



**Derivatives Service Bureau**  
DSB UAT Product Definitions  
Annex 4 – Equity  
July 2017

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## Preface

### Change History

Date	Change	Version	Author	Revision Details
13/04/2017	Creation	0.1	Tony Birrell	Initial Version
24/04/2017	Change	0.2	Tony Birrell	Amended underlying index name
12/06/2017	Change	0.3	Tony Birrell	Apply UAT changes to the Product Definitions
23/06/2017	Change	0.4	Tony Birrell	Remove “Provisional” from title page and updated Forward long names

# 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 Equities Swaps

Char #1	Char #2	Char #3	Char #4	Char#5	Char #6
Category	Group	Underlying asset	Return or payout trigger	Not Used	Delivery
<b>S</b> Swaps	<b>E</b> Equity	<b>S</b> Single stock <b>I</b> Index <b>B</b> Basket <b>M</b> Other	<b>P</b> Price <b>D</b> Dividend <b>V</b> Variance <b>L</b> Volatility <b>T</b> Total Return <b>C</b> Contract for Difference (CFD) <b>M</b> Other	<b>X</b> NA	<b>C</b> Cash <b>P</b> Physical <b>E</b> Elect at Settlement

### 2.2 Equities 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
<b>H</b> Nonlisted and Complex Listed Options	<b>E</b> Equity	<b>S</b> Single Stock <b>I</b> Index <b>B</b> Basket <b>O</b> Options <b>R</b> Forwards <b>F</b> Futures <b>M</b> Other	<b>A</b> European-Call <b>B</b> American-Call <b>C</b> Bermudan-Call <b>D</b> European-Put <b>E</b> American-Put <b>F</b> Bermudan-Put <b>G</b> European-Chooser <b>H</b> American-Chooser <b>I</b> Bermudan-Chooser	<b>V</b> Vanilla <b>A</b> Asian <b>D</b> Digital (Binary) <b>B</b> Barrier <b>G</b> Digital Barrier <b>L</b> Lookback <b>P</b> Other Path Dependent <b>M</b> Other	<b>C</b> Cash <b>P</b> Physical <b>E</b> Elect at Exercise

### 2.3 Equities Forwards

Char #1	Char #2	Char #3	Char #4	Char#5	Char #6
Category	Group	Underlying asset	Unused	Return or payout trigger	Delivery
<b>J</b> Forwards	<b>E</b> Equity	<b>S</b> Single Stock <b>I</b> Index <b>B</b> Basket <b>O</b> Options <b>F</b> Futures	<b>X</b> NA	<b>S</b> Spreadbets <b>C</b> Contract for Difference (CFD) <b>F</b> Forward price of underlying instrument	<b>C</b> Cash <b>P</b> Physical

## 3 Product Definitions

### 3.1 Instrument Matrix

The below is based on the products identified as part of the ISDA 2.0 taxonomy

#	Asset Class	Base Product	Sub-Product	Transaction type	DSB Product Definition Name
1	Equity	Swap	Price_Return_Basic_Performance	Single_Name	Price_Return_Basic_Performance_Single_Name
2	Equity	Swap	Price_Return_Basic_Performance	Single_Index	Price_Return_Basic_Performance_Single_Index
3	Equity	Swap	Price_Return_Basic_Performance	Basket	Price_Return_Basic_Performance_Basket
4	Equity	Swap	Parameter_Return_Dividend	Single_Name	Parameter_Return_Dividend_Single_Name
5	Equity	Swap	Parameter_Return_Dividend	Single_Index	Parameter_Return_Dividend_Single_Index
6	Equity	Swap	Parameter_Return_Dividend	Basket	Parameter_Return_Dividend_Basket
7	Equity	Swap	Parameter_Return_Variance	Single_Name	Parameter_Return_Variance_Single_Name
8	Equity	Swap	Parameter_Return_Variance	Single_Index	Parameter_Return_Variance_Single_Index
9	Equity	Swap	Parameter_Return_Variance	Basket	Parameter_Return_Variance_Basket
10	Equity	Swap	Parameter_Return_Volatility	Single_Name	Parameter_Return_Volatility_Single_Name
11	Equity	Swap	Parameter_Return_Volatility	Single_Index	Parameter_Return_Volatility_Single_Index
12	Equity	Swap	Parameter_Return_Volatility	Basket	Parameter_Return_Volatility_Basket
13	Equity	Contract for Difference (Swap)	Price_Return_Basic_Performance	Single_Name	Price_Return_Basic_Performance_Single_Name_CFD
14	Equity	Contract for Difference (Swap)	Price_Return_Basic_Performance	Single_Index	Price_Return_Basic_Performance_Single_Index_CFD
15	Equity	Contract for Difference (Swap)	Price_Return_Basic_Performance	Basket	Price_Return_Basic_Performance_Basket_CFD
16	Equity	Contract for Difference (Forward)	Price_Return_Basic_Performance	Single_Name	Price_Return_Basic_Performance_Single_Name_CFD
17	Equity	Contract for Difference (Forward)	Price_Return_Basic_Performance	Single_Index	Price_Return_Basic_Performance_Single_Index_CFD
18	Equity	Contract for Difference (Forward)	Price_Return_Basic_Performance	Basket	Price_Return_Basic_Performance_Basket_CFD
19	Equity	Option		Single_Name	Single_Name
20	Equity	Option		Single_Index	Single_Index
21	Equity	Option		Basket	Basket
22	Equity	Forward	Price_Return_Basic_Performance	Single_Name	Price_Return_Basic_Performance_Single_Name
23	Equity	Forward	Price_Return_Basic_Performance	Single_Index	Price_Return_Basic_Performance_Single_Index
24	Equity	Forward	Price_Return_Basic_Performance	Basket	Price_Return_Basic_Performance_Basket

### 3.2 SWAP - Price\_Return\_Basic\_Performance\_Single\_Name Product Definition

Example values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	E - Equity	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Product	Price_Return_Basic_Performance_Single_Name	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	USD	
	Expiry date	2017-06-30	
	Underlying instrument ISIN	EZ1122334455	
	Return or Payout Trigger	P - Price	<a href="#">#4</a>
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	E1234567891	
	Full Name	Equity Swap Price_Return_Basic_Performance_Single_Name EZ1122334455 USD 20170630	
	Classification Type	SESPXP	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/Swaps Sgle Stk Pr USD 20170630 <sup>1</sup>	
	Price Multiplier	1	
	Underlying Asset type	S - Single Stock	<a href="#">#3</a>
	Delivery type	P - Physical	<a href="#">#6</a>

<sup>1</sup> Preliminary value – format & content of FISN currently under review



### 3.3 SWAP - Price\_Return\_Basic\_Performance\_Single\_Index Product Definition

Example values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	E - Equity	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Product	Price_Return_Basic_Performance_Single_Index	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	USD	
	Expiry date	2017-06-30	
	Underlying instrument ISIN	EZ1122334455	
	Return or Payout Trigger	P - Price	<a href="#">#4</a>
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	EZ1234567891	
	Full Name	Equity Swap Price_Return_Basic_Performance_Single_Index EZ1122334455 USD 20170630	
	Classification Type	SEIPXP	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/Swaps Idx Pr USD 20170630	
	Price Multiplier	1	
	Underlying Asset type	I - Index	<a href="#">#3</a>
	Delivery type	P - Physical	<a href="#">#6</a>

### 3.4 SWAP - Price\_Return\_Basic\_Performance\_Basket Product Definition

Example values per SG2 Product

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	E - Equity	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Product	Price_Return_Basic_Performance_Basket	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	USD	
	Expiry date	2017-06-30	
	Underlying instrument ISINs	EZ1122334455 etc	
	Return or Payout Trigger	P - Price	<a href="#">#4</a>
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	EZ1234567891	
	Full Name	Equity Swap Price_Return_Basic_Performance_Basket EZ1122334455 etc USD 20170630	
	Classification Type	SEBPXP	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/Swaps Bskt Pr USD 20170630	
	Price Multiplier	1	
	Underlying Asset type	B - Basket	<a href="#">#3</a>
	Delivery type	P - Physical	<a href="#">#6</a>

### 3.5 SWAP - Parameter\_Return\_Dividend\_Single\_Name Product Definition

Example values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	E - Equity	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Product	Parameter_Return_Dividend_Single_Name	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	USD	
	Expiry date	2017-06-30	
	Underlying instrument ISIN	EZ1122334455	
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	E1234567891	
	Full Name	Equity Swap Parameter_Return_Dividend_Single_Name EZ1122334455 USD 20170630	
	Classification Type	SESDXP	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/Swaps Sgle Stk Div USD 20170630	
	Price Multiplier	1	
	Underlying Asset type	S - Single Stock	<a href="#">#3</a>
	Return or payout Trigger	D - Dividend	<a href="#">#4</a>
	Delivery type	P - Physical	<a href="#">#6</a>

### 3.6 SWAP - Parameter\_Return\_Dividend\_Single\_Index Product Definition

Example values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	E - Equity	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Product	Parameter_Return_Dividend_Single_Index	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	USD	
	Expiry date	2017-06-30	
	Underlying instrument ISIN	EZ1122334455	
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	EZ1234567891	
	Full Name	Equity Swap Parameter_Return_Dividend_Single_Index EZ1122334455 USD 20170630	
	Classification Type	SEIDXP	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/Swaps Idx Div USD 20170630	
	Price Multiplier	1	
	Underlying Asset type	I - Index	<a href="#">#3</a>
	Return or Payout Trigger	D - Dividend	<a href="#">#4</a>
	Delivery type	P - Physical	<a href="#">#6</a>

### 3.7 SWAP - Parameter\_Return\_Dividend\_Basket Product Definition

Example values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	E - Equity	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Product	Parameter_Return_Dividend_Basket	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	USD	
	Expiry date	2017-06-30	
	Underlying instrument ISIN(s)	EZ1122334455 etc	
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	EZ1234567891	
	Full Name	Equity Swap Parameter_Return_Dividend_Basket USD 20170630	
	Classification Type	SEBDXP	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/Swaps Bskt Div USD 20170630	
	Price Multiplier	1	
	Underlying Asset type	B - Basket	<a href="#">#3</a>
	Return or payout Trigger	D - Dividend	<a href="#">#4</a>
	Delivery type	P - Physical	<a href="#">#6</a>

### 3.8 SWAP - Parameter\_Return\_Variance\_Single\_Name Product Definition

Example values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	E - Equity	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Product	Parameter_Return_Variance_Single_Name	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	USD	
	Expiry date	2017-06-30	
	Underlying instrument ISIN	EZ1122334455	
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	E1234567891	
	Full Name	Equity Swap Parameter_Return_Variance_Single_Name EZ1122334455 USD 20170630	
	Classification Type	SESVXP	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/Swaps Sgle Stk Var USD 20170630	
	Price Multiplier	1	
	Underlying Asset type	S - Single Stock	<a href="#">#3</a>
	Return or Payout Trigger	V - Variance	<a href="#">#4</a>
	Delivery type	P - Physical	<a href="#">#6</a>

### 3.9 SWAP - Parameter\_Return\_Variance\_Single\_Index Product Definition

Example values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	E - Equity	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Product	Parameter_Return_Variance_Single_Index	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	USD	
	Expiry date	2017-06-30	
	Underlying instrument ISIN	EZ1122334455	
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	EZ1234567891	
	Full Name	Equity Swap Parameter_Return_Variance_Single_Index EZ1122334455 USD 20170630	
	Classification Type	SEIVXP	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/Swaps Idx Var USD 20170630	
	Price Multiplier	1	
	Underlying Asset type	I - Index	<a href="#">#3</a>
	Return or Payout Trigger	V - Variance	<a href="#">#4</a>
	Delivery type	P - Physical	<a href="#">#6</a>

### 3.10 SWAP - Parameter\_Return\_Variance\_Basket Product Definition

Example values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	E - Equity	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Product	Parameter_Return_Variance_Basket	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	USD	
	Expiry date	2017-06-30	
	Underlying instrument ISINs	EZ1122334455 etc	
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	EZ1234567891	
	Full Name	Equity Swap Parameter_Return_Variance_Basket EZ1122334455 etc USD 20170630	
	Classification Type	SEBVXP	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/Swaps Bskt Var USD 20170630	
	Price Multiplier	1	
	Underlying Asset type	B - Basket	<a href="#">#3</a>
	Return or Payout Trigger	V - Variance	<a href="#">#4</a>
	Delivery type	P - Physical	<a href="#">#6</a>



### 3.11 SWAP - Parameter\_Return\_Volatility\_Single\_Name Product Definition

Example values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	E - Equity	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Product	Parameter_Return_Volatility_Single_Name	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	USD	
	Expiry date	2017-06-30	
	Underlying instrument ISIN	EZ1122334455	
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	E1234567891	
	Full Name	Equity Swap Parameter_Return_Volatility_Single_Name EZ1122334455 USD 20170630	
	Classification Type	SESLXP	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/Swaps Sgle Stk Vol USD 20170630	
	Price Multiplier	1	
	Underlying Asset type	S - Single Stock	<a href="#">#3</a>
	Return or Payout Trigger	L - Volatility	<a href="#">#4</a>
	Delivery type	P - Physical	<a href="#">#6</a>

### 3.12 SWAP - Parameter\_Return\_Volatility\_Single\_Index Product Definition

Example values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	E - Equity	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Product	Parameter_Return_Volatility_Single_Index	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	USD	
	Expiry date	2017-06-30	
	Underlying instrument ISIN	EZ1122334455	
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	EZ1234567891	
	Full Name	Equity Swap Parameter_Return_Volatility_Single_Index EZ1122334455 USD 20170630	
	Classification Type	SEILXP	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/Swaps Idx Vol USD 20170630	
	Price Multiplier	1	
	Underlying Asset type	I - Index	<a href="#">#3</a>
	Return or Payout Trigger	L - Volatility	<a href="#">#4</a>
	Delivery type	P - Physical	<a href="#">#6</a>

### 3.13 SWAP - Parameter\_Return\_Volatility\_Basket Product Definition

Example values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	E - Equity	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Product	Parameter_Return_Volatility_Basket	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	USD	
	Expiry date	2017-06-30	
	Underlying instrument ISINs	EZ1122334455 etc	
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	EZ1234567891	
	Full Name	Equity Swap Parameter_Return_Volatility_Basket EZ1122334455 etc USD 20170630	
	Classification Type	SEBLXP	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/Swaps Bskt Vol USD 20170630	
	Price Multiplier	1	
	Underlying Asset type	B - Basket	<a href="#">#3</a>
	Return or Payout Trigger	L - Volatility	<a href="#">#4</a>
	Delivery type	P - Physical	<a href="#">#6</a>

### 3.14 SWAP - Price\_Return\_Basic\_Performance\_Single\_Name\_CFD Product Definition

Example values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	E - Equity	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Product	Price_Return_Basic_Performance_Single_Name_CFD	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	USD	
	Expiry date	2017-06-30	
	Underlying instrument ISIN	EZ1122334455	
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	EZ1234567891	
	Full Name	Equity Swap Price_Return_Basic_Performance_Single_Name_CFD EZ1122334455 USD 20170630	
	Classification Type	SESCXP	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/Swaps Sgle Stk CFD USD 20170630	
	Price Multiplier	1	
	Underlying Asset type	S - Single Stock	<a href="#">#3</a>
	Return or Payout Trigger	C - Contract for Difference	<a href="#">#4</a>
	Delivery type	P - Physical	<a href="#">#6</a>

### 3.15 SWAP - Price\_Return\_Basic\_Performance\_Single\_Index\_CFD Product Definition

Example values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	E - Equity	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Product	Price_Return_Basic_Performance_Single_Index_CFD	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	USD	
	Expiry date	2017-06-30	
	Underlying instrument ISIN	EZ1122334455	
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	EZ1234567891	
	Full Name	Equity Swap Price_Return_Basic_Performance_Single_Index_CFD EZ1122334455 USD 20170630	
	Classification Type	SEICXP	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/Swaps Idx CFD USD 20170630	
	Price Multiplier	1	
	Underlying Asset type	I - Index	<a href="#">#3</a>
	Return or Payout Trigger	C - Contract for Difference	<a href="#">#4</a>
	Delivery type	P - Physical	<a href="#">#6</a>

### 3.16 SWAP - Price\_Return\_Basic\_Performance\_Basket\_CFD Product Definition

Example values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	E - Equity	<a href="#">#2</a>
	Instrument Type	S - Swap	<a href="#">#1</a>
	Product	Price_Return_Basic_Performance_Basket_CFD	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	USD	
	Expiry date	2017-06-30	
	Underlying instrument ISINs	EZ1122334455 etc	
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	EZ1234567891	
	Full Name	Equity Swap Price_Return_Basic_Performance_Basket_CFD EZ1122334455 etc USD 20170630	
	Classification Type	SEBCXP	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/Swaps Bskt CFD USD 20170630	
	Price Multiplier	1	
	Underlying Asset type	B - Basket	<a href="#">#3</a>
	Return or Payout Trigger	C - Contract for Difference	<a href="#">#4</a>
	Delivery type	P - Physical	<a href="#">#6</a>

### 3.17 FORWARD - Price\_Return\_Basic\_Performance\_Single\_Name\_CFD Product Definition

Example values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	E - Equity	<a href="#">#2</a>
	Instrument Type	J - Forward	<a href="#">#1</a>
	Product	Price_Return_Basic_Performance_Single_Name_CFD	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	USD	
	Expiry date	2017-06-30	
	Underlying instrument ISIN	EZ1122334455	
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	EZ1234567891	
	Full Name	Equity Forward Price_Return_Basic_Performance_Single_Name_CFD EZ1122334455 USD 20170630	
	Classification Type	JESXCP	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/Fwd Sgle Stk CFD USD 20170630	
	Price Multiplier	1	
	Underlying Asset type	S - Single Stock	<a href="#">#3</a>
	Return or Payout Trigger	C - Contract for Difference	<a href="#">#5</a>
	Delivery type	P - Physical	<a href="#">#6</a>

### 3.18 FORWARD - Price\_Return\_Basic\_Performance\_Single\_Index\_CFD Product Definition

Example values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	E - Equity	<a href="#">#2</a>
	Instrument Type	J - Forward	<a href="#">#1</a>
	Product	Price_Return_Basic_Performance_Single_Index_CFD	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	USD	
	Expiry date	2017-06-30	
	Underlying instrument ISIN	EZ1122334455	
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	EZ1234567891	
	Full Name	Equity Forward Price_Return_Basic_Performance_Single_Index_CFD EZ1122334455 USD 20170630	
	Classification Type	JEIXCP	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/Fwd Idx CFD USD 20170630	
	Price Multiplier	1	
	Underlying Asset type	I - Index	<a href="#">#3</a>
	Return or Payout Trigger	C - Contract for Difference	<a href="#">#5</a>
	Delivery type	P - Physical	<a href="#">#6</a>



### 3.19 FORWARD - Price\_Return\_Basic\_Performance\_Basket\_CFD Product Definition

Example values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	E - Equity	<a href="#">#2</a>
	Instrument Type	J - Forward	<a href="#">#1</a>
	Product	Price_Return_Basic_Performance_Basket_CFD	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	USD	
	Expiry date	2017-06-30	
	Underlying instrument ISINs	EZ1122334455 etc	
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	EZ1234567891	
	Full Name	Equity Forward Price_Return_Basic_Performance_Basket_CFD EZ1122334455 etc USD 20170630	
	Classification Type	JEBXCP	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/Fwd Bskt CFD USD 20170630	
	Price Multiplier	1	
	Underlying Asset type	B - Basket	<a href="#">#3</a>
	Return or Payout Trigger	C - Contract for Difference	<a href="#">#5</a>
	Delivery type	P - Physical	<a href="#">#6</a>

### 3.20 OPTION - Single\_Name Product Definition

Example values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	E - Equity	<a href="#">#2</a>
	Instrument Type	H - Option	<a href="#">#1</a>
	Product	Single_Name	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	USD	
	Expiry date	2017-06-30	
	Underlying instrument ISIN	EZ1122334455	
	Option type	Put	<a href="#">#4</a>
	Option exercise style	American	<a href="#">#4</a>
	Valuation Method or Trigger	V - Vanilla	<a href="#">#5</a>
	Delivery type	P - Physical	<a href="#">#6</a>
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	EZ1234567891	
	Full Name	Equity Option Single_Name EZ1122334455 USD 20170630	
	Classification Type	HESEVP	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/O Sgle Stk Put Amr USD 20170630	
	Price Multiplier	1	
	Underlying Asset type	S - Single Stock	<a href="#">#3</a>

### 3.21 OPTION - Single\_Index Product Definition

Example values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	E - Equity	<a href="#">#2</a>
	Instrument Type	H - Option	<a href="#">#1</a>
	Product	Single_Index	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	USD	
	Expiry date	2017-06-30	
	Underlying instrument ISIN	EZ1122334455	
	Option type	Put	<a href="#">#4</a>
	Option exercise style	American	<a href="#">#4</a>
	Valuation Method or Trigger	V - Vanilla	<a href="#">#5</a>
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	EZ1234567891	
	Full Name	Equity Option Single_Index EZ1122334455 USD 20170630	
	Classification Type	HEIEVC	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/O Idx Put Amr USD 20170630	
	Price Multiplier	1	
	Underlying Asset type	I - Index	<a href="#">#3</a>
	Delivery type	C - Cash	<a href="#">#6</a>

### 3.22 OPTION - Basket Product Definition

Example values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	E - Equity	<a href="#">#2</a>
	Instrument Type	H - Option	<a href="#">#1</a>
	Product	Basket	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	USD	
	Expiry date	2017-06-30	
	Underlying instrument ISINs	EZ1122334455 etc	
	Option type	Put	<a href="#">#4</a>
	Option exercise style	American	<a href="#">#4</a>
	Valuation Method or Trigger	V - Vanilla	<a href="#">#5</a>
	Delivery type	P - Physical	<a href="#">#6</a>
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	EZ1234567891	
	Full Name	Equity Option Basket EZ1122334455 etc USD 20170630	
	Classification Type	HEBEVP	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/O Bskt Put Amr USD 20170630	
	Price Multiplier	1	
	Underlying Asset type	B - Basket	<a href="#">#3</a>

### 3.23 FORWARD - Price\_Return\_Basic\_Performance\_Single\_Name Product Definition

Example values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	E - Equity	<a href="#">#2</a>
	Instrument Type	J - Forward	<a href="#">#1</a>
	Product	Price_Return_Basic_Performance_Single_Name	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	USD	
	Expiry date	2017-06-30	
	Underlying instrument ISIN	EZ1122334455	
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	EZ1234567891	
	Full Name	Equity Forward Price_Return_Basic_Performance_Single_Name EZ1122334455 USD 20170630	
	Classification Type	JESXFP	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/Fwd Sgle Stk Fwd Pr USD 20170630	
	Price Multiplier	1	
	Underlying Asset type	S - Single Stock	<a href="#">#3</a>
	Return or Payout Trigger	F - Forward price of underlying instrument	<a href="#">#5</a>
	Delivery type	P - Physical	<a href="#">#6</a>

### 3.24 FORWARD - Price\_Return\_Basic\_Performance\_Single\_Index Product Definition

Example values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	E - Equity	<a href="#">#2</a>
	Instrument Type	J - Forward	<a href="#">#1</a>
	Product	Price_Return_Basic_Performance_Single_Index	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	USD	
	Expiry date	2017-06-30	
	Underlying instrument ISIN	EZ1122334455	
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	EZ1234567891	
	Full Name	Equity Forward Price_Return_Basic_Performance_Single_Index EZ1122334455 USD 20170630	
	Classification Type	JEIXFP	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/Fwd Idx Fwd Pr USD 20170630	
	Price Multiplier	1	
	Underlying Asset type	I - Index	<a href="#">#3</a>
	Return or Payout Trigger	F - Forward price of underlying instrument	<a href="#">#5</a>
	Delivery type	P - Physical	<a href="#">#6</a>

### 3.25 FORWARD - Price\_Return\_Basic\_Performance\_Basket Product Definition

Example values per SG2

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	E - Equity	<a href="#">#2</a>
	Instrument Type	J - Forward	<a href="#">#1</a>
	Product	Price_Return_Basic_Performance_Basket	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	USD	
	Expiry date	2017-06-30	
	Underlying instrument ISINs	EZ1122334455 etc	
Product Definition Derived	ISIN Status	New	
	Version	1	
	Parent	<null>	
	Identification	EZ1234567891	
	Full Name	Equity Forward Price_Return_Basic_Performance_Basket EZ1122334455 etc USD 20170630	
	Classification Type	JEBXFP	
	Commodity Derivative Indicator	FALSE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/Fwd Bskt Fwd Pr USD 20170630	
	Price Multiplier	1	
	Underlying Asset type	B - Basket	<a href="#">#3</a>
	Return or Payout Trigger	F - Forward price of underlying instrument	<a href="#">#5</a>
	Delivery type	P - Physical	<a href="#">#6</a>