input | Price Multiplier | 1 | RTS23/Field25 | |
| Product Definition Derived | ISIN Status | New | DSB | |
| | Status Reason | | DSB | |
| | Last Update DateTime | 2017-07-31T12:00:00 | DSB | |
| | Version | 1 | DSB | |
| | Parent | <null> | DSB | |
| | Identification | ISIN | RTS23/Field1 | |
| | Full Name | Rates Option Debt_Option Put EZ1234567891 EUR 20211231 | RTS23/Field2 | |
| | Classification Type | HRMDVC | RTS23/Field3 | |
| | Commodity Derivative Indicator | FALSE | RTS23/Field4 | |
| | Issuer or operator of the trading venue identifier | NA | RTS23/Field5 | |
| | Short Name | NA/O P Epn Oth EUR 20211231 | RTS23/Field7 | |
| | Underlying Asset type | M - Others | CFI/3rd letter | Att#1 |