Derivatives Service Bureau

DSB UAT Product Definitions

Annex 3 – FX

November 2017

Preface

Change History

Date	Change	Version	Author	Revision Details
31/03/2017	Creation	0.1	Tony Birrell	Initial Version
23/05/16	Change	0.2	Tony Birrell	Amended the following: Foreign Exchange → Foreign_Exchange Swaps → Swap Forwards → Forward Options → Option CFD → Contract_For_Difference
12/06/17	Change	0.3	Tony Birrell	Revise product definitions to incorporate UAT changes including Delivery type classification and addition of Settlement Currency for relevant products
23/06/2017	Change	0.4	Tony Birrell	Remove "Provisional" from the title page
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
16/08/2017	Change	0.6	Tony Birrell	Removed N – Non deliverable from CFI table as same as cash and being removed from CFI Amended FX Forward to have Underlying Asset of T - Spot
22/09/2017	Change	0.7	Tony Birrell	Added FX Swap
15/11/2017	Change	0.8	Tony Birrell	Added validation rule for FX Swap

Contents

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 FX Swap

Char Category	Char Group	Char Att#1	Char Att#2	CharAtt#3	Char Att#4
Category	**Group**	**Underlying asset**	**Not Used**	**Not Used**	**Delivery**
S Swaps	**F** Foreign Exchange	**A** Spot-Forward Swap **C** Forward-Forward Swap **M** Other	X NA	X NA	**P** Physical

2.2 FX Option

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	**F** Foreign Exchange	**R** Forward **F** Futures **T** Spot **V** Volatility **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 FX Forward

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	**F** Foreign Exchange	**T** Spot **R** Forward **O** Option **F** Futures	**X** NA	**S** Spreadbets **C** Contract for Difference (CONTRACT_FOR_DIFFERENCE) **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	DSB Product Definition Name
1	Foreign Exchange	NDF	NDF	NDF
2	Foreign Exchange	NDO	NDO	NDO
3	Foreign Exchange	Forward	Forward	Forward
4	Foreign Exchange	Vanilla Option	Vanilla Option	Vanilla_Option
5	Foreign Exchange	Simple Exotic	Barrier	Barrier_Option
6	Foreign Exchange	Simple Exotic	Digital	Digital_Option
7	Foreign Exchange	Simple Exotic	Vol/Var	Vol_Var
8	Foreign Exchange	Exotic	Target	Target_Option
9	Foreign Exchange	Exotic	Forward Vol Agreement	Forward_Vol_Agreement
10	Foreign Exchange	Continuous FX	Rolling Spot	Rolling_Spot
11	Foreign Exchange	Continuous FX	Contract for Difference	Contract_for_Difference
12	Foreign Exchange	Continuous FX	Spread-bet	Spread-bet
13	Foreign Exchange	Swap		FX_Swap

3.2 Non Deliverable Forward Product Definition

Example values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	ESMA Mapping	CFI Char
Product Definition Selection	Asset Class	F - Foreign Exchange	CFI/2nd letter	Group
	Instrument Type	J - Forward	CFI/1st letter	Category
	Product	NDF		
	Level	InstRefDataReporting		
Product Definition Input	Notional Currency	INR	RTS23/Field13	
	Expiry date	2017-12-31	RTS23/Field24	
	Other Notional Currency	USD	RTS23/Field47	
	Settlement Currency	EUR	CPMI-IOSCO	
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	EZ1234567891	RTS23/Field1	
	Full Name	Foreign Exchange Forward NDF INRUSD 20171231	RTS23/Field2	
	Classification Type	JFTXFC	RTS23/Field3	
	Commodity Derivative Indicator	FALSE	RTS23/Field4	
	Issuer or operator of the trading venue identifier	NA	RTS23/Field5	
	Short Name	NA/Fwd NDF INR USD 20171231[1]	RTS23/Field7	
	FX Type	FXCR	RTS23/Field48	
	Underlying Asset type	T - Spot	CFI/3rd letter	Att#1
	Return or Payout Trigger	F - Forward price of underlying instrument	CFI/4th Swaps/5th Fwds	Att#3

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

3.3 Non Deliverable Option Product Definition

Example values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	ESMA Mapping	CFI Char
Product Definition Selection	Asset Class	F - Foreign Exchange	CFI/2nd letter	Group
	Instrument Type	H - Option	CFI/1st letter	Category
	Product	NDO		
	Level	InstRefDataReporting		
Product Definition Input	Notional Currency	EUR	RTS23/Field13	
	Expiry date	2017-12-31	RTS23/Field24	
	Option type	Call	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
	Other Notional Currency	USD	RTS23/Field47	
	Settlement Currency	EUR	CPMI-IOSCO	
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	EZ1234567891	RTS23/Field1	
	Full Name	Foreign Exchange Option NDO EURUSD 20171231	RTS23/Field2	
	Classification Type	HFTAVC	RTS23/Field3	
	Commodity Derivative Indicator	FALSE	RTS23/Field4	
	Issuer or operator of the trading venue identifier	NA	RTS23/Field5	
	Short Name	NA/O NDO Call EUR USD 20171231	RTS23/Field7	
	FX Type	FXMJ	RTS23/Field48	
	Underlying Asset type	T - Spot	CFI/3rd letter	Att#1

3.4 Forward Product Definition

Example values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	ESMA Mapping	CFI Char
Product Definition Selection	Asset Class	F - Foreign Exchange	CFI/2nd letter	Group
	Instrument Type	J - Forward	CFI/1st letter	Category
	Product	Forward		
	Level	InstRefDataReporting		
Product Definition Input	Notional Currency	EUR	RTS23/Field13	
	Expiry date	2017-12-31	RTS23/Field24	
	Other Notional Currency	USD	RTS23/Field47	
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	Foreign Exchange Forward EURUSD 20171231	RTS23/Field2	
	Classification Type	JFTXFP	RTS23/Field3	
	Commodity Derivative Indicator	FALSE	RTS23/Field4	
	Issuer or operator of the trading venue identifier	NA	RTS23/Field5	
	Short Name	NA/Fwd EUR USD 20171231	RTS23/Field7	
	FX Type	FXMJ	RTS23/Field48	
	Underlying Asset type	T – Spot	CFI/3rd letter	Att#1
	Return or Payout Trigger	F - Forward price of an underlying instrument	CFI/4th Swaps/5th Fwds	Att#3

3.5 Vanilla Option Product Definition

Example values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	ESMA Mapping	CFI Char
Product Definition Selection	Asset Class	F - Foreign Exchange	CFI/2nd letter	Group
	Instrument Type	H - Option	CFI/1st letter	Category
	Product	Vanilla_Option		
	Level	InstRefDataReporting		
Product Definition Input	Notional Currency (interpreted as put currency)	EUR	RTS23/Field13	
	Expiry date	2017-12-31	RTS23/Field24	
	Option type	Put	RTS23/Field30 / CFI 4th Opts	Att#2
	Option exercise style	American	RTS23/Field33 / CFI 4th Opts	Att#2
	Other Notional Currency (interpreted as call currency)	USD	RTS23/Field47	
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	Foreign Exchange Option Vanilla_Option EURUSD 20171231	RTS23/Field2	
	Classification Type	HFTEVP	RTS23/Field3	
	Commodity Derivative Indicator	FALSE	RTS23/Field4	
	Issuer or operator of the trading venue identifier	NA	RTS23/Field5	
	Short Name	NA/O Van P EUR USD 20171231	RTS23/Field7	
	FX Type	FXMJ	RTS23/Field48	
	Underlying Asset type	T - Spot	CFI/3rd letter	Att#1
	Valuation Method or Trigger	V - Vanilla	CFI/5th Opts	Att#3

3.6 Barrier Option Product Definition

Example values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	ESMA Mapping	CFI Char
Product Definition Selection	Asset Class	F - Foreign Exchange	CFI/2nd letter	Group
	Instrument Type	H - Option	CFI/1st letter	Category
	Product	Barrier_Option		
	Level	InstRefDataReporting		
Product Definition Input	Notional Currency (interpreted as put currency)	EUR	RTS23/Field13	
	Expiry date	2017-12-31	RTS23/Field24	
	Option type	Put	RTS23/Field30 / CFI 4th Opts	Att#2
	Option exercise style	European	RTS23/Field33 / CFI 4th Opts	Att#2
	Delivery type	C - CASH	RTS23/Field34; CFI/6th letter	Att#4
	Other Notional Currency (interpreted as call currency)	USD	RTS23/Field47	
	Settlement Currency	EUR	CPMI-IOSCO	
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	EZ1234567891	RTS23/Field1	
	Full Name	Foreign Exchange Option Barrier_Option EURUSD 20171231	RTS23/Field2	
	Classification Type	HFTABC	RTS23/Field3	
	Commodity Derivative Indicator	FALSE	RTS23/Field4	
	Issuer or operator of the trading venue identifier	NA	RTS23/Field5	
	Short Name	NA/O Bar P EUR USD 20171231	RTS23/Field7	
	FX Type	FXMJ	RTS23/Field48	
	Underlying Asset type	T - Spot	CFI/3rd letter	Att#1
	Valuation Method or Trigger	B - Barrier	CFI/5th Opts	Att#3

3.7 Digital Option Product Definition

Example values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	ESMA Mapping	CFI Char
Product Definition Selection	Asset Class	F - Foreign Exchange	CFI/2nd letter	Group
	Instrument Type	H - Option	CFI/1st letter	Category
	Product	Digital_Option		
	Level	InstRefDataReporting		
Product Definition Input	Notional Currency (interpreted as put currency)	EUR	RTS23/Field13	
	Expiry date	2017-12-31	RTS23/Field24	
	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	D - Digital (Binary)	CFI/5th Opts	Att#3
	Other Notional Currency (interpreted as call currency)	USD	RTS23/Field47	
	Settlement Currency	GBP	CPMI-IOSCO	
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	EZ1234567891	RTS23/Field1	
	Full Name	Foreign Exchange Option Digital_Option EURUSD 20171231	RTS23/Field2	
	Classification Type	HFTADC	RTS23/Field3	
	Commodity Derivative Indicator	FALSE	RTS23/Field4	
	Issuer or operator of the trading venue identifier	NA	RTS23/Field5	
	Short Name	NA/O Dig P EUR USD 20171231	RTS23/Field7	
	FX Type	FXMJ	RTS23/Field48	
	Underlying Asset type	T - Spot	CFI/3rd letter	Att#1

3.8 Vol Var Product Definition

Example values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	ESMA Mapping	CFI Char
Product Definition Selection	Asset Class	F - Foreign Exchange	CFI/2nd letter	Group
	Instrument Type	J - Forward	CFI/1st letter	Category
	Product	Vol_Var		
	Level	InstRefDataReporting		
Product Definition Input	Notional Currency	EUR	RTS23/Field13	
	Expiry date	2017-12-31	RTS23/Field24	
	Other Notional Currency	USD	RTS23/Field47	
	Settlement Currency	GBP	CPMI-IOSCO	
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	EZ1234567891	RTS23/Field1	
	Full Name	Foreign Exchange Forward Vol_Var EURUSD 20171231	RTS23/Field2	
	Classification Type	JFRXFC	RTS23/Field3	
	Commodity Derivative Indicator	FALSE	RTS23/Field4	
	Issuer or operator of the trading venue identifier	NA	RTS23/Field5	
	Short Name	NA/Fwd VolVar EUR USD 20171231	RTS23/Field7	
	FX Type	FXMJ	RTS23/Field48	
	Underlying Asset type	R - Forward	CFI/3rd letter	Att#1
	Return or Payout Trigger	F - Forward price of underlying instrument	CFI/4th Swaps/5th Fwds	Att#3

3.9 Target Option Product Definition

Example values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	ESMA Mapping	CFI Char
Product Definition Selection	Asset Class	F - Foreign Exchange	CFI/2nd letter	Group
	Instrument Type	H - Option	CFI/1st letter	Category
	Product	Target_Option		
	Level	InstRefDataReporting		
Product Definition Input	Notional Currency (interpreted as put currency)	EUR	RTS23/Field13	
	Expiry date	2017-12-31	RTS23/Field24	
	Option type	Put	RTS23/Field30 / CFI 4th Opts	Att#2
	Option exercise style	European	RTS23/Field33 / CFI 4th Opts	Att#2
	Other Notional Currency (interpreted as call currency)	USD	RTS23/Field47	
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	Foreign Exchange Option Target_Option EURUSD 20171231	RTS23/Field2	
	Classification Type	HFMAMP	RTS23/Field3	
	Commodity Derivative Indicator	FALSE	RTS23/Field4	
	Issuer or operator of the trading venue identifier	NA	RTS23/Field5	
	Short Name	NA/O Targ P EUR USD 20171231	RTS23/Field7	
	FX Type	FXMJ	RTS23/Field48	
	Underlying Asset type	M - Other	CFI/3rd letter	Att#1
	Valuation Method or Trigger	M - Other	CFI/5th Opts	Att#3

3.10 Forward Vol Agreement Product Definition

Example values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	ESMA Mapping	CFI Char
Product Definition Selection	Asset Class	F - Foreign Exchange	CFI/2nd letter	Group
	Instrument Type	H - Option	CFI/1st letter	Category
	Product	Forward_Vol_Agreement		
	Level	InstRefDataReporting		
Product Definition Input	Notional Currency (interpreted as put currency)	EUR	RTS23/Field13	
	Expiry date	2017-12-31	RTS23/Field24	
	Option type	Put	RTS23/Field30 / CFI 4th Opts	Att#2
	Option exercise style	European	RTS23/Field33 / CFI 4th Opts	Att#2
	Other Notional Currency (interpreted as call currency)	USD	RTS23/Field47	
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	Foreign Exchange Option Forward_Vol_Agreement EURUSD 20171231	RTS23/Field2	
	Classification Type	HFVDMP	RTS23/Field3	
	Commodity Derivative Indicator	FALSE	RTS23/Field4	
	Issuer or operator of the trading venue identifier	NA	RTS23/Field5	
	Short Name	NA/O Fwd Vol P EUR USD 20171231	RTS23/Field7	
	FX Type	FXMJ	RTS23/Field48	
	Underlying Asset type	V - Volatility	CFI/3rd letter	Att#1
	Valuation Method or Trigger	M - Other	CFI/5th Opts	Att#3

3.11 Rolling Spot Product Definition

Example values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	ESMA Mapping	CFI Char
Product Definition Selection	Asset Class	F - Foreign Exchange	CFI/2nd letter	Group
	Instrument Type	J - Forward	CFI/1st letter	Category
	Product	Rolling_Spot		
	Level	InstRefDataReporting		
Product Definition Input	Notional Currency	EUR	RTS23/Field13	
	Other Notional Currency	USD	RTS23/Field47	
	Settlement Currency	GBP	CPMI-IOSCO	
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	EZ1234567891	RTS23/Field1	
	Full Name	Foreign Exchange Forward Rolling_Spot EUR USD 99991231	RTS23/Field2	
	Classification Type	JFTXFC	RTS23/Field3	
	Commodity Derivative Indicator	FALSE	RTS23/Field4	
	Issuer or operator of the trading venue identifier	NA	RTS23/Field5	
	Short Name	NA/Fwd Rlg Spot EUR USD 99991231	RTS23/Field7	
	Expiry date	9999-12-31	RTS23/Field24	
	FX Type	FXMJ	RTS23/Field48	
	Underlying Asset type	T - Spot	CFI/3rd letter	Att#1
	Return or Payout Trigger	F - Forward price of underlying instrument	CFI/4th Swaps/5th Fwds	Att#3

3.12 Contract For Difference Product Definition

Example values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	ESMA Mapping	CFI Char
Product Definition Selection	Asset Class	F - Foreign Exchange	CFI/2nd letter	Group
	Instrument Type	J - Forward	CFI/1st letter	Category
	Product	Contract_For_Difference		
	Level	InstRefDataReporting		
Product Definition Input	Notional Currency	EUR	RTS23/Field13	
	Other Notional Currency	USD	RTS23/Field47	
	Settlement Currency	GBP	CPMI-IOSCO	
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	EZ1234567891	RTS23/Field1	
	Full Name	Foreign Exchange Forward Contract_For_Difference EUR USD 999912	RTS23/Field2	
	Classification Type	JFTXCC	RTS23/Field3	
	Commodity Derivative Indicator	FALSE	RTS23/Field4	
	Issuer or operator of the trading venue identifier	NA	RTS23/Field5	
	Short Name	NA/Fwd CFD EUR USD 99991231	RTS23/Field7	
	Expiry date	9999-12-31	RTS23/Field24	
	FX Type	FXMJ	RTS23/Field48	
	Underlying Asset type	T - Spot	CFI/3rd letter	Att#1
	Return or Payout Trigger	C - Contract for Difference	CFI/4th Swaps/5th Fwds	Att#3

3.13 Spreadbet Product Definition

Example values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	ESMA Mapping	CFI Char
Product Definition Selection	Asset Class	F - Foreign Exchange	CFI/2nd letter	Group
	Instrument Type	J - Forward	CFI/1st letter	Category
	Product	Spreadbet		
	Level	InstRefDataReporting		
Product Definition Input	Notional Currency	EUR	RTS23/Field13	
	Other Notional Currency	USD	RTS23/Field47	
	Setlement Currency	GBP	CPMI-IOSCO	
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	EZ1234567891	RTS23/Field1	
	Full Name	Foreign Exchange Forward Spreadbet EUR USD 99991231	RTS23/Field2	
	Classification Type	JFTXSC	RTS23/Field3	
	Commodity Derivative Indicator	FALSE	RTS23/Field4	
	Issuer or operator of the trading venue identifier	NA	RTS23/Field5	
	Short Name	NA/Fwd Spread EUR USD 99991231	RTS23/Field7	
	Expiry date	9999-12-31	RTS23/Field24	
	FX Type	FXMJ	RTS23/Field48	
	Underlying Asset type	T - Spot	CFI/3rd letter	Att#1
	Return or Payout Trigger	S - Spreadbets	CFI/4th Swaps/5th Fwds	Att#3

3.14 FX_Swap Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	ESMA Mapping	CFI Char
Product Definition Selection	Asset Class	F - Foreign Exchange	CFI/2nd letter	Group
	Instrument Type	S - Swap	CFI/1st letter	Category
	Product	FX Swap	DSB	
	Level	InstRefDataReporting		
Product Definition Input	Instrument ISIN - Near Leg*	EZ1122334455	DSB	
	Instrument ISIN - Far leg*	EZ9988776655	DSB	
Defaulted Input	Delivery type	PHYS	RTS23/Field34; CFI/6th letter	Att#4
	Price Multiplier	1	RTS23/Field25	
Product Definition Derived	Notional Currency**	EUR	RTS23/Field13	
	Expiry date***	2017-03-31	RTS23/Field24	
	Other Notional Currency**	USD	RTS23/Field47	
	Identification	EZ1234567891	RTS23/Field1	
	ISIN Status	New	DSB	
	Version	1	DSB	
	Parent	<null>	DSB	
	Full Name	Foreign Exchange Swap EUR USD 20170331	RTS23/Field2	
	Classification Type	SFCXXP	RTS23/Field3	
	Commodity Derivative Indicator	FALSE	RTS23/Field4	
	Issuer or operator of the trading venue identifier	NA	RTS23/Field5	
	Short Name	NA/Swaps EUR USD 20170331	RTS23/Field7	
	FX Type	FXMJ	RTS23/Field48	
	Underlying Asset type	C - Forward Forward Swap	CFI/3rd letter	Att#1

* Underlying ISIN near & far leg MUST be unique
** Derived from the underlying forward ISINs
*** The expiry date of the far leg forward