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DSB UAT Product Definitions

Annex 4 – Equity

September 2017

Contents

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	Amended underlying index name
12/06/2017	Change	0.3	Tony Birrell	Apply UAT changes to the Product Definitions
23/06/2017	Change	0.4	Tony Birrell	Remove “Provisional” from title page and updated Forward 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 Add Portfolio Swap

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 Equities Swaps

Char 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	**E** Equity	**S** Single stock **I** Index **B** Basket **M** Other	**P** Price **D** Dividend **V** Variance **L** Volatility **T** Total Return **C** Contract for Difference (CFD) **M** Other	X NA	**C** Cash **P** Physical **E** Elect at Settlement

2.2 Equities 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	**E** Equity	**S** Single Stock **I** Index **B** Basket **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 Equities 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	**E** Equity	**S** Single Stock **I** Index **B** Basket **O** Options **F** Futures	**X** NA	**S** Spreadbets **C** Contract for Difference (CFD) **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	Equity	Swap	Price_Return_Basic_Performance	Single_Name	Price_Return_Basic_Performance_Single_Name
2	Equity	Swap	Price_Return_Basic_Performance	Single_Index	Price_Return_Basic_Performance_Single_Index
3	Equity	Swap	Price_Return_Basic_Performance	Basket	Price_Return_Basic_Performance_Basket
4	Equity	Swap	Parameter_Return_Dividend	Single_Name	Parameter_Return_Dividend_Single_Name
5	Equity	Swap	Parameter_Return_Dividend	Single_Index	Parameter_Return_Dividend_Single_Index
6	Equity	Swap	Parameter_Return_Dividend	Basket	Parameter_Return_Dividend_Basket
7	Equity	Swap	Parameter_Return_Variance	Single_Name	Parameter_Return_Variance_Single_Name
8	Equity	Swap	Parameter_Return_Variance	Single_Index	Parameter_Return_Variance_Single_Index
9	Equity	Swap	Parameter_Return_Variance	Basket	Parameter_Return_Variance_Basket
10	Equity	Swap	Parameter_Return_Volatility	Single_Name	Parameter_Return_Volatility_Single_Name
11	Equity	Swap	Parameter_Return_Volatility	Single_Index	Parameter_Return_Volatility_Single_Index
12	Equity	Swap	Parameter_Return_Volatility	Basket	Parameter_Return_Volatility_Basket
13	Equity	Contract for Difference (Swap)	Price_Return_Basic_Performance	Single_Name	Price_Return_Basic_Performance_Single_Name_CFD
14	Equity	Portfolio Swap	Price_Return_Basic_Performance	Single_Name/ Single_Index/ Basket	Portfolio Swap
15	Equity	Contract for Difference (Swap)	Price_Return_Basic_Performance	Single_Index	Price_Return_Basic_Performance_Single_Index_CFD
16	Equity	Contract for Difference (Swap)	Price_Return_Basic_Performance	Basket	Price_Return_Basic_Performance_Basket_CFD
17	Equity	Contract for Difference (Forward)	Price_Return_Basic_Performance	Single_Name	Price_Return_Basic_Performance_Single_Name_CFD
18	Equity	Contract for Difference (Forward)	Price_Return_Basic_Performance	Single_Index	Price_Return_Basic_Performance_Single_Index_CFD
19	Equity	Contract for Difference (Forward)	Price_Return_Basic_Performance	Basket	Price_Return_Basic_Performance_Basket_CFD
20	Equity	Option		Single_Name	Single_Name
21	Equity	Option		Single_Index	Single_Index
22	Equity	Option		Basket	Basket
23	Equity	Forward	Price_Return_Basic_Performance	Single_Name	Price_Return_Basic_Performance_Single_Name
24	Equity	Forward	Price_Return_Basic_Performance	Single_Index	Price_Return_Basic_Performance_Single_Index
25	Equity	Forward	Price_Return_Basic_Performance	Basket	Price_Return_Basic_Performance_Basket

3.2 SWAP - Price_Return_Basic_Performance_Single_Name Product Definition

Example values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	ESMA Mapping	CFI Char
Product Definition Selection	Asset Class	E - Equity	CFI/2nd letter	Group
	Instrument Type	S - Swap	CFI/1st letter	Category
	Product	Price_Return_Basic_Performance_Single_Name		
	Level	InstRefDataReporting		
Product Definition Input	Notional Currency	USD	RTS23/Field13	
	Expiry date	2017-12-31	RTS23/Field24	
	Underlying instrument ISIN	EZ1122334455	RTS23/Field26	
	Return or Payout Trigger	P - Price	CFI/4th Swaps/5th Fwds	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		
	Status Reason			
	Last Update DateTime	2017-07-31T12:00:00		
	Version	1		
	Parent	<null>		
	Identification	E1234567891	RTS23/Field1	
	Full Name	Equity Swap Price_Return_Basic_Performance_Single_Name EZ1122334455 USD 20171231	RTS23/Field2	
	Classification Type	SESPXP	RTS23/Field3	
	Commodity Derivative Indicator	FALSE	RTS23/Field4	
	Issuer or operator of the trading venue identifier	NA	RTS23/Field5	
	Short Name	NA/Swaps Sgle Stk Pr USD 20171231[1]	RTS23/Field7	
	Underlying Asset type	S - Single Stock	CFI/3rd letter	Att#1

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

3.3 SWAP - Price_Return_Basic_Performance_Single_Index Product Definition – UNDERLYING INDEX SOURCE UNDER REVIEW

Example values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	ESMA Mapping	CFI Char
Product Definition Selection	Asset Class	E - Equity	CFI/2nd letter	Group
	Instrument Type	S - Swap	CFI/1st letter	Category
	Product	Price_Return_Basic_Performance_Single_Index		
	Level	InstRefDataReporting		
Product Definition Input	Notional Currency	USD	RTS23/Field13	
	Expiry date	2017-12-31	RTS23/Field24	
	Underlying instrument Index	S&P 500	RTS23/Field26	
	Return or Payout Trigger	P - Price	CFI/4th Swaps/5th Fwds	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		
	Status Reason			
	Last Update DateTime	2017-07-31T12:00:00		
	Version	1		
	Parent	<null>		
	Identification	EZ1234567891	RTS23/Field1	
	Full Name	Equity Swap Price_Return_Basic_Performance_Single_Index S&P 500 USD 20171231	RTS23/Field2	
	Classification Type	SEIPXP	RTS23/Field3	
	Commodity Derivative Indicator	FALSE	RTS23/Field4	
	Issuer or operator of the trading venue identifier	NA	RTS23/Field5	
	Short Name	NA/Swaps Idx Pr USD 20171231	RTS23/Field7	
	Underlying Asset type	I - Index	CFI/3rd letter	Att#1
	Underlying instrument ISIN	EZ1122334455 (if applicable)	RTS23/Field26	
	ISO Underlying Instrument Index	S&P 500	RTS23/Field28	
	Underlying Instrument Index Term Value	0	RTS23/Field29	
	Underlying Instrument Index Term Unit	DAYS	RTS23/Field29	

3.4 SWAP - Price_Return_Basic_Performance_Basket Product Definition – UNDERLYING INDEX SOURCE UNDER REVIEW

Example values per SG2 Product

Section	ISO Attributes	NATIVE ISO Example Values	ESMA Mapping	CFI Char
Product Definition Selection	Asset Class	E - Equity	CFI/2nd letter	Group
	Instrument Type	S - Swap	CFI/1st letter	Category
	Product	Price_Return_Basic_Performance_Basket		
	Level	InstRefDataReporting		
Product Definition Input	Notional Currency	USD	RTS23/Field13	
	Expiry date	2017-12-31	RTS23/Field24	
	Underlying instrument ISIN	EZ1122334455 etc	RTS23/Field26	
	Underlying Instrument Index	S&P 500 etc		
	Return or Payout Trigger	P - Price	CFI/4th Swaps/5th Fwds	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		
	Status Reason			
	Last Update DateTime	2017-07-31T12:00:00		
	Version	1		
	Parent	<null>		
	Identification	EZ1234567891	RTS23/Field1	
	Full Name	Equity Swap Price_Return_Basic_Performance_Basket USD 20171231	RTS23/Field2	
	Classification Type	SEBPXP	RTS23/Field3	
	Commodity Derivative Indicator	FALSE	RTS23/Field4	
	Issuer or operator of the trading venue identifier	NA	RTS23/Field5	
	Short Name	NA/Swaps Bskt Pr USD 20171231	RTS23/Field7	
	Underlying Asset type	B - Basket	CFI/3rd letter	Att#1
	Underlying instrument Index ISINs	EZ1122334455 etc (if applicable)	RTS23/Field26	
	ISO Underlying Instrument Index	Multiple Indices	RTS23/Field28	
	Underlying Instrument Index Term Value	0	RTS23/Field29	
	Underlying Instrument Index Term Unit	DAYS	RTS23/Field29	

3.5 SWAP - Parameter_Return_Dividend_Single_Name Product Definition

Example values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	ESMA Mapping	CFI Char
Product Definition Selection	Asset Class	E - Equity	CFI/2nd letter	Group
	Instrument Type	S - Swap	CFI/1st letter	Category
	Product	Parameter_Return_Dividend_Single_Name		
	Level	InstRefDataReporting		
Product Definition Input	Notional Currency	USD	RTS23/Field13	
	Expiry date	2017-12-31	RTS23/Field24	
	Underlying instrument ISIN	EZ1122334455	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		
	Status Reason			
	Last Update DateTime	2017-07-31T12:00:00		
	Version	1		
	Parent	<null>		
	Identification	E1234567891	RTS23/Field1	
	Full Name	Equity Swap Parameter_Return_Dividend_Single_Name EZ1122334455 USD 20171231	RTS23/Field2	
	Classification Type	SESDXP	RTS23/Field3	
	Commodity Derivative Indicator	FALSE	RTS23/Field4	
	Issuer or operator of the trading venue identifier	NA	RTS23/Field5	
	Short Name	NA/Swaps Sgle Stk Div USD 20171231	RTS23/Field7	
	Underlying Asset type	S - Single Stock	CFI/3rd letter	Att#1
	Return or Payout Trigger	D - Dividend	CFI/4th Swaps/5th Fwds	Att#2

3.6 SWAP - Parameter_Return_Dividend_Single_Index Product Definition – UNDERLYING INDEX SOURCE UNDER REVIEW

Example values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	ESMA Mapping	CFI Char
Product Definition Selection	Asset Class	E - Equity	CFI/2nd letter	Group
	Instrument Type	S - Swap	CFI/1st letter	Category
	Product	Parameter_Return_Dividend_Single_Index		
	Level	InstRefDataReporting		
Product Definition Input	Notional Currency	USD	RTS23/Field13	
	Expiry date	2017-12-31	RTS23/Field24	
	Underlying Instrument Index	S&P 500		
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	Equity Swap Parameter_Return_Dividend_Single_Index S&P 500 USD 20171231	RTS23/Field2	
	Classification Type	SEIDXP	RTS23/Field3	
	Commodity Derivative Indicator	FALSE	RTS23/Field4	
	Issuer or operator of the trading venue identifier	NA	RTS23/Field5	
	Short Name	NA/Swaps Idx Div USD 20171231	RTS23/Field7	
	Underlying Asset type	I - Index	CFI/3rd letter	Att#1
	Return or Payout Trigger	D - Dividend	CFI/4th Swaps/5th Fwds	Att#2
	Underlying instrument ISIN	EZ1122334455 (if applicable)	RTS23/Field26	
	ISO Underlying Instrument Index	S&P 500	RTS23/Field28	
	Underlying Instrument Index Term Value	0	RTS23/Field29	
	Underlying Instrument Index Term Unit	DAYS	RTS23/Field29	

3.7 SWAP - Parameter_Return_Dividend_Basket Product Definition – UNDERLYING INDEX SOURCE UNDER REVIEW

Example values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	ESMA Mapping	CFI Char
Product Definition Selection	Asset Class	E - Equity	CFI/2nd letter	Group
	Instrument Type	S - Swap	CFI/1st letter	Category
	Product	Parameter_Return_Dividend_Basket		
	Level	InstRefDataReporting		
Product Definition Input	Notional Currency	USD	RTS23/Field13	
	Expiry date	2017-12-31	RTS23/Field24	
	Underlying instrument ISIN	EZ1122334455 etc		
	Underlying Instrument Index	S&P 500 etc		
Default Input	Price Multiplier	1	RTS23/Field3	
	Delivery type	P - PHYS	RTS23/Field7	Att#4
Product Definition Derived	ISIN Status	New	RTS23/Field25	
	Status Reason			
	Last Update DateTime	2017-07-31T12:00:00		
	Version	1	RTS23/Field34; CFI/6th letter	
	Parent	<null>		
	Identification	EZ1234567891		
	Full Name	Equity Swap Parameter_Return_Dividend_Basket USD 20171231		
	Classification Type	SEBDXP		
	Commodity Derivative Indicator	FALSE		
	Issuer or operator of the trading venue identifier	NA	RTS23/Field1	
	Short Name	NA/Swaps Bskt Div USD 20171231	RTS23/Field2	
	Underlying Asset type	B - Basket	RTS23/Field4	Att#1
	Return or Payout Trigger	D - Dividend	RTS23/Field5	Att#2
	Underlying instrument Index ISINs	EZ1122334455 etc (if applicable)	CFI/3rd letter	
	ISO Underlying Instrument Index	Multiple Indices	CFI/4th Swaps/5th Fwds	
	Underlying Instrument Index Term Value	0	RTS23/Field26	
	Underlying Instrument Index Term Unit	DAYS	RTS23/Field28	

3.8 SWAP - Parameter_Return_Variance_Single_Name Product Definition

Example values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	ESMA Mapping	CFI Char
Product Definition Selection	Asset Class	E - Equity	CFI/2nd letter	Group
	Instrument Type	S - Swap	CFI/1st letter	Category
	Product	Parameter_Return_Variance_Single_Name		
	Level	InstRefDataReporting		
Product Definition Input	Notional Currency	USD	RTS23/Field13	
	Expiry date	2017-12-31	RTS23/Field24	
	Underlying instrument ISIN	EZ1122334455	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		
	Status Reason			
	Last Update DateTime	2017-07-31T12:00:00		
	Version	1		
	Parent	<null>		
	Identification	E1234567891	RTS23/Field1	
	Full Name	Equity Swap Parameter_Return_Variance_Single_Name EZ1122334455 USD 20171231	RTS23/Field2	
	Classification Type	SESVXP	RTS23/Field3	
	Commodity Derivative Indicator	FALSE	RTS23/Field4	
	Issuer or operator of the trading venue identifier	NA	RTS23/Field5	
	Short Name	NA/Swaps Sgle Stk Var USD 20171231	RTS23/Field7	
	Underlying Asset type	S - Single Stock	CFI/3rd letter	Att#1
	Return or Payout Trigger	V - Variance	CFI/4th Swaps/5th Fwds	Att#2

3.9 SWAP - Parameter_Return_Variance_Single_Index Product Definition – UNDERLYING INDEX SOURCE UNDER REVIEW

Example values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	ESMA Mapping	CFI Char
Product Definition Selection	Asset Class	E - Equity	CFI/2nd letter	Group
	Instrument Type	S - Swap	CFI/1st letter	Category
	Product	Parameter_Return_Variance_Single_Index		
	Level	InstRefDataReporting		
Product Definition Input	Notional Currency	USD	RTS23/Field13	
	Expiry date	2017-12-31	RTS23/Field24	
	Underlying Instrument Index	S&P 500		
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	Equity Swap Parameter_Return_Variance_Single_Index S&P 500 USD 20171231	RTS23/Field2	
	Classification Type	SEIVXP	RTS23/Field3	
	Commodity Derivative Indicator	FALSE	RTS23/Field4	
	Issuer or operator of the trading venue identifier	NA	RTS23/Field5	
	Short Name	NA/Swaps Idx Var USD 20171231	RTS23/Field7	
	Underlying Asset type	I - Index	CFI/3rd letter	Att#1
	Return or Payout Trigger	V - Variance	CFI/4th Swaps/5th Fwds	Att#2
	Underlying instrument ISIN	EZ1122334455 (if applicable)	RTS23/Field26	
	ISO Underlying Instrument Index	S&P 500	RTS23/Field28	
	Underlying Instrument Index Term Value	0	RTS23/Field29	
	Underlying Instrument Index Term Unit	DAYS	RTS23/Field29	

3.10 SWAP - Parameter_Return_Variance_Basket Product Definition – UNDERLYING INDEX SOURCE UNDER REVIEW

Example values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	ESMA Mapping	CFI Char
Product Definition Selection	Asset Class	E - Equity	CFI/2nd letter	Group
	Instrument Type	S - Swap	CFI/1st letter	Category
	Product	Parameter_Return_Variance_Basket		
	Level	InstRefDataReporting		
Product Definition Input	Notional Currency	USD	RTS23/Field13	
	Expiry date	2017-12-31	RTS23/Field24	
	Underlying instrument ISIN	EZ1122334455 etc	RTS23/Field26	
	Underlying Instrument Index	S&P 500 etc		
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	Equity Swap Parameter_Return_Variance_Basket USD 20171231	RTS23/Field2	
	Classification Type	SEBVXP	RTS23/Field3	
	Commodity Derivative Indicator	FALSE	RTS23/Field4	
	Issuer or operator of the trading venue identifier	NA	RTS23/Field5	
	Short Name	NA/Swaps Bskt Var USD 20171231	RTS23/Field7	
	Underlying Asset type	B - Basket	CFI/3rd letter	Att#1
	Return or Payout Trigger	V - Variance	CFI/4th Swaps/5th Fwds	Att#2
	Underlying instrument Index ISINs	EZ1122334455 etc (if applicable)	RTS23/Field26	
	ISO Underlying Instrument Index	Multiple Indices	RTS23/Field28	
	Underlying Instrument Index Term Value	0	RTS23/Field29	
	Underlying Instrument Index Term Unit	DAYS	RTS23/Field29	

3.11 SWAP - Parameter_Return_Volatility_Single_Name Product Definition

Example values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	ESMA Mapping	CFI Char
Product Definition Selection	Asset Class	E - Equity	CFI/2nd letter	Group
	Instrument Type	S - Swap	CFI/1st letter	Category
	Product	Parameter_Return_Volatility_Single_Name		
	Level	InstRefDataReporting		
Product Definition Input	Notional Currency	USD	RTS23/Field13	
	Expiry date	2017-12-31	RTS23/Field24	
	Underlying instrument ISIN	EZ1122334455	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		
	Status Reason			
	Last Update DateTime	2017-07-31T12:00:00		
	Version	1		
	Parent	<null>		
	Identification	E1234567891	RTS23/Field1	
	Full Name	Equity Swap Parameter_Return_Volatility_Single_Name EZ1122334455 USD 20171231	RTS23/Field2	
	Classification Type	SESLXP	RTS23/Field3	
	Commodity Derivative Indicator	FALSE	RTS23/Field4	
	Issuer or operator of the trading venue identifier	NA	RTS23/Field5	
	Short Name	NA/Swaps Sgle Stk Vol USD 20171231	RTS23/Field7	
	Underlying Asset type	S - Single Stock	CFI/3rd letter	Att#1
	Return or Payout Trigger	L - Volatility	CFI/4th Swaps/5th Fwds	Att#2

3.12 SWAP - Parameter_Return_Volatility_Single_Index Product Definition – UNDERLYING INDEX SOURCE UNDER REVIEW

Example values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	ESMA Mapping	CFI Char
Product Definition Selection	Asset Class	E - Equity	CFI/2nd letter	Group
	Instrument Type	S - Swap	CFI/1st letter	Category
	Product	Parameter_Return_Volatility_Single_Index		
	Level	InstRefDataReporting		
Product Definition Input	Notional Currency	USD	RTS23/Field13	
	Expiry date	2017-12-31	RTS23/Field24	
	Underlying Instrument Index	S&P 500		
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	Equity Swap Parameter_Return_Volatility_Single_Index S&P 500 USD 20171231	RTS23/Field2	
	Classification Type	SEILXP	RTS23/Field3	
	Commodity Derivative Indicator	FALSE	RTS23/Field4	
	Issuer or operator of the trading venue identifier	NA	RTS23/Field5	
	Short Name	NA/Swaps Idx Vol USD 20171231	RTS23/Field7	
	Underlying Asset type	I - Index	CFI/3rd letter	Att#1
	Return or Payout Trigger	L - Volatility	CFI/4th Swaps/5th Fwds	Att#2
	Underlying instrument ISIN	EZ1122334455 (if applicable)	RTS23/Field26	
	ISO Underlying Instrument Index	S&P 500	RTS23/Field28	
	Underlying Instrument Index Term Value	0	RTS23/Field29	
	Underlying Instrument Index Term Unit	DAYS	RTS23/Field29	

3.13 SWAP - Parameter_Return_Volatility_Basket Product Definition – UNDERLYING INDEX SOURCE UNDER REVIEW

Example values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	ESMA Mapping	CFI Char
Product Definition Selection	Asset Class	E - Equity	CFI/2nd letter	Group
	Instrument Type	S - Swap	CFI/1st letter	Category
	Product	Parameter_Return_Volatility_Basket		
	Level	InstRefDataReporting		
Product Definition Input	Notional Currency	USD	RTS23/Field13	
	Expiry date	2017-12-31	RTS23/Field24	
	Underlying instrument ISIN	EZ1122334455 etc	RTS23/Field26	
	Underlying Instrument Index	S&P 500 etc		
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	Equity Swap Parameter_Return_Volatility_Basket USD 20171231	RTS23/Field2	
	Classification Type	SEBLXP	RTS23/Field3	
	Commodity Derivative Indicator	FALSE	RTS23/Field4	
	Issuer or operator of the trading venue identifier	NA	RTS23/Field5	
	Short Name	NA/Swaps Bskt Vol USD 20171231	RTS23/Field7	
	Underlying Asset type	B - Basket	CFI/3rd letter	Att#1
	Return or Payout Trigger	L - Volatility	CFI/4th Swaps/5th Fwds	Att#2
	Underlying instrument Index ISINs	EZ1122334455 etc (if applicable)	RTS23/Field26	
	ISO Underlying Instrument Index	Multiple Indices	RTS23/Field28	
	Underlying Instrument Index Term Value	0	RTS23/Field29	
	Underlying Instrument Index Term Unit	DAYS	RTS23/Field29	

3.14 SWAP - Price_Return_Basic_Performance_Single_Name_CFD Product Definition

Example values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	ESMA Mapping	CFI Char
Product Definition Selection	Asset Class	E - Equity	CFI/2nd letter	Group
	Instrument Type	S - Swap	CFI/1st letter	Category
	Product	Price_Return_Basic_Performance_Single_Name_CFD		
	Level	InstRefDataReporting		
Product Definition Input	Notional Currency	USD	RTS23/Field13	
	Expiry date	2017-12-31	RTS23/Field24	
	Underlying instrument ISIN	EZ1122334455	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		
	Status Reason			
	Last Update DateTime	2017-07-31T12:00:00		
	Version	1		
	Parent	<null>		
	Identification	EZ1234567891	RTS23/Field1	
	Full Name	Equity Swap Price_Return_Basic_Performance_Single_Name_CFD EZ1122334455 USD 20171231	RTS23/Field2	
	Classification Type	SESCXP	RTS23/Field3	
	Commodity Derivative Indicator	FALSE	RTS23/Field4	
	Issuer or operator of the trading venue identifier	NA	RTS23/Field5	
	Short Name	NA/Swaps Sgle Stk CFD USD 20171231	RTS23/Field7	
	Underlying Asset type	S - Single Stock	CFI/3rd letter	Att#1
	Return or Payout Trigger	C - Contract for Difference	CFI/4th Swaps/5th Fwds	Att#2

3.15 SWAP - Price_Return_Basic_Performance_Single_Index_CFD Product Definition – UNDERLYING INDEX SOURCE UNDER REVIEW

Example values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	ESMA Mapping	CFI Char
Product Definition Selection	Asset Class	E - Equity	CFI/2nd letter	Group
	Instrument Type	S - Swap	CFI/1st letter	Category
	Product	Price_Return_Basic_Performance_Single_Index_CFD		
	Level	InstRefDataReporting		
Product Definition Input	Notional Currency	USD	RTS23/Field13	
	Expiry date	2017-12-31	RTS23/Field24	
	Underlying Instrument Index	S&P 500		
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	Equity Swap Price_Return_Basic_Performance_Single_Index_CFD S&P 500 USD 20171231	RTS23/Field2	
	Classification Type	SEICXP	RTS23/Field3	
	Commodity Derivative Indicator	FALSE	RTS23/Field4	
	Issuer or operator of the trading venue identifier	NA	RTS23/Field5	
	Short Name	NA/Swaps Idx CFD USD 20171231	RTS23/Field7	
	Underlying Asset type	I - Index	CFI/3rd letter	Att#1
	Return or Payout Trigger	C - Contract for Difference	CFI/4th Swaps/5th Fwds	Att#2
	Underlying instrument ISIN	EZ1122334455	RTS23/Field26	
	ISO Underlying Instrument Index	S&P 500 etc	RTS23/Field28	
	Underlying Instrument Index Term Value	0	RTS23/Field29	
	Underlying Instrument Index Term Unit	DAYS	RTS23/Field29	

3.16 SWAP - Price_Return_Basic_Performance_Basket_CFD Product Definition – UNDERLYING INDEX SOURCE UNDER REVIEW

Example values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	ESMA Mapping	CFI Char
Product Definition Selection	Asset Class	E - Equity	CFI/2nd letter	Group
	Instrument Type	S - Swap	CFI/1st letter	Category
	Product	Price_Return_Basic_Performance_Basket_CFD		
	Level	InstRefDataReporting		
Product Definition Input	Notional Currency	USD	RTS23/Field13	
	Expiry date	2017-12-31	RTS23/Field24	
	Underlying instrument ISIN	EZ1122334455 etc	RTS23/Field26	
	Underlying Instrument Index	S&P 500 etc		
Default 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	Equity Swap Price_Return_Basic_Performance_Basket_CFD USD 20171231	RTS23/Field2	
	Classification Type	SEBCXP	RTS23/Field3	
	Commodity Derivative Indicator	FALSE	RTS23/Field4	
	Issuer or operator of the trading venue identifier	NA	RTS23/Field5	
	Short Name	NA/Swaps Bskt CFD USD 20171231	RTS23/Field7	
	Underlying Asset type	B - Basket	CFI/3rd letter	Att#1
	Return or Payout Trigger	C - Contract for Difference	CFI/4th Swaps/5th Fwds	Att#2
	Underlying instrument Index ISINs	EZ1122334455 etc (if applicable)	RTS23/Field26	
	ISO Underlying Instrument Index	Multiple Indices	RTS23/Field28	
	Underlying Instrument Index Term Value	0	RTS23/Field29	
	Underlying Instrument Index Term Unit	DAYS	RTS23/Field29	

3.17 SWAP - Portfolio Swap – UNDERLYING INDEX SOURCE UNDER REVIEW

This Product can be over a Single Name, Single Index or Basket. Below is the basket example only:

Section	ISO Attributes	NATIVE ISO Example Values	ESMA Mapping	CFI Char
Product Definition Selection	Asset Class	E - Equity	CFI/2nd letter	Group
	Instrument Type	S - Swap	CFI/1st letter	Category
	Product	Portfolio_Swap		
	Level	InstRefDataReporting		
Product Definition Input	Notional Currency	USD	RTS23/Field13	
	Expiry date	2017-06-30	RTS23/Field24	
	Underlying instrument ISIN	EZ1122334455 etc	RTS23/Field26	
	Underlying Instrument Index	S&P 500 etc		
	Return or Payout Trigger	P - Price	CFI/4th Swaps/5th Fwds	Att#2
Default 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	Equity Swap Portfolio_Swap USD 20170630	RTS23/Field2	
	Classification Type	SEBPXC	RTS23/Field3	
	Commodity Derivative Indicator	FALSE	RTS23/Field4	
	Issuer or operator of the trading venue identifier	NA	RTS23/Field5	
	Short Name	NA/Swaps Bskt Pr USD 20170630	RTS23/Field7	
	Underlying Asset type	B - Basket	CFI/3rd letter	Att#1
	Underlying instrument Index ISINs	EZ1122334455 etc (if applicable)	RTS23/Field26	
	ISO Underlying Instrument Index	Multiple Indices	RTS23/Field28	
	Underlying Instrument Index Term Value	0	RTS23/Field29	
	Underlying Instrument Index Term Unit	DAYS	RTS23/Field29	

3.18 FORWARD - Price_Return_Basic_Performance_Single_Name_CFD Product Definition

Example values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	ESMA Mapping	CFI Char
Product Definition Selection	Asset Class	E - Equity	CFI/2nd letter	Group
	Instrument Type	J - Forward	CFI/1st letter	Category
	Product	Price_Return_Basic_Performance_Single_Name_CFD		
	Level	InstRefDataReporting		
Product Definition Input	Notional Currency	USD	RTS23/Field13	
	Expiry date	2017-12-31	RTS23/Field24	
	Underlying instrument ISIN	EZ1122334455	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		
	Status Reason			
	Last Update DateTime	2017-07-31T12:00:00		
	Version	1		
	Parent	<null>		
	Identification	EZ1234567891	RTS23/Field1	
	Full Name	Equity Forward Price_Return_Basic_Performance_Single_Name_CFD EZ1122334455 USD 20171231	RTS23/Field2	
	Classification Type	JESXCP	RTS23/Field3	
	Commodity Derivative Indicator	FALSE	RTS23/Field4	
	Issuer or operator of the trading venue identifier	NA	RTS23/Field5	
	Short Name	NA/Fwd Sgle Stk CFD USD 20171231	RTS23/Field7	
	Underlying Asset type	S - Single Stock	CFI/3rd letter	Att#1
	Return or Payout Trigger	C - Contract for Difference	CFI/4th Swaps/5th Fwds	Att#3

3.19 FORWARD - Price_Return_Basic_Performance_Single_Index_CFD Product Definition – UNDERLYING INDEX SOURCE UNDER REVIEW

Example values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	ESMA Mapping	CFI Char
Product Definition Selection	Asset Class	E - Equity	CFI/2nd letter	Group
	Instrument Type	J - Forward	CFI/1st letter	Category
	Product	Price_Return_Basic_Performance_Single_Index_CFD		
	Level	InstRefDataReporting		
Product Definition Input	Notional Currency	USD	RTS23/Field13	
	Expiry date	2017-12-31	RTS23/Field24	
	Underlying Instrument Index	S&P 500		
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	Equity Forward Price_Return_Basic_Performance_Single_Index_CFD S&P 500 USD 20171231	RTS23/Field2	
	Classification Type	JEIXCP	RTS23/Field3	
	Commodity Derivative Indicator	FALSE	RTS23/Field4	
	Issuer or operator of the trading venue identifier	NA	RTS23/Field5	
	Short Name	NA/Fwd Idx CFD USD 20171231	RTS23/Field7	
	Underlying Asset type	I - Index	CFI/3rd letter	Att#1
	Return or Payout Trigger	C - Contract for Difference	CFI/4th Swaps/5th Fwds	Att#3
	Underlying instrument ISIN	EZ1122334455	RTS23/Field26	
	ISO Underlying Instrument Index	S&P 500 etc	RTS23/Field28	
	Underlying Instrument Index Term Value	0	RTS23/Field29	
	Underlying Instrument Index Term Unit	DAYS	RTS23/Field29	

3.20 FORWARD - Price_Return_Basic_Performance_Basket_CFD Product Definition – UNDERLYING INDEX SOURCE UNDER REVIEW

Example values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	ESMA Mapping	CFI Char
Product Definition Selection	Asset Class	E - Equity	CFI/2nd letter	Group
	Instrument Type	J - Forward	CFI/1st letter	Category
	Product	Price_Return_Basic_Performance_Basket_CFD		
	Level	InstRefDataReporting		
Product Definition Input	Notional Currency	USD	RTS23/Field13	
	Expiry date	2017-12-31	RTS23/Field24	
	Underlying instrument ISIN	EZ1122334455 etc	RTS23/Field26	
	Underlying Instrument Index	S&P 500 etc		
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	Equity Forward Price_Return_Basic_Performance_Basket_CFD USD 20171231	RTS23/Field2	
	Classification Type	JEBXCP	RTS23/Field3	
	Commodity Derivative Indicator	FALSE	RTS23/Field4	
	Issuer or operator of the trading venue identifier	NA	RTS23/Field5	
	Short Name	NA/Fwd Bskt CFD USD 20171231	RTS23/Field7	
	Underlying Asset type	B - Basket	CFI/3rd letter	Att#1
	Return or Payout Trigger	C - Contract for Difference	CFI/4th Swaps/5th Fwds	Att#3
	Underlying instrument Index ISINs	EZ1122334455 etc (if applicable)	RTS23/Field26	
	ISO Underlying Instrument Index	Multiple Indices	RTS23/Field28	
	Underlying Instrument Index Term Value	0	RTS23/Field29	
	Underlying Instrument Index Term Unit	DAYS	RTS23/Field29	

3.21 OPTION - Single_Name Product Definition

Example values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	ESMA Mapping	CFI Char
Product Definition Selection	Asset Class	E - Equity	CFI/2nd letter	Group
	Instrument Type	H - Option	CFI/1st letter	Category
	Product	Single_Name		
	Level	InstRefDataReporting		
Product Definition Input	Notional Currency	USD	RTS23/Field13	
	Expiry date	2017-12-31	RTS23/Field24	
	Underlying instrument ISIN	EZ1122334455	RTS23/Field26	
	Strike Price	1.25	RTS23/Field31	
	Option type	Put	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	P - PHYS	RTS23/Field34; CFI/6th letter	Att#4
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	Equity Option Single_Name EZ1122334455 USD 20171231	RTS23/Field2	
	Classification Type	HESEVP	RTS23/Field3	
	Commodity Derivative Indicator	FALSE	RTS23/Field4	
	Issuer or operator of the trading venue identifier	NA	RTS23/Field5	
	Short Name	NA/O Sgle Stk Put Amr USD 20171231	RTS23/Field7	
	Underlying Asset type	S - Single Stock	CFI/3rd letter	Att#1

3.22 OPTION - Single_Index Product Definition – UNDERLYING INDEX SOURCE UNDER REVIEW

Example values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	ESMA Mapping	CFI Char
Product Definition Selection	Asset Class	E - Equity	CFI/2nd letter	Group
	Instrument Type	H - Option	CFI/1st letter	Category
	Product	Single_Index		
	Level	InstRefDataReporting		
Product Definition Input	Notional Currency	USD	RTS23/Field13	
	Expiry date	2017-12-31	RTS23/Field24	
	Underlying Instrument Index	S&P 500		
	Strike Price	1.25	RTS23/Field31	
	Option type	Put	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
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	Equity Option Single_Index S&P 500 USD 20171231	RTS23/Field2	
	Classification Type	HEIEVC	RTS23/Field3	
	Commodity Derivative Indicator	FALSE	RTS23/Field4	
	Issuer or operator of the trading venue identifier	NA	RTS23/Field5	
	Short Name	NA/O Idx Put Amr USD 20171231	RTS23/Field7	
	Underlying Asset type	I - Index	CFI/3rd letter	Att#1
	Underlying instrument ISIN	EZ1122334455 (if applicable)	RTS23/Field26	
	ISO Underlying Instrument Index	S&P 500 etc	RTS23/Field28	
	Underlying Instrument Index Term Value	0	RTS23/Field29	
	Underlying Instrument Index Term Unit	DAYS	RTS23/Field29	

3.23 OPTION - Basket Product Definition – UNDERLYING INDEX SOURCE UNDER REVIEW

Example values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	ESMA Mapping	CFI Char
Product Definition Selection	Asset Class	E - Equity	CFI/2nd letter	Group
	Instrument Type	H - Option	CFI/1st letter	Category
	Product	Basket		
	Level	InstRefDataReporting		
Product Definition Input	Notional Currency	USD	RTS23/Field13	
	Expiry date	2017-12-31	RTS23/Field24	
	Underlying instrument ISIN	EZ1122334455 etc	RTS23/Field26	
	Underlying Instrument Index	S&P 500 etc		
	Strike Price	1.25	RTS23/Field31	
	Option type	Put	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	P - PHYS	RTS23/Field34; CFI/6th letter	Att#4
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	Equity Option Basket USD 20171231	RTS23/Field2	
	Classification Type	HEBEVP	RTS23/Field3	
	Commodity Derivative Indicator	FALSE	RTS23/Field4	
	Issuer or operator of the trading venue identifier	NA	RTS23/Field5	
	Short Name	NA/O Bskt Put Amr USD 20171231	RTS23/Field7	
	Underlying Asset type	B - Basket	CFI/3rd letter	Att#1
	Underlying instrument Index ISINs	EZ1122334455 etc (if applicable)	RTS23/Field26	
	ISO Underlying Instrument Index	Multiple Indices	RTS23/Field28	
	Underlying Instrument Index Term Value	0	RTS23/Field29	
	Underlying Instrument Index Term Unit	DAYS	RTS23/Field29	

3.24 FORWARD - Price_Return_Basic_Performance_Single_Name Product Definition

Example values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	ESMA Mapping	CFI Char
Product Definition Selection	Asset Class	E - Equity	CFI/2nd letter	Group
	Instrument Type	J - Forward	CFI/1st letter	Category
	Product	Price_Return_Basic_Performance_Single_Name		
	Level	InstRefDataReporting		
Product Definition Input	Notional Currency	USD	RTS23/Field13	
	Expiry date	2017-12-31	RTS23/Field24	
	Underlying instrument ISIN	EZ1122334455	RTS23/Field26	
Defaulted Input	Price Multiplier	1	RTS23/Field25	
	Return or Payout Trigger	F - Forward price of underlying instrument	CFI/4th Swaps/5th Fwds	Att#3
	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	Equity Forward Price_Return_Basic_Performance_Single_Name EZ1122334455 USD 20171231	RTS23/Field2	
	Classification Type	JESXFP	RTS23/Field3	
	Commodity Derivative Indicator	FALSE	RTS23/Field4	
	Issuer or operator of the trading venue identifier	NA	RTS23/Field5	
	Short Name	NA/Fwd Sgle Stk Fwd Pr USD 20171231	RTS23/Field7	
	Underlying Asset type	S - Single Stock	CFI/3rd letter	Att#1

3.25 FORWARD - Price_Return_Basic_Performance_Single_Index Product Definition – UNDERLYING INDEX SOURCE UNDER REVIEW

Example values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	ESMA Mapping	CFI Char
Product Definition Selection	Asset Class	E - Equity	CFI/2nd letter	Group
	Instrument Type	J - Forward	CFI/1st letter	Category
	Product	Price_Return_Basic_Performance_Single_Index		
	Level	InstRefDataReporting		
Product Definition Input	Notional Currency	USD	RTS23/Field13	
	Expiry date	2017-12-31	RTS23/Field24	
	Underlying Instrument Index	S&P 500		
Defaulted Input	Price Multiplier	1	RTS23/Field25	
	Return or Payout Trigger	F - Forward price of underlying instrument	CFI/4th Swaps/5th Fwds	Att#3
	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	Equity Forward Price_Return_Basic_Performance_Single_Index S&P 500 USD 20171231	RTS23/Field2	
	Classification Type	JEIXFP	RTS23/Field3	
	Commodity Derivative Indicator	FALSE	RTS23/Field4	
	Issuer or operator of the trading venue identifier	NA	RTS23/Field5	
	Short Name	NA/Fwd Idx Fwd Pr USD 20171231	RTS23/Field7	
	Underlying Asset type	I - Index	CFI/3rd letter	Att#1
	ISO Underlying Instrument Index	S&P 500 etc	RTS23/Field28	
	Underlying Instrument Index Term Value	0	RTS23/Field29	
	Underlying Instrument Index Term Unit	DAYS	RTS23/Field29	

3.26 FORWARD - Price_Return_Basic_Performance_Basket Product Definition – UNDERLYING INDEX SOURCE UNDER REVIEW

Example values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	ESMA Mapping	CFI Char
Product Definition Selection	Asset Class	E - Equity	CFI/2nd letter	Group
	Instrument Type	J - Forward	CFI/1st letter	Category
	Product	Price_Return_Basic_Performance_Basket		
	Level	InstRefDataReporting		
Product Definition Input	Notional Currency	USD	RTS23/Field13	
	Expiry date	2017-12-31	RTS23/Field24	
	Underlying instrument ISIN	EZ1122334455 etc	RTS23/Field26	
	Underlying Instrument Index	S&P 500 etc		
Defaulted Input	Price Multiplier	1	RTS23/Field25	
	Return or Payout Trigger	F - Forward price of underlying instrument	CFI/4th Swaps/5th Fwds	Att#3
	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	Equity Forward Price_Return_Basic_Performance_Basket USD 20171231	RTS23/Field2	
	Classification Type	JEBXFP	RTS23/Field3	
	Commodity Derivative Indicator	FALSE	RTS23/Field4	
	Issuer or operator of the trading venue identifier	NA	RTS23/Field5	
	Short Name	NA/Fwd Bskt Fwd Pr USD 20171231	RTS23/Field7	
	Underlying Asset type	B - Basket	CFI/3rd letter	Att#1
	Underlying instrument Index ISINs	EZ1122334455 etc	RTS23/Field26	
	ISO Underlying Instrument Index	Multiple Indices	RTS23/Field28	
	Underlying Instrument Index Term Value	0	RTS23/Field29	
	Underlying Instrument Index Term Unit	DAYS	RTS23/Field29	