

# Derivatives Service Bureau DSB UAT Product Definitions Annex 1 – RATES August 2017

## Contents

Pre	face .		3
(	Chang	e History	3
1	Intro	oduction	4
2	CFI	Enumerations	5
2	2.1	Rates Swap	5
2	2.2	Rates Options	5
2	2.3	Rates Forwards	5
3	Prod	duct Definitions	6
3	3.1	Instrument Matrix	6
3	3.2	Basis Product Definition	7
3	3.3	Basis_OIS Product Definition	8
3	3.4	Cap_Floor Product Definition	9
3	3.5	Cross_Currency_Basis Product Definition	10
3	3.6	Cross_Currency_Fixed_Fixed Product Definition	11
3	3.7	Cross_Currency_Fixed_Float Product Definition	12
3	3.8	Cross_Currency_Fixed_Float_NDS Product Definition	13
3	3.9	Cross_Currency_Zero_Coupon Product Definition	14
3	3.10	Fixed_Fixed Product Definition	15
3	3.11	Fixed_Float Product Definition	16
3	3.12	Fixed_Float_OIS Product Definition	17
3	3.13	Fixed_Float_Zero_Coupon Product Definition	18
3	3.14	FRA_Index Product Definition	19
3	3.15	FRA_Other Product Definition	20
3	3.16	Inflation_Basis_Zero_Coupon Product Definition	21
3	3.17	Inflation_Fixed_Float_YoY Product Definition	22
3	3.18	Inflation_Swap Product Definition	23

3.19	Swaption Product Definition
3.20	Debt_Option Product Definition

## Preface

## Change History

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

©DSB Product Committee 2017

#### 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 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 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 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.

©DSB Product Committee 2017 Page | 4

## 2 CFI Enumerations

Source: ISO 10962 (CFI Code) - Third edition 2015-07-15

## 2.1 Rates Swap

Char	Category	Char (	Group	Char A	Att#1	Char A	Att#2	Char	Att#3	Char	Att#4
Category		Group		Underlying asset		Notional		Single	Single or multi-currency		ery
S	Swap	R	Rates	Α	Basis swap (Float - Float)	С	Constant	S	Single Currency	С	Cash
				С	Fixed - Floating	1	Accreting	С	Cross currency (multi-currency)	P	Physical
				D	Fixed - Fixed	D	Amortizing				
				G	Inflation rate index	Υ	Custom				
				Н	Overnight Index Swap (OIS)						
				Z	Zero Coupon						
				M	Other						

#### 2.2 Rates Options

<b>Char Category</b>	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	<b>R</b> 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		egory Char Group		ategory Char Group Cl		Char A	\tt#1	Char	Att#2	Char A	Att#3	Char A	Att#4
Categ	gory	Group		Under	lying asset	Unus	ed	Retur	n or payout trigger	Delive	ery		
J	Forwards	R i	Rates	I O M	Interest Rate Index Options Other	Х	NA	S F unde	Spreadbets Forward price of erlying instrument	C P	Cash Physical		

©DSB Product Committee 2017 Page | 5

## 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

©DSB Product Committee 2017

## 3.2 Basis Product Definition

#### Example input values per SG2

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

<sup>&</sup>lt;sup>1</sup> Preliminary value – format & content of FISN currently under review ©Derivatives Service Bureau 2017

## 3.3 Basis\_OIS Product Definition

#### Example input values per SG2

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

## 3.4 Cap\_Floor Product Definition

#### Example input values per SG2

Section	ISO Attribute	NATIVE ISO Example Values	ESMA Mapping	CFI Ref
5 1 .	Asset Class	R - Rates	CFI/2nd letter	Group
	Instrument Type	H - Option	CFI/1st letter	Category
	Product	CapFloor		
Product Definition Selection  Product Definition Input  Definition Input  Defaulted Input  Defaulted Input  ISIN St Status Last Up Version Parent Identif  Product Definition Derived  Product Classifi Comm Issuer	Level	InstRefDataReporting		
	Notional Currency	EUR	RTS23/Field13	
Product Definition Selection  Product Level  Notional Currency Expiry date Underlying Instrument Index Underlying Instrument Index Term Value Underlying Instrument Index Term Unit Option type  Price Multiplier Delivery type ISIN Status Status Reason Last Update DateTime Version Parent Identification  Product Definition Derived  Product Definition Derived  Asset Class Instrument Type Product Underlying Instrument Index Price Multiplier Delivery type ISIN Status Status Reason Last Update DateTime Version Parent Identification  Full Name Classification Type Commodity Derivative Indicator Issuer or operator of the trading venue identifier Short Name Underlying Asset type	2021-12-31	RTS23/Field24		
	Underlying Instrument Index	R - Rates		
	Underlying Instrument Index Term Value	6	RTS23/Field29	
input	Underlying Instrument Index Term Unit	MNTH	CFI/2nd letter CFI/1st letter  CFI/1st letter  RTS23/Field13 RTS23/Field24  RTS23/Field29 RTS23/Field30 / CFI 4th Opts RTS23/Field35 RTS23/Field34; CFI/6th letter  RTS23/Field3 RTS23/Field3 RTS23/Field3 RTS23/Field5 RTS23/Field5 RTS23/Field7 CFI/3rd letter RTS23/Field33 / CFI 4th Opts	
	Option type	Call	RTS23/Field30 / CFI 4th Opts	<u>Att#2</u>
Defaulted	Price Multiplier	1	RTS23/Field25	
Input	Delivery type	C - CASH	RTS23/Field34; CFI/6th letter	Att#4
	ISIN Status	New		
	Status Reason			
	Last Update DateTime	2017-07-31T12:00:00		
	Version	1		
	Parent	<null></null>		
	Identification	ISIN	RTS23/Field1	
Product	Full Name	·	RTS23/Field2	
			RTS23/Field3	
Derived				
	·		·	
		1 7 7 7	·	
		·	•	Att#1
	Option exercise style		·	Att#2
	Valuation Method or Trigger			Att#3
	ISO Underlying Instrument Index	EURI	·	

© Derivatives Service Bureau 2017

## 3.5 Cross\_Currency\_Basis Product Definition

#### Example input values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	ESMA Mapping	CFI Ref
Dunalizat	Asset Class	R - Rates	CFI/2nd letter	Group
	Instrument Type	S - Swap	CFI/1st letter	Category
	Product	Cross_Currency_Basis		
Selection	Level	InstRefDataReporting		
	Notional Currency	GBP	RTS23/Field13	
	Expiry date	2021-12-31	CFI/2nd letter CFI/1st letter  RTS23/Field13 RTS23/Field24  RTS23/Field41 RTS23/Field41 RTS23/Field42  RTS23/Field46 RTS23/Field46 CFI/4th Letter RTS23/Field25 RTS23/Field34; CFI/6th letter  RTS23/Field34 RTS23/Field4 CFI/3rd letter CFI/3rd letter CFI/3rd letter CFI/5th Letter IRS Swap RTS23/Field5	
	Reference Rate	GBP-LIBOR-BBA		
Asset Class   R - Rates   Instrument Type   S - Swap   Product   Product   Definition   Product   Definition   Input   Definition   Input   Product   Definition   Input   Product   Input   Definition   Input   Definition   Input   Product   Input   Definition   Input   In	3	RTS23/Field41		
	Reference Rate Term Unit	MNTH	RTS23/Field41	
	Other Notional Currency	R - Rates S - Swap CFI/2nd letter Cross_Currency_Basis InstRefDataReporting GBP RTS23/Field13 2021-12-31 RTS23/Field24 GBP-LIBOR-BBA  3 RTS23/Field41 MNTH RTS23/Field41 USD RTS23/Field42 USD-LIBOR-BBA 3 RTS23/Field42 USD-LIBOR-BBA  6 RTS23/Field46 MNTH RTS23/Field46 RTS23/Field46 RTS23/Field46 RTS23/Field46 RTS23/Field46 C - Constant CFI/4th Letter 1 RTS23/Field45 C - Constant CFI/4th Letter 1 RTS23/Field34, CFI/6th letter New C2017-07-31T12:00:00 1 Cnull> ISIN RTS23/Field1 Rates Swap Cross_Currency_Basis GBPUSD GBP-LIBOR-BBA 3 MNTH USD-LIBOR-BBA 3 MNTH 20211231 SRACCP RTS23/Field3 FALSE RTS23/Field4 A - Basis swap CFI/3rd letter C - Cross Currency CFI/5th Letter IRS Swap RTS23/Field5 NA/Swap FIt Fit GBP USD 20211231 RTS23/Field5		
iliput	Other Leg Reference Rate	USD-LIBOR-BBA	CFI/2nd letter CFI/1st letter CFI/1st letter  CAI  RTS23/Field13 RTS23/Field24  RTS23/Field41 RTS23/Field42  RTS23/Field46 RTS23/Field46 CFI/4th Letter RTS23/Field25 RTS23/Field34; CFI/6th letter  RTS23/Field4  RTS23/Field4 CFI/3rd letter CFI/3rd letter CFI/5th Letter IRS Swap RTS23/Field5 RTS23/Field7 RTS23/Field40	
	Other Notional Currency Other Leg Reference Rate Other Leg Reference Rate Term Value Other Leg Reference Rate Term Unit Notional Schedule C - Constant Price Multiplier Delivery type ISIN Status USD-LIBOR-BBA OUND-LIBOR-BBA OTHER CONSTANT MNTH MNTH C - Constant Price Multiplier P - PHYS New	3	RTS23/Field46	
	Other Leg Reference Rate Term Unit	MNTH	RTS23/Field46	
	Notional Schedule	C - Constant	CFI/4th Letter	Att#2
Defaulted	Price Multiplier	1	RTS23/Field25	
Input	Delivery type	P - PHYS	RTS23/Field34; CFI/6th letter	<u>Att#4</u>
	ISIN Status	New		
	Status Reason			
	Last Update DateTime	2017-07-31T12:00:00		
	Version			
	Parent	<null></null>		
	Identification	ISIN	RTS23/Field1	
	Full Name		RTS23/Field2	
Definition Input  Reference Rate Other Notional Cother Leg Reference Notional State Other Leg Reference Notional Schedules Defaulted Price Multiplier Input  Delivery type ISIN Status Status Reason Last Update Dat Version Parent Identification  Product Definition Derived  Full Name Classification Ty Commodity Derived Underlying Asses Single or Multi collisuer or operate Short Name	Classification Type	SRACCP	RTS23/Field3	
Derived	Commodity Derivative Indicator	FALSE	RTS23/Field4	
	Underlying Asset type	A - Basis swap	CFI/3rd letter	Att#1
	Single or Multi currency	C - Cross Currency	CFI/5th Letter IRS Swap	Att#3
	Issuer or operator of the trading venue identifier	NA	RTS23/Field5	
	Short Name	NA/Swap Flt Flt GBP USD 20211231	RTS23/Field7	
	ICO Deference Date	LIDO	PTC22/Field40	
	iso Reference Rate	LIBO	111323/1161040	

## 3.6 Cross\_Currency\_Fixed\_Fixed Product Definition

#### Example input values per SG2

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

## 3.7 Cross\_Currency\_Fixed\_Float Product Definition

#### Example input values per SG2

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

# 3.8 Cross\_Currency\_Fixed\_Float\_NDS Product Definition

#### Example input values per SG2

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

## 3.9 Cross\_Currency\_Zero\_Coupon Product Definition

#### Example input values per SG2

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

## 3.10 Fixed\_Fixed Product Definition

#### Example input values per SG2

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

## 3.11 Fixed\_Float Product Definition

#### Example input values per SG2

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

## 3.12 Fixed\_Float\_OIS Product Definition

#### Example input values per SG2

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

## 3.13 Fixed\_Float\_Zero\_Coupon Product Definition

#### Example input values per SG2

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

## 3.14 FRA\_Index Product Definition

#### Example input values per SG2

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

## 3.15 FRA\_Other Product Definition

Additional example provided allowing the user to choose Underlying Asser Type

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

## 3.16 Inflation\_Basis\_Zero\_Coupon Product Definition

#### Example input values per SG2

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

## 3.17 Inflation\_Fixed\_Float\_YoY Product Definition

#### Example input values per SG2

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

## 3.18 Inflation\_Swap Product Definition

#### Example input values per SG2

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

## 3.19 Swaption Product Definition

#### Example input values per SG2

	ISO Attribute	NATIVE ISO Example Values	ESMA Mapping	CFI Ref
Product Definition Selection	Asset Class	R - Rates	CFI/2nd letter	Group
	Instrument Type	H - Option	CFI/1st letter	Category
	Product	Swaption		
	Level	InstRefDataReporting		
	Notional Currency	EUR	RTS23/Field13	
Product Definition Input	Expiry date	2021-12-31	RTS23/Field24	
	Underlying Asset type	C - Fixed - Floating	CFI/3rd letter	Att#1
	Underlying instrument ISIN	EZ1234567891	RTS23/Field26	
	Option type	Put	RTS23/Field30 / CFI 4th Opts	<u>Att#2</u>
	Option exercise style	European	RTS23/Field33 / CFI 4th Opts	<u>Att#2</u>
	Valuation Method or Trigger	V - Vanilla	CFI/5th Opts	<u>Att#3</u>
	Delivery type	C - CASH	RTS23/Field34; CFI/6th letter	<u>Att#4</u>
Defaulted Input	Price Multiplier	1	RTS23/Field25	
	ISIN Status	New		
	Status Reason			
	Last Update DateTime	2017-07-31T12:00:00		
	Version	1		
Product Definition	Parent	<null></null>		
	Identification	ISIN	RTS23/Field1	
Derived	Full Name	Rates Option Swaption Put EZ1234567891 EUR 20211231	RTS23/Field2	
	Classification Type	HRCDVC	RTS23/Field3	
	Commodity Derivative Indicator	FALSE	RTS23/Field4	
	Issuer or operator of the trading venue identifier	NA	RTS23/Field5	
	Short Name	NA/O P Epn Fxd Flt EUR 20211231	RTS23/Field7	

## 3.20 Debt\_Option Product Definition

#### Example input values per SG2

	ISO Attribute	NATIVE ISO Example Values	ESMA Mapping	CFI Ref
Product Definition Selection	Asset Class	R - Rates	CFI/2nd letter	Group
	Instrument Type	H - Option	CFI/1st letter	Category
	Product	Debt_Option		
	Level	InstRefDataReporting		
	Notional Currency	EUR	RTS23/Field13	
Product Definition Input	Expiry date	2021-12-31	RTS23/Field24	
	Underlying instrument ISIN	EZ1234567891	RTS23/Field26	
	Option type	Put	RTS23/Field30 / CFI 4th Opts	Att#2
	Option exercise style	European	RTS23/Field33 / CFI 4th Opts	Att#2
	Valuation Method or Trigger	V - Vanilla	CFI/5th Opts	Att#3
	Delivery type	C - CASH	RTS23/Field34; CFI/6th letter	Att#4
Defaulted Input	Price Multiplier	1	RTS23/Field25	
	ISIN Status	New		
	Status Reason			
Product Definition Derived	Last Update DateTime	2017-07-31T12:00:00		
	Version	1		
	Parent	<null></null>		
	Identification	ISIN	RTS23/Field1	
	Full Name	Rates Option Debt_Option Put EZ1234567891 EUR 20211231	RTS23/Field2	
	Classification Type	HRMDVC	RTS23/Field3	
	Commodity Derivative Indicator	FALSE	RTS23/Field4	
	Issuer or operator of the trading venue identifier	NA	RTS23/Field5	
	Short Name	NA/O P Epn Oth EUR 20211231	RTS23/Field7	
	Underlying Asset type	M - Others	CFI/3rd letter	Att#1