



Derivatives Service Bureau
DSB UAT Provisional Product Definitions
Annex 1 – RATES
July 2017

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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 Char 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

1 Introduction

The Product Definitions have been classified into three distinct sections:

- Product Definition Selection: The set of fields to define the full population of product specific attributes
- Product Definition Input: The set of attributes the user must input when requesting an ISIN
- Product Definition Derived: The set of attributes that can be inferred by the combination of Product Definition Selection & Product Definition Input and will be returned to the user as part of the full ISIN record

The combination of the above 3 sections comprise the full record of the ISIN Engine that will be returned to the requester.

The sections are differentiated by colour:

Product Definition Selection	
Product Definition Input	
Product Definition Derived	

The Product Definition Derived & Input sections contain example values for illustrative purposes from SG2 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 Rates Swap

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

2.2 Rates Options

Char #1	Char #2	Char #3	Char #4	Char#5	Char #6
Category	Group	Underlying asset	Option Style and Type	Valuation Method or Trigger	Delivery
H Nonlisted and Complex Listed Options	R Rates	A Basis swap (Float - Float)	A European-Call	V Vanilla	C Cash
		C Fixed - Floating	B American-Call	A Asian	P Physical
		D Fixed - Fixed	C Bermudan-Call	D Digital (Binary)	E Elect at Exercise
		G Inflation rate index	D European-Put	B Barrier	
		H Overnight Index Swap (OIS)	E American-Put	G Digital Barrier	
		O Options	F Bermudan-Put	L Lookback	
		R Forwards	G European-Chooser	P Other Path Dependent	
		F Futures	H American-Chooser	M Other	
		M Other	I Bermudan-Chooser		

2.3 Rates Forwards

Char #1	Char #2	Char #3	Char #4	Char#5	Char #6
Category	Group	Underlying asset	Unused	Return or payout trigger	Delivery
J Forwards	R Rates	I Interest Rate Index	X NA	S Spreadbets	C Cash
		O Options		F Forward price of underlying instrument	P Physical
		M Other			

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	IR Swap	Fixed Fixed		Fixed_Fixed
10	Rates	IR Swap	Fixed Float		Fixed_Float
11	Rates	IR Swap	Fixed Float	OIS	Fixed_Float_OIS
12	Rates	IR Swap	Fixed Float	Zero Coupon	Fixed_Float_Zero_Coupon
13	Rates	FRA	Fixed Float		FRA_Index
14	Rates	FRA			FRA_Other
15	Rates	Inflation Swap	Basis	Zero Coupon	Inflation_Basis_Zero_Coupon
16	Rates	Inflation Swap	Fixed Float	Year on Year	Inflation_Fixed_Float_YoY
17	Rates	Inflation			Inflation_Swap
18	Rates	Option	Swaption		Swaption
19	Rates	Option	Debt Option		Debt_Option

3.2 Basis Product Definition

Example input values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	R - Rates	#2
	Instrument Type	S - Swap	#1
	Product	Basis	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	USD	
	Expiry date	2021-12-31	
	Reference Rate	USD-LIBOR-BBA	
	Reference Rate Term Value	3	
	Reference Rate Term Unit	MNTH	
	Other Leg Reference Rate	USD-SIFMA Municipal Swap Index	
	Other Leg Reference Rate Term Value	9	
	Other Leg Reference Rate Term Unit	MNTH	
	Notional Schedule	C - Constant	#4
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	ISIN	
	Full Name	Rates Swap Basis USD-LIBOR-BBA 3 MNTH USD-SIFMA Municipal Swap Index 9 MNTH 20211231	
	Classification Type	SRACSP	
	Commodity Derivative Indicator	FALSE	
	Underlying Asset type	A - Float Float	#3
	Delivery type	P - Physical	#6
	Single or Multi currency	S - Single Currency	#5
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/Swap Flt Flt USD 20211231 ¹	
	Price Multiplier	1	
	ISO Reference Rate	LIBO	
	ISO Other Leg Reference Rate	MAAA	

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

3.3 Basis_OIS Product Definition

Example input values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	R - Rates	#2
	Instrument Type	S - Swap	#1
	Product	Basis_OIS	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	USD	
	Expiry date	2021-12-31	
	Reference Rate	USD-OIS-11:00-BGCANTOR	
	Reference Rate Term Value	3	
	Reference Rate Term Unit	MNTH	
	Other Leg Reference Rate	USD-OIS-11:00-NY-ICAP	
	Other Leg Reference Rate Term Value	9	
	Other Leg Reference Rate Term Unit	MNTH	
	Notional Schedule	C - Constant	#4
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	ISIN	
	Full Name	Rates Swap Basis_OIS USD-OIS-11:00-BGCANTOR 3 MNTH USD-OIS-11:00-NY-ICAP 9 MNTH 20211231	
	Classification Type	SRHCSP	
	Commodity Derivative Indicator	FALSE	
	Underlying Asset type	H - Overnight Index Swap (OIS)	#3
	Delivery type	P - Physical	#6
	Single or Multi currency	S - Single Currency	#5
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/Swap OIS USD 20211231	
	Price Multiplier	1	
	ISO Reference Rate	OIS-11:00-BGCANTOR	
	ISO Other Leg Reference Rate	OIS-11:00-NY-ICAP	

3.4 Cap_Floor Product Definition

Example input values per SG2

Section	ISO Attribute	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	R - Rates	#2
	Instrument Type	H - Option	#1
	Product	CapFloor	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	EUR	
	Expiry date	2021-12-31	
	Underlying Instrument Index	EUR-EURIBOR-Telerate	
	Underlying Instrument Index Term Value	6	
	Underlying Instrument Index Term Unit	MNTH	
	Option type	Call	#4
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	ISIN	
	Full Name	Rates Option Call Cap EUR-EURIBOR-Telerate 6 MNTH 20211231	
	Classification Type	HRMAMC	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/O Call Euro EUR 20211231	
	Price Multiplier	1	
	Underlying Asset type	M - Other	#3
	Option exercise style	European	#4
	Valuation Method or Trigger	M - Other	#5
	Delivery type	C - Cash	#6
	ISO Underlying Instrument Index	EURI	

3.5 Cross_Currency_Basis Product Definition

Example input values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	R - Rates	#2
	Instrument Type	S - Swap	#1
	Product	Cross_Currency_Basis	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	GBP	
	Expiry date	2021-12-31	
	Reference Rate	GBP-LIBOR-BBA	
	Reference Rate Term Value	3	
	Reference Rate Term Unit	MNTH	
	Other Notional Currency	USD	
	Other Leg Reference Rate	USD-LIBOR-BBA	
	Other Leg Reference Rate Term Value	3	
	Other Leg Reference Rate Term Unit	MNTH	
	Notional Schedule	C - Constant	#4
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	ISIN	
	Full Name	Rates Swap Cross_Currency_Basis GBP-LIBOR-BBA 3 MNTH 20211231	
	Classification Type	SRACCP	
	Commodity Derivative Indicator	FALSE	
	Underlying Asset type	A - Basis swap	#3
	Delivery type	P - Physical	#6
	Single or Multi currency	C - Cross Currency	#5
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/Swap Flt Flt GBP 20211231	
	Price Multiplier	1	
	ISO Reference Rate	LIBO	
	ISO Other Leg Reference Rate	LIBO	

3.6 Cross_Currency_Fixed_Fixed Product Definition

Example input values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	R - Rates	#2
	Instrument Type	S - Swap	#1
	Product	Cross_Currency_Fixed_Fixed	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	EUR	
	Expiry date	2021-12-31	
	Other Notional Currency	USD	
	Notional Schedule	C - Constant	#4
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	ISIN	
	Full Name	Rates Swap Cross_Currency_Fixed_Fixed 20211231	
	Classification Type	SRDCCP	
	Commodity Derivative Indicator	FALSE	
	Underlying Asset type	D - Fixed - Fixed	#3
	Delivery type	P - Physical	#6
	Single or Multi currency	C - Cross Currency	#5
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/Swap Fxd Fxd EUR 20211231	
	Price Multiplier	1	

3.7 Cross_Currency_Fixed_Float Product Definition

Example input values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	R - Rates	#2
	Instrument Type	S - Swap	#1
	Product	Cross_Currency_Fixed_Float	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	USD	
	Expiry date	2021-12-31	
	Reference Rate	USD-LIBOR-BBA	
	Reference Rate Term Value	6	
	Reference Rate Term Unit	MNTH	
	Other Notional Currency	JPY	
	Notional Schedule	C - Constant	#4
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	ISIN	
	Full Name	Rates Swap Cross_Currency_Fixed_Float USD-LIBOR-BBA 6 MNTH 20211231	
	Classification Type	SRCCCP	
	Commodity Derivative Indicator	FALSE	
	Underlying Asset type	C - Fixed - Floating	#3
	Delivery type	P - Physical	#6
	Single or Multi currency	C - Cross Currency	#5
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/Swap Fxd Flt USD 20211231	
	Price Multiplier	1	
	ISO Reference Rate	LIBO	

3.8 Cross_Currency_Fixed_Float_NDS Product Definition

Example input values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	R - Rates	#2
	Instrument Type	S - Swap	#1
	Product	Cross_Currency_Fixed_Float_NDS	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	USD	
	Expiry date	2021-12-31	
	Reference Rate	USD-LIBOR-BBA	
	Reference Rate Term Value	6	
	Reference Rate Term Unit	MNTH	
	Other Notional Currency	JPY	
	Notional Schedule	C - Constant	#4
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	ISIN	
	Full Name	Rates Swap Cross_Currency_Fixed_Float_NDS USD-LIBOR-BBA 6 MNTH 20211231	
	Classification Type	SRCCCC	
	Commodity Derivative Indicator	FALSE	
	Underlying Asset type	C - Fixed - Floating	#3
	Delivery type	C - Cash	#6
	Single or Multi currency	C - Cross Currency	#5
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/Swap Fxd Flt USD 20211231	
	Price Multiplier	1	
	ISO Reference Rate	LIBO	

3.9 Cross_Currency_Zero_Coupon Product Definition

Example input values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	R - Rates	#2
	Instrument Type	S - Swap	#1
	Product	Cross_Currency_Zero_Coupon	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	USD	
	Expiry date	2021-12-31	
	Reference Rate	USD-LIBOR-BBA	
	Reference Rate Term Value	6	
	Reference Rate Term Unit	MNTH	
	Other Notional Currency	JPY	
	Notional Schedule	C - Constant	#4
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	ISIN	
	Full Name	Rates Swap Cross_Currency_Zero_Coupon USD-LIBOR-BBA 6 MNTH 20211231	
	Classification Type	SRZCCP	
	Commodity Derivative Indicator	FALSE	
	Underlying Asset type	Z - Zero Coupon	#3
	Delivery type	P - Physical	#6
	Single or Multi currency	C - Cross Currency	#5
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/Swap Xccy Zero Cpn USD 20211231	
	Price Multiplier	1	
	ISO Reference Rate	LIBO	

3.10 Fixed_Fixed Product Definition

Example input values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	R - Rates	#2
	Instrument Type	S - Swap	#1
	Product	Fixed_Fixed	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	EUR	
	Expiry date	2021-12-31	
	Notional Schedule	C - Constant	#4
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	ISIN	
	Full Name	Rates Swap Fixed_Fixed 20211231	
	Classification Type	SRDCSP	
	Commodity Derivative Indicator	FALSE	
	Underlying Asset type	D - Fixed Fixed	#3
	Delivery type	P - Physical	#6
	Single or Multi currency	S - Single Currency	#5
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/Swap Fxd Fxd EUR 20211231	
	Price Multiplier	1	

3.11 Fixed_Float Product Definition

Example input values per SG2

	ISO Attribute	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	R - Rates	#2
	Instrument Type	S - Swap	#1
	Product	Fixed_Float	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	EUR	
	Expiry date	2021-12-31	
	Reference Rate	EUR-LIBOR-BBA	
	Reference Rate Term Value	6	
	Reference Rate Term Unit	MNTH	
	Notional Schedule	C - Constant	#4
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	ISIN	
	Full Name	Rates Swap Fixed_Float EUR-LIBOR-BBA 6 MNTH 20211231	
	Classification Type	SRCCSP	
	Commodity Derivative Indicator	FALSE	
	Underlying Asset type	C - Fixed - Floating	#3
	Delivery type	P - Physical	#6
	Single or Multi currency	S - Single Currency	#5
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/Swap Fxd Flt EUR 20211231	
	Price Multiplier	1	
	ISO Reference Rate	LIBO	

3.12 Fixed_Float_OIS Product Definition

Example input values per SG2

	ISO Attribute	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	R - Rates	#2
	Instrument Type	S - Swap	#1
	Product	Fixed_Float_OIS	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	EUR	
	Expiry date	2021-12-31	
	Reference Rate	EUR-LIBOR-BBA	
	Reference Rate Term Value	6	
	Reference Rate Term Unit	MNTH	
	Notional Schedule	C - Constant	#4
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	ISIN	
	Full Name	Rates Swap Fixed_Float_OIS EUR-LIBOR-BBA 6 MNTH 20211231	
	Classification Type	SRHCSP	
	Commodity Derivative Indicator	FALSE	
	Underlying Asset type	H - Overnight Index Swap (OIS)	#3
	Delivery type	P - Physical	#6
	Single or Multi currency	S - Single Currency	#5
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/Swap OIS EUR 20211231	
	Price Multiplier	1	
	ISO Reference Rate	LIBO	

3.13 Fixed_Float_Zero_Coupon Product Definition

Example input values per SG2

	ISO Attribute	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	R - Rates	#2
	Instrument Type	S - Swap	#1
	Product	Fixed_Float_Zero_Coupon	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	EUR	
	Expiry date	2021-12-31	
	Reference Rate	EUR-LIBOR-BBA	
	Reference Rate Term Value	6	
	Reference Rate Term Unit	MNTH	
	Notional Schedule	C - Constant	#4
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	ISIN	
	Full Name	Rates Swap Fixed_Float_Zero_Coupon EUR-LIBOR-BBA 6 MNTH 20211231	
	Classification Type	SRZCSP	
	Commodity Derivative Indicator	FALSE	
	Underlying Asset type	Z - Zero coupon	#3
	Delivery type	P - Physical	#6
	Single or Multi currency	S - Single Currency	#5
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/Swap Zero Cpn EUR 20211231	
	Price Multiplier	1	
	ISO Reference Rate	LIBO	

3.14 FRA_Index Product Definition

Example input values per SG2

	ISO Attribute	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	R - Rates	#2
	Instrument Type	J - Forward	#1
	Product	FRA_Index	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	CHF	
	Expiry date	2021-12-31	
	Reference Rate	CHF-LIBOR-BBA	
	Reference Rate Term Value	6	
	Reference Rate Term Unit	MNTH	
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	ISIN	
	Full Name	Rates Forward FRA_Index CHF-LIBOR-BBA 6 MNTH 20211231	
	Classification Type	JRIXFP	
	Commodity Derivative Indicator	FALSE	
	Underlying Asset type	I - Interest Rate Index	#3
	Return or Payout Trigger	F - Forward price of underlying instrument	#5
	Issuer or operator of the trading venue identifier	NA	
	Delivery type	P - Physical	#6
	Short Name	NA/Fwd Pr Int Rt Idx CHF 20211231	
	Price Multiplier	1	
	ISO Reference Rate	LIBO	

3.15 FRA_Other Product Definition

Additional example provided allowing the user to choose Underlying Asser Type

	ISO Attribute	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	R - Rates	#2
	Instrument Type	J - Forward	#1
	Product	FRA_Other	
	Level	2	
Product Definition Input	Notional Currency	CHF	
	Expiry date	2021-12-31	
	Underlying Asset type	M - Other	#3
	Underlying instrument ISIN	EZ123456789	
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	ISIN	
	Full Name	Rates Forward FRA_Other EZ123456789 CHF 20211231	
	Classification Type	JRMXFP	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/Fwd Pr Oth CHF 20211231	
	Return or Payout Trigger	F - Forward price of underlying instrument	#5
	Delivery type	P - Physical	#6
	Price Multiplier	1	

3.16 Inflation_Basis_Zero_Coupon Product Definition

Example input values per SG2

	ISO Attribute	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	R - Rates	#2
	Instrument Type	S - Swap	#1
	Product	Inflation_Basis_Zero_Coupon	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	EUR	
	Expiry date	2021-12-31	
	Reference Rate	EUR-AI-CPI	
	Reference Rate Term Value	6	
	Reference Rate Term Unit	MNTH	
	Other Leg Reference Rate	EUR-EXT-CPI	
	Other Leg Reference Rate Term Value	1	
	Other Leg Reference Rate Term Unit	YEAR	
	Notional Schedule	C - Constant	#4
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	ISIN	
	Full Name	Rates Swap Inflation_Basis_Zero_Coupon EUR-AI-CPI 6 MNTH EUR-EXT-CPI 1 YEAR 20211231	
	Classification Type	SRGCSP	
	Commodity Derivative Indicator	FALSE	
	Underlying Asset type	G - Inflation rate index	#3
	Delivery type	P - Physical	#6
	Single or Multi currency	S - Single Currency	#5
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/Swap Infl Rt Idx EUR 20211231	
	Price Multiplier	1	
	ISO Reference Rate	AI-CPI	
	ISO Other Leg Reference Rate	EXT-CPI	

3.17 Inflation_Fixed_Float_YoY Product Definition

Example input values per SG2

	ISO Attribute	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	R – Rates	#2
	Instrument Type	S – Swap	#1
	Product	Inflation_Fixed_Float_YoY	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	EUR	
	Expiry date	2021-12-31	
	First Leg Reference Rate	EUR-AI-CPI	
	First Leg Reference Rate Term Value	6	
	First Leg Reference Rate Term Unit	MNTH	
	Notional Schedule	C – Constant	#4
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	EZ1234567891	
	Full Name	Rates Swap Inflation_Fixed_Float_YoY EUR-AI-CPI 6MNTH 20211231	
	Classification Type	SRGCSP	
	Commodity Derivative Indicator	FALSE	
	Underlying Asset type	G – Inflation rate index	#3
	Delivery type	P – Physical	#6
	Single or Multi currency	S – Single Currency	#5
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/SwapsInflationYoYEUR20211231	
	Price Multiplier	1	
	ISO First Leg Reference Rate	EUR-AI-CPI	

3.18 Inflation_Swap Product Definition

Example input values per SG2

	ISO Attribute	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	R - Rates	#2
	Instrument Type	S - Swap	#1
	Product	Inflation_Swap	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	EUR	
	Expiry date	2021-12-31	
	Reference Rate	EUR-AI-CPI	
	Reference Rate Term Value	6	
	Reference Rate Term Unit	MNTH	
	Notional Schedule	C - Constant	#4
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	ISIN	
	Full Name	Rates Swap Inflation_Swap EUR-AI-CPI 6 MNTH 20211231	
	Classification Type	SRGCSP	
	Commodity Derivative Indicator	FALSE	
	Underlying Asset type	G - Inflation rate index	#3
	Delivery type	P - Physical	#6
	Single or Multi currency	S - Single Currency	#5
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/Swap Infl Rt Idx EUR 20211231	
	Price Multiplier	1	
	ISO Reference Rate	AI-CPI	

3.19 Swaption Product Definition

Example input values per SG2

	ISO Attribute	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	R - Rates	#2
	Instrument Type	H - Option	#1
	Product	Swaption	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	EUR	
	Expiry date	2021-12-31	
	Underlying Asset type	C - Fixed - Floating	#3
	Underlying instrument ISIN	EZ1234567891	
	Option type	Put	#4
	Option exercise style	European	#4
	Valuation Method or Trigger	V - Vanilla	#5
	Delivery type	C - Cash	#6
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	ISIN	
	Full Name	Rates Option Swaption Put EZ1234567891 EUR 20211231	
	Classification Type	HRCDVC	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/O P Euro Fxd Flt EUR 20211231	
	Price Multiplier	1	

3.20 Debt_Option Product Definition

Example input values per SG2

	ISO Attribute	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	R - Rates	#2
	Instrument Type	H - Option	#1
	Product	Debt_Option	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	EUR	
	Expiry date	2021-12-31	
	Underlying instrument ISIN	EZ1234567891	
	Option type	Put	#4
	Option exercise style	European	#4
	Valuation Method or Trigger	V - Vanilla	#5
	Delivery type	C - Cash	#6
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	ISIN	
	Full Name	Rates Option Debt_Option Put EZ1234567891 EUR 20211231	
	Classification Type	HRMDVC	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/O P Euro Oth EUR 20211231	
	Price Multiplier	1	
	Underlying Asset type	M - Others	#3