Derivatives Service Bureau

DSB UAT Product Definitions

Annex 6 – Non-Standard

November 2017

Contents

Preface

Change History

Date	Change	Version	Author	Revision Details
13/10/2017	Creation	0.1	Tony Birrell	Initial Version
15/11/2017	Change	0.2	Tony Birrell	Amend Credit templates to include Prop Index

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	

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 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) **C** Fixed - Floating **D** Fixed - Fixed **G** Inflation rate index **H** Overnight Index Swap (OIS) **Z** Zero Coupon **M** Other	**C** Constant **I** Accreting **D** Amortizing **Y** Custom	**S** Single Currency **C** Cross currency (multi-currency)	**C** Cash **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) **C** Fixed - Floating **D** Fixed - Fixed **G** Inflation rate index **H** Overnight Index Swap (OIS) **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 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 **O** Options **M** Other	**X** NA	**S** Spreadbets **F** Forward price of underlying instrument	**C** Cash **P** Physical

2.4 Credit Swaps

Char Category	Char Group	Char Att#1	Char Att#2	CharAtt#3	Char Att#4
Category	**Group**	**Underlying asset**	**Return or payout trigger**	**Underlying Issuer Type**	**Delivery**
S Swaps	**C** Credit	**U** Single Name **V** Index Tranche **I** Index **B** Basket **M** Other	**C** Credit Default **T** Total Return **M** Other	**C** Corporate **S** Sovereign **L** Local	**C** Cash **P** Physical **A** Auction

2.5 Credit 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	**C** Credit	**U** CDS on Single Name **V** CDS on Index Tranche **I** CDS on Index **W** Swaps **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

2.6 Credit 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	**C** Credit	**A** Single Name **I** Index **B** Basket **C** CDS - Single Name **D** CDS - Index **G** CDS - Basket **O** Options	**X** NA	**S** Spreadbets **F** Forward price of underlying instrument	**C** Cash **P** Physical

2.7 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

2.8 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

2.9 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

2.10 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

2.11 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

2.12 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

2.13 Commodities 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	**T** Commodities	**J** Energy **K** Metals **A** Agriculture **N** Environmental **G** Freight **P** Polypropylene Products **T** Paper **S** Fertilizer **I** Index **Q** Multi Commodity **M** Other	**C** Contract for Difference (CFD) **T** Total Return	X NA	**C** Cash **P** Physical **E** Elect at Settlement

2.14 Commodities Options

Char Category	Char Group	Char Att#1	Char Att#2	CharAtt#3	Char Att#4
Category	**Group**	**Underlying asset**	**Option Style and Type**	**Valuation Method or Trigger**	**Delivery**
H Nonlisted and Complex Listed Options	**T** Commodities	**J** Energy **K** Metals **A** Agriculture **N** Environmental **G** Freight **P** Polypropylene Products **T** Paper **S** Fertilizer **I** Index **Q** Multi Commodity **O** Options **R** Forwards **F** Futures **W** Swap **M** Other	**A** European-Call **B** American-Call **C** Bermudan-Call **D** European-Put **E** American-Put **F** Bermudan-Put **G** European-Chooser **H** American-Chooser **I** Bermudan-Chooser	**V** Vanilla **A** Asian **D** Digital (Binary) **B** Barrier **G** Digital Barrier **L** Lookback **P** Other Path Dependent **M** Other	**C** Cash **P** Physical **E** Elect at Exercise

2.15 Commodities 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	**T** Commodities	**J** Energy **K** Metals **A** Agriculture **N** Environmental **G** Freight **P** Polypropylene Products **T** Paper **S** Fertilizer **I** Index **B** Basket **M** Other	**X** NA	**C** Contract for Difference (CFD) **F** Forward price of underlying instrument	**C** Cash **P** Physical

3 Product Definitions

3.1 Instrument Matrix

#	Asset Class	Base Product	DSB Product Definition Name
1	Rates	Exotic	Non-Standard Swap
2	Rates	Exotic	Non-Standard Option
3	Credit	Exotic	Non-Standard Swap
4	Credit	Exotic	Non-Standard Option
5	FX	Exotic	Non-Standard Forward
6	FX	Exotic	Non-Standard Option
7	Equity	Exotic	Non-Standard Swap
8	Equity	Exotic	Non-Standard Option
9	Equity	Exotic	Non-Standard Forward
10	All	Exotic	Non-Standard Swap
11	All	Exotic	Non-Standard Option
12	All	Exotic	Miscellaneous

3.2 Rates Non-Standard Swap

Section	ISO Attribute	NATIVE ISO Example Values	Cat	Reference
Product Definition Selection	Asset Class	R - Rates	M	CFI/2nd letter
	Instrument Type	S - Swap	M	CFI/1st letter
	Product	Non_Standard	M	
	Level	InstRefDataReporting	D	
Product Definition Input	Notional Currency	EUR	M	RTS23/Field13
	Expiry date	2021-12-31	M	RTS23/Field24
	Price Multiplier	1	M	RTS23/Field25
	Reference Rate	EUR-LIBOR-BBA	M	DSB
	Reference Rate Term Value	6	M	RTS23/Field41
	Reference Rate Term Unit	MNTH	M	RTS23/Field41
	Notional Schedule	C - Constant	M	CFI/4th Letter
	Single or Multi currency	S - Single Currency	M	CFI/5th Letter IRS Swap
	Delivery type	C - Cash	M	RTS23/Field34; CFI/6th letter
	Other Notional Currency	*Optional field*	C	RTS23/Field42
	Other Leg Reference Rate	*Optional field*	C	DSB
	Other Leg Reference Rate Term Value	*Optional field*	C	RTS23/Field46
	Other Leg Reference Rate Term Unit	*Optional field*	C	RTS23/Field46
Product Definition Derived	ISIN Status	New	D	DSB
	Version	1	D	DSB
	Parent	<null>	D	DSB
	Identification	ISIN	D	RTS23/Field1
	Full Name	Rates Swap Non_Standard EUR-LIBOR-BBA 6 MNTH 20211231	D	RTS23/Field2
	Classification Type	SRMCSC	D	RTS23/Field3
	Commodity Derivative Indicator	FALSE	D	RTS23/Field4
	Issuer or operator of the trading venue identifier	NA	D	RTS23/Field5
	Short Name	NA/Rts Swaps Oth EUR 20211231	D	RTS23/Field7
	Underlying Asset type	M - Other	D	CFI/3rd letter
	ISO Reference Rate	LIBO	D	RTS23/Field40
	ISO Other Leg Reference Rate	*Truncated index name if populated above*	D	RTS23/Field45

3.3 Rates Non-Standard Option

Section	ISO Attribute	NATIVE ISO Example Values	Cat	Reference
Product Definition Selection	Asset Class	R - Rates	M	CFI/2nd letter
	Instrument Type	H - Option	M	CFI/1st letter
	Product	Non_Standard	M	
	Level	InstRefDataReporting	D	
Product Definition Input	Notional Currency	EUR	M	RTS23/Field13
	Expiry date	2021-12-31	M	RTS23/Field24
	Price Multiplier	1	M	RTS23/Field25
	Underlying Asset type	C - Fixed - Floating	M	CFI/3rd letter
	Option type	*Optional field – "X" permittable value if not known at execution*	C	RTS23/Field30 / CFI 4th Opts
	Option exercise style	*Optional field – "X" permittable value if not known at execution*	C	RTS23/Field33 / CFI 4th Opts
	Valuation Method or Trigger	M - Other	M	CFI/5th Opts
	Delivery type	C - Cash	M	RTS23/Field34; CFI/6th letter
	Reference Rate	EUR-LIBOR-BBA	M	DSB
	Reference Rate Term Value	6	M	RTS23/Field41
	Reference Rate Term Unit	MNTH	M	RTS23/Field41
Product Definition Derived	ISIN Status	New	D	DSB
	Version	1	D	DSB
	Parent	<null>	D	DSB
	Identification	ISIN	D	RTS23/Field1
	Full Name	Rates Option Non_Standard EUR-LIBOR-BBA 6 MNTH 20211231	D	RTS23/Field2
	Classification Type	HRCXMC	D	RTS23/Field3
	Commodity Derivative Indicator	FALSE	D	RTS23/Field4
	Issuer or operator of the trading venue identifier	NA	D	RTS23/Field5
	Short Name	NA/O Nstd Fxd Flt EUR 20211231	D	RTS23/Field7
	Price Multiplier	1	D	RTS23/Field25
	ISO Reference Rate	LIBO	D	RTS23/Field40

3.4 Credit Non-Standard Swap

Section	ISO Attribute	NATIVE ISO Example Values	Cat	Reference
Product Definition Selection	Asset Class	C - Credit	M	CFI/2nd letter
	Instrument Type	S - Swap	M	CFI/1st letter
	Product	Non_Standard	M	
	Level	InstRefDataReporting	D	Level
Product Definition Input	Notional Currency	USD	M	RTS23/Field13
	Expiry date	2021-03-01	M	RTS23/Field24
	Price Multiplier	1	M	RTS23/Field25
	Underlying instrument ISIN	EZ1122334455	C	RTS23/Field26
	Underlying instrument LEI	*LEI if ISIN not provided above*	C	RTS23/Field27
	Underlying Instrument Index	*Index name if ISIN not provided above*	C	DSB
	Underlying Instrument Index Prop	*Optional*	C	DSB
	Underlying Instrument Index Term Unit	*If Index name is provided above*	C	RTS23/Field29
	Underlying Instrument Index Term Value	*If Index name is provided above*	C	RTS23/Field29
	Return or Payout Trigger	M - Other	M	CFI/4th Swaps/5th Fwds
	Underlying Issuer Type	C - Corporate	M	CFI/5th Credit Swaps
	Delivery type	A - OPTL	M	RTS23/Field34; CFI/6th letter
	Debt Seniority	Senior Debt	M	CPMI-IOSCO
Product Definition Derived	Identification	EZ1234567891	D	RTS23/Field1
	Status	New	D	DSB
	Version	1	D	DSB
	Parent	<null>	D	DSB
	Full Name	Credit Swap Non_Standard Other EZ1122334455 USD 20210301	D	RTS23/Field2
	Classification Type	SCMMCA	D	RTS23/Field3
	Commodity Derivative Indicator	FALSE	D	RTS23/Field4
	Issuer or operator of the trading venue identifier	NA	D	RTS23/Field5
	Short Name	NA/CDS Corp Oth Sr USD 20210301	D	RTS23/Field7
	Underlying Asset type	M - Other	D	CFI/3rd letter
	ISO Underlying Instrument Index		D	RTS23/Field28

3.5 Credit Non-Standard Option

Section	ISO Attribute	NATIVE ISO Example Values	Cat	Reference
Product Definition Selection	Asset Class	C - Credit	M	CFI/2nd letter
	Instrument Type	H - Option	M	CFI/1st letter
	Product	Non_Standard	M	
	Level	InstRefDataReporting	D	Level
Product Definition Input	Notional Currency	USD	M	RTS23/Field13
	Expiry date	2021-03-01	M	RTS23/Field24
	Price Multiplier	1	M	RTS23/Field25
	Underlying instrument ISIN	EZ1122334455	C	RTS23/Field26
	Underlying instrument LEI	LEI if ISIN not provided above	C	RTS23/Field27
	Underlying Instrument Index	*Index name if ISIN not provided above*	C	DSB
	Underlying Instrument Index	*Optional*	C	DSB
	Underlying Instrument Index Term Unit	*If Index name is provided above*	C	RTS23/Field29
	Underlying Instrument Index Term Value	*If Index name is provided above*	C	RTS23/Field29
	Underlying Asset type	M - Other	M	CFI/3rd letter
	Option type	*Optional field – "X" permittable value if not known at execution*	M	RTS23/Field30 / CFI 4th Opts
	Option exercise style	*Optional field – "X" permittable value if not known at execution*	M	RTS23/Field33 / CFI 4th Opts
	Valuation Method or Trigger	M - Other	M	CFI/5th Opts
	Delivery type	A - OPTL	M	RTS23/Field34; CFI/6th letter
	Debt Seniority	Senior Debt	M	CPMI-IOSCO
Product Definition Derived	Identification	EZ1234567891	D	RTS23/Field1
	Status	New	D	DSB
	Version	1	D	DSB
	Parent	<null>	D	DSB
	Full Name	Credit Option Non_Standard Other EZ1122334455 USD 20210301	D	RTS23/Field2
	Classification Type	HCMXMA	D	RTS23/Field3
	Commodity Derivative Indicator	FALSE	D	RTS23/Field4
	Issuer or operator of the trading venue identifier	NA	D	RTS23/Field5
	Short Name	NA/CDS Nstd Oth Sr USD 20210301	D	RTS23/Field7
	ISO Underlying Instrument Index		D	RTS23/Field28

3.6 FX Non-Standard Forward

Section	ISO Attribute	NATIVE ISO Example Values	Cat	Reference
Product Definition Selection	Asset Class	F - Foreign Exchange	M	CFI/2nd letter
	Instrument Type	J - Forward	M	CFI/1st letter
	Product	Non_Standard	M	
	Level	InstRefDataReporting	D	
Product Definition Input	Notional Currency	EUR	M	RTS23/Field13
	Expiry date	2017-03-31	M	RTS23/Field24
	Price Multiplier	1	M	RTS23/Field25
	Underlying Asset type	R - Forward	M	CFI/3rd letter
	Return or payout Trigger	F - Forward price of underlying instrument	M	CFI/4th Swaps/5th Fwds
	Delivery type	C - Cash	M	RTS23/Field34; CFI/6th letter
	Other Notional Currency	USD	M	RTS23/Field47
	Settlement Currency	EUR	C	CPMI-IOSCO
	Place of Settlement	France	C	DSB
Product Definition Derived	Identification	EZ1234567891	D	RTS23/Field1
	ISIN Status	New	D	DSB
	Version	1	D	DSB
	Parent	<null>	D	DSB
	Full Name	Foreign Exchange Forward Non_Standard EUR USD 20170331	D	RTS23/Field2
	Classification Type	JFRXFC	D	RTS23/Field3
	Commodity Derivative Indicator	FALSE	D	RTS23/Field4
	Issuer or operator of the trading venue identifier	NA	D	RTS23/Field5
	Short Name	NA/F Non_Standard EUR USD 20170331	D	RTS23/Field7
	FX Type	FXMJ	D	RTS23/Field48
	ISO Place of Settlement	FR	D	ISO-3166

3.7 FX Non-Standard Option

Section	ISO Attribute	NATIVE ISO Example Values	Cat	Reference
Product Definition Selection	Asset Class	F - Foreign Exchange	M	CFI/2nd letter
	Instrument Type	H - Option	M	CFI/1st letter
	Product	Non_Standard	M	
	Level	InstRefDataReporting	D	
Product Definition Input	Notional Currency	EUR	M	RTS23/Field13
	Expiry date	2017-03-31	M	RTS23/Field24
	Price Multiplier	1	M	RTS23/Field25
	Underlying Asset type	M - Other	M	CFI/3rd letter
	Option type	*Optional field – "X" permittable value if not known at execution*	C	RTS23/Field30 / CFI 4th Opts
	Option exercise style	*Optional field – "X" permittable value if not known at execution*	C	RTS23/Field33 / CFI 4th Opts
	Valuation Method or Trigger	V - Vanilla	M	CFI/5th Opts
	Delivery type	C - Cash	M	RTS23/Field34; CFI/6th letter
	Other Notional Currency	USD	M	RTS23/Field47
	Settlement Currency	EUR	C	CPMI-IOSCO
	Place of Settlement	France	C	DSB
Product Definition Derived	Identification	EZ1234567891	D	RTS23/Field1
	ISIN Status	New	D	DSB
	Version	1	D	DSB
	Parent	<null>	D	DSB
	Full Name	Foreign Exchange Option Non_Standard EUR USD 20170331	D	RTS23/Field2
	Classification Type	HFMXVC	D	RTS23/Field3
	Commodity Derivative Indicator	FALSE	D	RTS23/Field4
	Issuer or operator of the trading venue identifier	NA	D	RTS23/Field5
	Short Name	NA/O Non_Standard Call EUR USD 20170331	D	RTS23/Field7
	FX Type	FXMJ	D	RTS23/Field48
	ISO Place of Settlement	FR	D	ISO-3166

3.8 Equity Non-Standard Swap

Section	ISO Attribute	NATIVE ISO Example Values	Cat	Reference
Product Definition Selection	Asset Class	E - Equity	M	CFI/2nd letter
	Instrument Type	S - Swap	M	CFI/1st letter
	Product	Non_Standard	M	
	Level	InstRefDataReporting	D	
Product Definition Input	Notional Currency	USD	M	RTS23/Field13
	Expiry date	2017-06-30	M	RTS23/Field24
	Price Multiplier	1	M	RTS23/Field25
	Underlying instrument ISIN	EZ1122334455	C	RTS23/Field26
	Underlying Instrument Index	*Index name if ISIN not provided above*	C	DSB
	Underlying Instrument Index Prop	*Optional field*	C	DSB
	Underlying Asset type	M - Other	M	CFI/3rd letter
	Return or Payout Trigger	M - Other	M	CFI/4th Swaps/5th Fwds
	Delivery type	C - CASH	M	RTS23/Field34; CFI/6th letter
Product Definition Derived	ISIN Status	New	D	DSB
	Version	1	D	DSB
	Parent	<null>	D	DSB
	Identification	E1234567891	D	RTS23/Field1
	Full Name	Equity Swap Non_Standard US6488151084 USD 20170630	D	RTS23/Field2
	Classification Type	SEMMXC	D	RTS23/Field3
	Commodity Derivative Indicator	FALSE	D	RTS23/Field4
	Issuer or operator of the trading venue identifier	NA	D	RTS23/Field5
	Short Name	NA/Swaps Nstd Oth USD 20170630	D	RTS23/Field7
	ISO Underlying Instrument Index	*Truncated Index name if ISIN not provided above*	D	RTS23/Field28
	Underlying Instrument Index Term Value	0	D	RTS23/Field29
	Underlying Instrument Index Term Unit	DAYS	D	RTS23/Field29

3.9 Equity Non-Standard Option

Section	ISO Attribute	NATIVE ISO Example Values	Cat	Reference
Product Definition Selection	Asset Class	E - Equity	M	CFI/2nd letter
	Instrument Type	H - Option	M	CFI/1st letter
	Product	Non_Standard	M	
	Level	InstRefDataReporting	D	
Product Definition Input	Notional Currency	USD	M	RTS23/Field13
	Expiry date	2017-06-30	M	RTS23/Field24
	Price Multiplier	1	M	RTS23/Field25
	Underlying instrument ISIN	EZ1122334455	C	RTS23/Field26
	Underlying Instrument Index	*Index name if ISIN not provided above*	C	DSB
	Underlying Instrument Index Prop	*Optional field*	C	DSB
	Strike Price	PNDG	M	RTS23/Field31
	Strike Price Currency	*To be populated if strike price is populated above*	C	RTS23/Field32
	Underlying Asset type	M - Other	M	CFI/3rd letter
	Option type	*Optional field – "X" permittable value if not known at execution*	C	RTS23/Field30 / CFI 4th Opts
	Option exercise style	*Optional field – "X" permittable value if not known at execution*	C	RTS23/Field33 / CFI 4th Opts
	Valuation Method or Trigger	M - Other	M	CFI/5th Opts
	Delivery type	C - CASH	M	RTS23/Field34; CFI/6th letter
Product Definition Derived	ISIN Status	New	D	DSB
	Version	1	D	DSB
	Parent	<null>	D	DSB
	Identification	EZ1234567891	D	RTS23/Field1
	Full Name	Equity Option Non_Standard USD 20170630	D	RTS23/Field2
	Classification Type	HEMXMC	D	RTS23/Field3
	Commodity Derivative Indicator	FALSE	D	RTS23/Field4
	Issuer or operator of the trading venue identifier	NA	D	RTS23/Field5
	Short Name	NA/O Oth Put Amr USD 20170630	D	RTS23/Field7
	Underlying instrument Index ISIN	EZ1122334455 (if applicable)	D	RTS23/Field26
	ISO Underlying Instrument Index	*Truncated Index name if ISIN not provided above*	D	RTS23/Field28
	Underlying Instrument Index Term Value	0	D	RTS23/Field29
	Underlying Instrument Index Term Unit	DAYS	D	RTS23/Field29

3.10 Equity Non-Standard Forward

Section	ISO Attribute	NATIVE ISO Example Values	Cat	Reference
Product Definition Selection	Asset Class	E - Equity	M	CFI/2nd letter
	Instrument Type	J - Forward	M	CFI/1st letter
	Product	Non_Standard	M	
	Level	InstRefDataReporting	D	
Product Definition Input	Notional Currency	USD	M	RTS23/Field13
	Expiry date	2017-06-30	M	RTS23/Field24
	Price Multiplier	1	M	RTS23/Field25
	Underlying instrument ISIN	EZ1122334455	C	RTS23/Field26
	Underlying Instrument Index	*Index name if ISIN not provided above*	C	DSB
	Underlying Instrument Index Prop	*Optional field*	C	DSB
	Underlying Asset type	S - Single Stock	M	CFI/3rd letter
	Return or Payout Trigger	F - Forward price of underlying instrument	M	CFI/4th Swaps/5th Fwds
	Delivery type	P - PHYS	M	RTS23/Field34; CFI/6th letter
Product Definition Derived	ISIN Status	New	D	DSB
	Version	1	D	DSB
	Parent	<null>	D	DSB
	Identification	EZ1234567891	D	RTS23/Field1
	Full Name	Equity Forward Non_Standard EZ1122334455 USD 20170630	D	RTS23/Field2
	Classification Type	JESXFP	D	RTS23/Field3
	Commodity Derivative Indicator	FALSE	D	RTS23/Field4
	Issuer or operator of the trading venue identifier	NA	D	RTS23/Field5
	Short Name	NA/Fwd Opt Fwd Pr USD 20170630	D	RTS23/Field7
	ISO Underlying Instrument Index	*Truncated Index name if ISIN not provided above*	D	RTS23/Field28
	Underlying Instrument Index Term Value	0	D	RTS23/Field29
	Underlying Instrument Index Term Unit	DAYS	D	RTS23/Field29

3.11 Non-Standard Swap – NOT YET IMPLEMENTED INTO UAT

Section	ISO Attribute	NATIVE ISO Example Values	Cat	Reference
Product Definition Selection	Asset Class	M - Other	M	CFI/2nd letter
	Instrument Type	S - Swap	M	CFI/1st letter
	Product	Non_Standard	M	
	Level	InstRefDataReporting	D	
Product Definition Input	Notional Currency	USD	M	RTS23/Field13
	Expiry date	2017-06-30	M	RTS23/Field24
	Price Multiplier	1	M	RTS23/Field25
	Delivery type	C - CASH	M	RTS23/Field34; CFI/6th letter
	Underlying instrument ISIN	*ISIN underlier*	C	RTS23/Field26
	Underlying instrument LEI	*Credit underlier*	C	RTS23/Field27
	Underlying Instrument Index	*Index underlier*	C	DSB
	Underlying Instrument Index Prop	*Prop Index underlier*	C	DSB
	Underlying Instrument Index Term Value	*Index underlier*	C	RTS23/Field29
	Underlying Instrument Index Term Unit	*Index underlier*	C	RTS23/Field29
	Base Product	*Commodity underlier*	C	RTS23/Field35
	Sub Product	*Commodity underlier*	C	RTS23/Field36
	Additional Sub Product	*Commodity underlier*	C	RTS23/Field37
	Transaction Type	*Commodity underlier*	C	RTS23/Field38
	Final Price type	*Commodity underlier*	C	RTS23/Field39
	Reference Rate (Commodities)	*Commodity underlier*	C	DSB
	Reference Rate	*Rates underlier*	C	DSB
	Reference Rate Term Value	*Rates underlier*	C	RTS23/Field41
	Reference Rate Term Unit	*Rates underlier*	C	RTS23/Field41
	Other Notional Currency	*FX underlier*	C	RTS23/Field47
	Settlement Currency	*Currency*	C	CPMI-IOSCO
	Place of Settlement	*Location of settlement*	C	DSB

Product Definition Derived	ISIN Status	New	D	DSB
	Version	1	D	DSB
	Parent	<null>	D	DSB
	Identification	E1234567891	D	RTS23/Field1
	Full Name	Other Swap Non_Standard USD 20170630	D	RTS23/Field2
	Classification Type	SMMXXC	D	RTS23/Field3
	Commodity Derivative Indicator	FALSE	D	RTS23/Field4
	Issuer or operator of the trading venue identifier	NA	D	RTS23/Field5
	Short Name	NA/Swaps Oth Oth USD 20170630	D	RTS23/Field7
	Underlying Asset type	M - Other	D	CFI/3rd letter
	ISO Underlying Instrument Index	*Truncated Index name if provided*	D	RTS23/Field28
	ISO Reference Rate	*Truncated Reference Rate if provided*	D	RTS23/Field40
	ISO Place of Settlement	*Truncated Place of settlement if provided*	D	ISO-3166

3.12 Non-Standard Option – NOT YET IMPLEMENTED INTO UAT

Section	ISO Attribute	NATIVE ISO Example Values	Cat	Reference
Product Definition Selection	Asset Class	M - Other	M	CFI/2nd letter
	Instrument Type	H - Option	M	CFI/1st letter
	Product	Non_Standard	M	
	Level	InstRefDataReporting	D	
Product Definition Input	Notional Currency	USD	M	RTS23/Field13
	Expiry date	2017-06-30	M	RTS23/Field24
	Price Multiplier	1	M	RTS23/Field25
	Underlying instrument ISIN	*ISIN underlier*	C	RTS23/Field26
	Underlying Instrument Index	*Index underlier*	C	DSB
	Underlying Instrument Index Prop	*Optional field if 'Custom Prop Index' selected above*	C	DSB
	Underlying Instrument Index Term Value	*Index underlier*	C	RTS23/Field29
	Underlying Instrument Index Term Unit	*Index underlier*	C	RTS23/Field29
	Strike Price	*Strike Price of Equity option*	M	RTS23/Field31
	Strike Price Currency	*To be populated if strike price is populated above*	M	RTS23/Field32
	Option type	*Optional field – "X" permittable value if not known at execution*	C	RTS23/Field30 / CFI 4th Opts
	Option exercise style	*Optional field – "X" permittable value if not known at execution*	C	RTS23/Field33 / CFI 4th Opts
	Valuation Method or Trigger	M - Other	M	CFI/5th Opts
	Delivery type	C - CASH	M	RTS23/Field34; CFI/6th letter
	Base Product	*Commodity underlier*	C	RTS23/Field35
	Sub Product	*Commodity underlier*	C	RTS23/Field36
	Additional Sub Product	*Commodity underlier*	C	RTS23/Field37
	Transaction Type	*Commodity underlier*	C	RTS23/Field38
	Final Price type	*Commodity underlier*	C	RTS23/Field39
	Reference Rate (Commodities)	*Commodity underlier*	C	DSB
	Reference Rate	*Rates underlier*	C	DSB
	Reference Rate Term Value	*Rates underlier*	C	RTS23/Field41
	Reference Rate Term Unit	*Rates underlier*	C	RTS23/Field41
	Other Notional Currency	*FX underlier*	C	RTS23/Field47
	Settlement Currency	*Currency*	C	CPMI-IOSCO
	Place of Settlement	*Location of settlement*	C	DSB

Product Definition Derived	ISIN Status	New	D	DSB
	Version	1	D	DSB
	Parent	<null>	D	DSB
	Identification	EZ1234567891	D	RTS23/Field1
	Full Name	Other Option Non_Standard USD 20170630	D	RTS23/Field2
	Classification Type	HMMXMC	D	RTS23/Field3
	Commodity Derivative Indicator	FALSE	D	RTS23/Field4
	Issuer or operator of the trading venue identifier	NA	D	RTS23/Field5
	Short Name	NA/O Oth NStd USD 20170630	D	RTS23/Field7
	Underlying Asset type	M - Other	D	CFI/3rd letter
	ISO Underlying Instrument Index	*Truncated Index name if provided*	D	RTS23/Field28
	ISO Reference Rate	*Truncated Reference Rate if provided*	D	RTS23/Field40
	ISO Place of Settlement	*Truncated Place of settlement if provided*	D	ISO-3166

3.13 Miscellaneous – NOT YET IMPLEMENTED INTO UAT

Section	ISO Attribute	NATIVE ISO Example Values	Cat	Reference
Product Definition Selection	Asset Class	M - Other	M	CFI/2nd letter
	Instrument Type	S - Swap	M	CFI/1st letter
	Product	Non_Standard	M	
	Level	InstRefDataReporting	D	
Product Definition Input	Notional Currency	USD	M	RTS23/Field13
	Expiry date	2017-06-30	M	RTS23/Field24
	Price Multiplier	1	M	RTS23/Field25
	Underlying instrument ISIN	*ISIN underlier*	C	RTS23/Field26
	Underlying Instrument Index	*Index underlier*	C	DSB
	Underlying Instrument Index Prop	*Optional field if 'Custom Prop Index' selected above*	C	DSB
	Underlying Instrument Index Term Value	*Index underlier*	C	RTS23/Field29
	Underlying Instrument Index Term Unit	*Index underlier*	C	RTS23/Field29
	Option type	*Optional field – "X" permittable value if not known at execution*	C	RTS23/Field30
	Option exercise style	*Optional field – "X" permittable value if not known at execution*	C	RTS23/Field33
	Base Product	*Commodity underlier*	C	RTS23/Field35
	Sub Product	*Commodity underlier*	C	RTS23/Field36
	Additional Sub Product	*Commodity underlier*	C	RTS23/Field37
	Transaction Type	*Commodity underlier*	C	RTS23/Field38
	Final Price type	*Commodity underlier*	C	RTS23/Field39
	Reference Rate (Commodities)	*Commodity underlier*	C	DSB
	Reference Rate	*Rates underlier*	C	DSB
	Reference Rate Term Value	*Rates underlier*	C	RTS23/Field41
	Reference Rate Term Unit	*Rates underlier*	C	RTS23/Field41
	Other Notional Currency	*FX underlier*	C	RTS23/Field47
	Settlement Currency	*Currency*	C	CPMI-IOSCO
	Place of Settlement	*Location of settlement*	C	DSB

Product Definition Derived	ISIN Status	New	D	DSB
	Version	1	D	DSB
	Parent	<null>	D	DSB
	Identification	E1234567891	D	RTS23/Field1
	Full Name	Other Other Non_Standard USD 20170630	D	RTS23/Field2
	Classification Type	MMSXXX	D	RTS23/Field3
	Commodity Derivative Indicator	FALSE	D	RTS23/Field4
	Issuer or operator of the trading venue identifier	NA	D	RTS23/Field5
	Short Name	NA/Oth Oth USD 20170630	D	RTS23/Field7
	Further Grouping	S - Other OTC Derivative Products	D	CFI/3rd letter
	ISO Underlying Instrument Index	*Truncated Index name if provided*	D	RTS23/Field28
	ISO Reference Rate	*Truncated Reference Rate if provided*	D	RTS23/Field40
	ISO Place of Settlement	*Truncated Place of settlement if provided*	D	ISO-3166