Derivatives Service Bureau

DSB Product Definitions

Annex 1 – RATES

Nov 2023

Preface

Change History

Date	Change	Version	Author	Revision Details
31-Mar-2017	Creation	0.1	Tony Birrell	Initial Version
23-May-2017	Change	0.2	Tony Birrell	Amend CFI Ref reference for FRA_Other & Inflation_Basis
12-Jun-2017	Change	0.3	Tony Birrell	Apply UAT changes to Product Definitions and add additional templates Cross Currency Zero coupon & Debt Option
23-Jun-2017	Change	0.4	Tony Birrell	Amendments to the Short Name & Long name
31-Jul-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
22-Nov-2017	Change	0.6	Tony Birrell	Added Cross Currency Inflation Swap definition
08-Jan-2018	Change	0.7	Tony Birrell	Added guidance for the OIS Product Definitions
12-Feb-2018	Addition	0.8	Tony Birrell	Added New Product Definition – Inflation Basis
17-Jun-2019	Change	0.9	Simon Wiltshire	Added Term of Contract (Field 41) including “By Effective Date” & “By Tenor” Selection
4-Sept-2019	Change	1.0	Simon Wiltshire	Added new Rates Swap templates: Inflation Basis YoY and Inflation Fixed Dloat Zero Coupon.
9-Jan-2020	Change	1.1	Natalia Kozlovich	Added new Rates Option Inflation CapFloor template
20-Nov-2023	Change	1.2	Adam Grace	Added new Rates Forward Debt template

1 Introduction

The Product Definitions have been classified into four distinct sections:

- Product Definition Selection: The set of fields to define the full population of product specific attributes
- Product Definition Input: The set of attributes the user must input when requesting an ISIN
- Product Definition Defaulted Input: The set of attributes that contain defaulted values which are valid for ISIN creation however the user can engage and select a different value if required
- Product Definition Derived: The set of attributes that can be inferred by the combination of Product Definition Selection & Product Definition Input and will be returned to the user as part of the full ISIN record

The combination of the above 4 sections comprise the full record of the ISIN Engine that will be returned to the requester.

The sections are differentiated by colour:

Product Definition Selection	
Product Definition Input	
Product Definition Defaulted Input	
Product Definition Derived	

The Product Definition Derived & Input sections contain example values for illustrative purposes from SG2 Products. For a full list of possible enumerations please refer to the Enumerations table in the DSB 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

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	Inflation CapFloor			Inflation_CapFloor
5	Rates	Cross Currency	Basis		Cross_Currency_Basis
6	Rates	Cross Currency	Fixed Fixed		Cross_Currency_Fixed_Fixed
7	Rates	Cross Currency	Fixed Float		Cross_Currency_Fixed_Float
8	Rates	Cross Currency	Fixed Float	NDS	Cross_Currency_Fixed_Float_NDS
9	Rates	Cross Currency	Fixed Float	Zero Coupon	Cross_Currency_Zero_Coupon
10	Rates	Cross Currency	Inflation		Cross_Currency_Inflation_Swap
11	Rates	IR Swap	Fixed Fixed		Fixed_Fixed
12	Rates	IR Swap	Fixed Float		Fixed_Float
13	Rates	IR Swap	Fixed Float	OIS	Fixed_Float_OIS
14	Rates	IR Swap	Fixed Float	Zero Coupon	Fixed_Float_Zero_Coupon
15	Rates	FRA	Fixed Float		FRA_Index
16	Rates	FRA			FRA_Other
17	Rates	Inflation Swap	Basis	Zero Coupon	Inflation_Basis_Zero_Coupon
18	Rates	Inflation Swap	Basis	Year on Year	Inflation_Basis_YoY
19	Rates	Inflation Swap	Fixed Float	Year on Year	Inflation_Fixed_Float_YoY
20	Rates	Inflation Swap	Fixed Float	Zero Coupon	Inflation_Fixed_Float_Zero_Coupon
21	Rates	Inflation			Inflation_Swap
22	Rates	Option	Swaption		Swaption
23	Rates	Forward	Debt		Debt
24	Rates	Option	Debt Option		Debt_Option

3.2 Basis Product Definition

This template presents the user with a choice of layouts that depend upon whether the user is requesting the DSB to calculate the Term of Contract (By Effective Date) or wishes to provide a Term of Contract as an input value (By Tenor).

The selection of the "By Effective Date" template element allows the user to provide the attributes necessary for the DSB to calculate the Term of Contract. The DSB will not return these attributes to the requestor but will instead provide the Term of Contract Value and Unit in the Record template.

The selection of the "By Tenor" template element allows the user to input the Term of Contract Value and Unit attributes directly.

Section	ISO Attributes	NATIVE ISO Example Values	ESMA Mapping	CFI Ref
Product Definition Selection	Asset Class	R - Rates	CFI/2nd letter	Group
	Instrument Type	S - Swap	CFI/1st letter	Category
	Product	Basis		
	Level	InstRefDataReporting		
Product Definition Input	**By Effective Date ▼**			
	Notional Currency	USD	RTS23/Field13	
	Expiry Date	2021-12-31	RTS23/Field24	
	Effective Date	2020-12-31	DSB	Input Only
	Expiry Date Adjusted	FALSE	DSB	Input Only
	Tenor Calculator Method	ESMA	DSB	Input Only
	Term of Contract Value	5	RTS23/Field41	Output Only
	Term of Contract Unit	YEAR	RTS23/Field41	Output Only
	Reference Rate	DSB	DSB	
	Reference Rate Term Value	RTS23/Field29	RTS23/Field29	
	Reference Rate Term Unit	RTS23/Field29	RTS23/Field29	
	Other Leg Reference Rate	DSB	DSB	
	Other Leg Reference Rate Term Value	RTS23/Field46	RTS23/Field46	
	Other Leg Reference Rate Term Unit	RTS23/Field46	RTS23/Field46	
	Notional Schedule	CFI/4th Letter	CFI/4th Letter	Att#2
	By Tenor ▼			
	Notional Currency	USD	RTS23/Field13	
	Expiry Date	2021-12-31	RTS23/Field24	
	Term of Contract Value	5	RTS23/Field41	
	Term of Contract Unit	YEAR	RTS23/Field41	
	Reference Rate	DSB	DSB	
	Reference Rate Term Value	RTS23/Field29	RTS23/Field29	
	Reference Rate Term Unit	RTS23/Field29	RTS23/Field29	
	Other Leg Reference Rate	DSB	DSB	
	Other Leg Reference Rate Term Value	RTS23/Field46	RTS23/Field46	

	Other Leg Reference Rate Term Unit	RTS23/Field46	RTS23/Field46	
	Notional Schedule	CFI/4th Letter	CFI/4th Letter	Att#2
Defaulted Input	Price Multiplier	1	RTS23/Field25	
	Delivery type	P - PHYS	RTS23/Field34; CFI/6th letter	
Product Definition Derived	ISIN Status	New	DSB	
	Status Reason		DSB	
	Last Update DateTime	2017-07-31T12:00:00	DSB	
	Version	2	DSB	
	Parent	<null>	DSB	
	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	
	Commodity Derivative Indicator	FALSE	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	
	Short Name	NA/Swap Flt Flt USD 20211231	RTS23/Field7	
	ISO Reference Rate	LIBO	RTS23/Field40 & Field28	
	ISO Other Leg Reference Rate	MAAA	RTS23/Field45	

3.3 Basis_OIS Product Definition

This template presents the user with a choice of layouts that depend upon whether the user is requesting the DSB to calculate the Term of Contract (By Effective Date) or wishes to provide a Term of Contract as an input value (By Tenor).

The selection of the "By Effective Date" template element allows the user to provide the attributes necessary for the DSB to calculate the Term of Contract. The DSB will not return these attributes to the requestor but will instead provide the Term of Contract Value and Unit in the Record template.

The selection of the "By Tenor" template element allows the user to input the Term of Contract Value and Unit attributes directly.

Section	ISO Attributes	NATIVE ISO Example Values	ESMA Mapping	CFI Ref
Product Definition Selection	Asset Class	R - Rates	CFI/2nd letter	Group
	Instrument Type	S - Swap	CFI/1st letter	Category
	Product	Basis_OIS		
	Level	InstRefDataReporting		
Product Definition Input	**By Effective Date ▼**			
	Notional Currency	USD	RTS23/Field13	
	Expiry date	2021-12-31	RTS23/Field24	
	Effective Date	2020-12-31	DSB	Input Only
	Expiry Date Adjusted	FALSE	DSB	Input Only
	Tenor Calculator Method	ESMA	DSB	Input Only
	Term of Contract Value	5	RTS23/Field41	Output Only
	Term of Contract Unit	YEAR	RTS23/Field41	Output Only
	Reference Rate	USD-OIS-11:00-BGCANTOR	DSB	
	Reference Rate Term Value	1	RTS23/Field29	
	Reference Rate Term Unit	DAYS	RTS23/Field29	
	Other Leg Reference Rate	USD-OIS-11:00-NY-ICAP	DSB	
	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
	By Tenor ▼			
	Notional Currency	USD	RTS23/Field13	
	Expiry date	2021-12-31	RTS23/Field24	
	Term of Contract Value	5	RTS23/Field41	
	Term of Contract Unit	YEAR	RTS23/Field41	
	Reference Rate	USD-OIS-11:00-BGCANTOR	DSB	
	Reference Rate Term Value	1	RTS23/Field29	
	Reference Rate Term Unit	DAYS	RTS23/Field29	
	Other Leg Reference Rate	USD-OIS-11:00-NY-ICAP	DSB	
	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 Input	Price Multiplier	1	RTS23/Field25	
	Delivery type	P - PHYS	RTS23/Field34; CFI/6th letter	Att#4
Product Definition Derived	ISIN Status	New	DSB	
	Status Reason		DSB	
	Last Update DateTime	2017-07-31T12:00:00	DSB	
	Version	2	DSB	
	Parent	<null>	DSB	
	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	
	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 & Field28	
	ISO Other Leg Reference Rate	OIS-11:00-NY-ICAP	RTS23/Field45	

NOTE: The Reference Rate should contain an OIS Index ONLY

3.4 Cap_Floor Product Definition

This template presents the user with a choice of layouts that depend upon whether the user is requesting the DSB to calculate the Term of Contract (By Effective Date) or wishes to provide a Term of Contract as an input value (By Tenor).

The selection of the “By Effective Date” template element allows the user to provide the attributes necessary for the DSB to calculate the Term of Contract. The DSB will not return these attributes to the requestor but will instead provide the Term of Contract Value and Unit in the Record template.

The selection of the “By Tenor” template element allows the user to input the Term of Contract Value and Unit attributes directly.

Section	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	CapFloor		
	Level	InstRefDataReporting		
Product Definition Input	**By Effective Date ▼**			
	Notional Currency	EUR	RTS23/Field13	
	Expiry date	2021-12-31	RTS23/Field24	
	Effective Date	2020-12-31	DSB	Input Only
	Expiry Date Adjusted	FALSE	DSB	Input Only
	Tenor Calculator Method	ESMA	DSB	Input Only
	Term of Contract Value	5	RTS23/Field41	Output Only
	Term of Contract Unit	YEAR	RTS23/Field41	Output Only
	Underlying Instrument Index	EUR-EURIBOR-Telerate	DSB	
	Underlying Instrument Index Term Value	6	RTS23/Field29	
	Underlying Instrument Index Term Unit	MNTH	RTS23/Field29	
	Option type	Call	RTS23/Field30 / CFI 4th Opts	Att#2
	By Tenor ▼			
	Notional Currency	EUR	RTS23/Field13	
	Expiry date	2021-12-31	RTS23/Field24	
	Term of Contract Value	5	RTS23/Field41	
	Term of Contract Unit	YEAR	RTS23/Field41	
	Underlying Instrument Index	EUR-EURIBOR-Telerate	DSB	
	Underlying Instrument Index Term Value	6	RTS23/Field29	
	Underlying Instrument Index Term Unit	MNTH	RTS23/Field29	
	Option type	Call	RTS23/Field30 / CFI 4th Opts	Att#2
Defaulted Input	Price Multiplier	1	RTS23/Field25	
	Delivery type	C - CASH	RTS23/Field34; CFI/6th letter	Att#4
	ISIN Status	New	DSB	
	Status Reason		DSB	

Product Definition Derived	Last Update DateTime	2017-07-31T12:00:00	DSB	
	Version	2	DSB	
	Parent	<null>	DSB	
	Identification	ISIN	RTS23/Field1	
	Full Name	Rates Option Call Cap 5 YEAR EUR-EURIBOR-Telerate 6 MNTH 20211231	RTS23/Field2	
	Classification Type	HRMAMC	RTS23/Field3	
	Commodity Derivative Indicator	FALSE	RTS23/Field4	
	Issuer or operator of the trading venue identifier	NA	RTS23/Field5	
	Short Name	NA/O Call Epn EUR 20211231	RTS23/Field7	
	Underlying Asset type	M - Other	CFI/3rd letter	Att#1
	Option exercise style	EURO	RTS23/Field33 / CFI 4th Opts	Att#2
	Valuation Method or Trigger	M - Other	CFI/5th Opts	Att#3
	ISO Underlying Instrument Index	EURI	RTS23/Field40 & Field28	

3.5 Inflation CapFloor Product Definition

This template presents the user with a choice of layouts that depend upon whether the user is requesting the DSB to calculate the Term of Contract (By Effective Date) or wishes to provide a Term of Contract as an input value (By Tenor).

The selection of the “By Effective Date” template element allows the user to provide the attributes necessary for the DSB to calculate the Term of Contract. The DSB will not return these attributes to the requestor but will instead provide the Term of Contract Value and Unit in the Record template.

The selection of the “By Tenor” template element allows the user to input the Term of Contract Value and Unit attributes directly.

Section	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	Inflation_CapFloor		
	Level	InstRefDataReporting		
Product Definition Input	**By Effective Date ▼**			
	Notional Currency	EUR	RTS23/Field13	
	Expiry date	2021-12-31	RTS23/Field24	
	Effective Date	2020-12-31	DSB	Input Only
	Expiry Date Adjusted	FALSE	DSB	Input Only
	Tenor Calculator Method	ESMA	DSB	Input Only
	Term of Contract Value	5	RTS23/Field41	Output Only
	Term of Contract Unit	YEAR	RTS23/Field41	Output Only
	Underlying Instrument Index	EUR-AI-CPI	DSB	
	Underlying Instrument Index Term Value	6	RTS23/Field29	
	Underlying Instrument Index Term Unit	MNTH	RTS23/Field29	
	Option type	Call	RTS23/Field30 / CFI 4th Opts	Att#2
	By Tenor ▼			
	Notional Currency	EUR	RTS23/Field13	
	Expiry date	2021-12-31	RTS23/Field24	
	Term of Contract Value	5	RTS23/Field41	
	Term of Contract Unit	YEAR	RTS23/Field41	
	Underlying Instrument Index	EUR-AI-CPI	DSB	
	Underlying Instrument Index Term Value	6	RTS23/Field29	
	Underlying Instrument Index Term Unit	MNTH	RTS23/Field29	
	Option type	Call	RTS23/Field30 / CFI 4th Opts	Att#2
Defaulted Input	Price Multiplier	1	RTS23/Field25	
	Delivery type	C - CASH	RTS23/Field34; CFI/6th letter	Att#4
	ISIN Status	New	DSB	
	Status Reason		DSB	

Product Definition Derived	Last Update DateTime	2017-07-31T12:00:00	DSB	
	Version	2	DSB	
	Parent	<null>	DSB	
	Identification	ISIN	RTS23/Field1	
	Full Name	Rates Option Call Inflation Cap 5 YEAR EUR-AI-CPI 6 MNTH 20211231	RTS23/Field2	
	Classification Type	HRGAMC	RTS23/Field3	
	Commodity Derivative Indicator	FALSE	RTS23/Field4	
	Issuer or operator of the trading venue identifier	NA	RTS23/Field5	
	Short Name	NA/O Call Epn EUR 20211231	RTS23/Field7	
	Underlying Asset type	M - Other	CFI/3rd letter	Att#1
	Option exercise style	EURO	RTS23/Field33 / CFI 4th Opts	Att#2
	Valuation Method or Trigger	M - Other	CFI/5th Opts	Att#3
	ISO Underlying Instrument Index	AI-CPI	RTS23/Field40 & Field28	

3.6 Cross_Currency_Basis Product Definition

This template presents the user with a choice of layouts that depend upon whether the user is requesting the DSB to calculate the Term of Contract (By Effective Date) or wishes to provide a Term of Contract as an input value (By Tenor).

The selection of the “By Effective Date” template element allows the user to provide the attributes necessary for the DSB to calculate the Term of Contract. The DSB will not return these attributes to the requestor but will instead provide the Term of Contract Value and Unit in the Record template.

The selection of the “By Tenor” template element allows the user to input the Term of Contract Value and Unit attributes directly.

Section	ISO Attributes	NATIVE ISO Example Values	ESMA Mapping	CFI Ref
Product Definition Selection	Asset Class	R - Rates	CFI/2nd letter	Group
	Instrument Type	S - Swap	CFI/1st letter	Category
	Product	Cross_Currency_Basis		
	Level	InstRefDataReporting		
Product Definition Input	**By Effective Date ▼**			
	Notional Currency	GBP	RTS23/Field13	
	Expiry date	2021-12-31	RTS23/Field24	
	Effective Date	2020-12-31	DSB	Input Only
	Expiry Date Adjusted	FALSE	DSB	Input Only
	Tenor Calculator Method	ESMA	DSB	Input Only
	Term of Contract Value	5	RTS23/Field41	Output Only
	Term of Contract Unit	YEAR	RTS23/Field41	Output Only
	Reference Rate	GBP-LIBOR-BBA	DSB	
	Reference Rate Term Value	3	RTS23/Field29	
	Reference Rate Term Unit	MNTH	RTS23/Field29	
	Other Notional Currency	USD	RTS23/Field42	
	Other Leg Reference Rate	USD-LIBOR-BBA	DSB	
	Other Leg Reference Rate Term Value	3	RTS23/Field46	
	Other Leg Reference Rate Term Unit	MNTH	RTS23/Field46	
	Notional Schedule	C - Constant	CFI/4th Letter	Att#2
	By Tenor ▼			
	Notional Currency	GBP	RTS23/Field13	
	Expiry date	2021-12-31	RTS23/Field24	
	Term of Contract Value	5	RTS23/Field41	
	Term of Contract Unit	YEAR	RTS23/Field41	
	Reference Rate	GBP-LIBOR-BBA	DSB	
	Reference Rate Term Value	3	RTS23/Field29	
	Reference Rate Term Unit	MNTH	RTS23/Field29	
	Other Notional Currency	USD	RTS23/Field42	

	Other Leg Reference Rate	USD-LIBOR-BBA	DSB	
	Other Leg Reference Rate Term Value	3	RTS23/Field46	
	Other Leg Reference Rate Term Unit	MNTH	RTS23/Field46	
	Notional Schedule	C - Constant	CFI/4th Letter	Att#2
Defaulted Input	Price Multiplier	1	RTS23/Field25	
	Delivery type	C - CASH	RTS23/Field34; CFI/6th letter	Att#4
Product Definition Derived	ISIN Status	New	DSB	
	Status Reason		DSB	
	Last Update DateTime	2017-07-31T12:00:00	DSB	
	Version	2	DSB	
	Parent	<null>	DSB	
	Identification	ISIN	RTS23/Field1	
	Full Name	Rates Swap Cross_Currency_Basis 5 YEAR GBPUSD GBP-LIBOR-BBA 3 MNTH USD-LIBOR-BBA 3 MNTH 20211231	RTS23/Field2	
	Classification Type	SRACCP	RTS23/Field3	
	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	
	ISO Reference Rate	LIBO	RTS23/Field40 & Field28	
	ISO Other Leg Reference Rate	LIBO	RTS23/Field45	

3.7 Cross_Currency_Fixed_Fixed Product Definition

This template presents the user with a choice of layouts that depend upon whether the user is requesting the DSB to calculate the Term of Contract (By Effective Date) or wishes to provide a Term of Contract as an input value (By Tenor).

The selection of the "By Effective Date" template element allows the user to provide the attributes necessary for the DSB to calculate the Term of Contract. The DSB will not return these attributes to the requestor but will instead provide the Term of Contract Value and Unit in the Record template.

The selection of the "By Tenor" template element allows the user to input the Term of Contract Value and Unit attributes directly.

Section	ISO Attributes	NATIVE ISO Example Values	ESMA Mapping	CFI Ref
Product Definition Selection	Asset Class	R - Rates	CFI/2nd letter	Group
	Instrument Type	S - Swap	CFI/1st letter	Category
	Product	Cross_Currency_Fixed_Fixed		
	Level	InstRefDataReporting		
Product Definition Input	**By Effective Date ▼**			
	Notional Currency	EUR	RTS23/Field13	
	Expiry date	2021-12-31	RTS23/Field24	
	Effective Date	2020-12-31	DSB	Input Only
	Expiry Date Adjusted	FALSE	DSB	Input Only
	Tenor Calculator Method	ESMA	DSB	Input Only
	Term of Contract Value	5	RTS23/Field41	Output Only
	Term of Contract Unit	YEAR	RTS23/Field41	Output Only
	Other Notional Currency	USD	RTS23/Field42	
	Notional Schedule	C - Constant	CFI/4th Letter	Att#2
	By Tenor ▼			
	Notional Currency	EUR	RTS23/Field13	
	Expiry date	2021-12-31	RTS23/Field24	
	Term of Contract Value	5	RTS23/Field41	
	Term of Contract Unit	YEAR	RTS23/Field41	
	Other Notional Currency	USD	RTS23/Field42	
	Notional Schedule	C - Constant	CFI/4th Letter	Att#2
Defaulted Input	Price Multiplier	1	RTS23/Field25	
	Delivery type	P - PHYS	RTS23/Field34; CFI/6th letter	Att#4
Product Definition Derived	ISIN Status	New	DSB	
	Status Reason		DSB	
	Last Update DateTime	2017-07-31T12:00:00	DSB	
	Version	2	DSB	
	Parent	<null>	DSB	
	Identification	ISIN	RTS23/Field1	

	Full Name	Rates Swap Cross_Currency_Fixed_Fixed 5 YEAR EURUSD 20211231	RTS23/Field2	
	Classification Type	SRDCCP	RTS23/Field3	
	Commodity Derivative Indicator	FALSE	RTS23/Field4	
	Underlying Asset type	D - Fixed - Fixed	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 Fxd Fxd EUR USD 20211231	RTS23/Field7	

3.8 Cross_Currency_Fixed_Float Product Definition

This template presents the user with a choice of layouts that depend upon whether the user is requesting the DSB to calculate the Term of Contract (By Effective Date) or wishes to provide a Term of Contract as an input value (By Tenor).

The selection of the "By Effective Date" template element allows the user to provide the attributes necessary for the DSB to calculate the Term of Contract. The DSB will not return these attributes to the requestor but will instead provide the Term of Contract Value and Unit in the Record template.

The selection of the "By Tenor" template element allows the user to input the Term of Contract Value and Unit attributes directly.

Section	ISO Attributes	NATIVE ISO Example Values	ESMA Mapping	CFI Ref
Product Definition Selection	Asset Class	R - Rates	CFI/2nd letter	Group
	Instrument Type	S - Swap	CFI/1st letter	Category
	Product	Cross_Currency_Fixed_Float		
	Level	InstRefDataReporting		
Product Definition Input	**By Effective Date ▼**			
	Notional Currency	USD	RTS23/Field13	
	Expiry date	2021-12-31	RTS23/Field24	
	Effective Date	2020-12-31	DSB	Input Only
	Expiry Date Adjusted	FALSE	DSB	Input Only
	Tenor Calculator Method	ESMA	DSB	Input Only
	Term of Contract Value	5	RTS23/Field41	Output Only
	Term of Contract Unit	YEAR	RTS23/Field41	Output Only
	Reference Rate	USD-LIBOR-BBA	DSB	
	Reference Rate Term Value	6	RTS23/Field29	
	Reference Rate Term Unit	MNTH	RTS23/Field29	
	Other Notional Currency	JPY	RTS23/Field42	
	Notional Schedule	C - Constant	CFI/4th Letter	Att#2
	By Tenor ▼			
	Notional Currency	USD	RTS23/Field13	
	Expiry date	2021-12-31	RTS23/Field24	
	Term of Contract Value	5	RTS23/Field41	
	Term of Contract Unit	YEAR	RTS23/Field41	
	Reference Rate	USD-LIBOR-BBA	DSB	
	Reference Rate Term Value	6	RTS23/Field29	
	Reference Rate Term Unit	MNTH	RTS23/Field29	
	Other Notional Currency	JPY	RTS23/Field42	
	Notional Schedule	C - Constant	CFI/4th Letter	Att#2
Defaulted Input	Price Multiplier	1	RTS23/Field25	
	Delivery type	P - PHYS	RTS23/Field34; CFI/6th letter	Att#4

Product Definition Derived	ISIN Status	New	DSB	
	Status Reason		DSB	
	Last Update DateTime	2017-07-31T12:00:00	DSB	
	Version	2	DSB	
	Parent	<null>	DSB	
	Identification	ISIN	RTS23/Field1	
	Full Name	Rates Swap Cross_Currency_Fixed_Float 5 YEAR USDJPY USD-LIBOR-BBA 6 MNTH 20211231	RTS23/Field2	
	Classification Type	SRCCCP	RTS23/Field3	
	Commodity Derivative Indicator	FALSE	RTS23/Field4	
	Underlying Asset type	C - Fixed - Floating	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 Fxd Flt USD JPY 20211231	RTS23/Field7	
	ISO Reference Rate	LIBO	RTS23/Field40 & Field28	

3.9 Cross_Currency_Fixed_Float_NDS Product Definition

This template presents the user with a choice of layouts that depend upon whether the user is requesting the DSB to calculate the Term of Contract (By Effective Date) or wishes to provide a Term of Contract as an input value (By Tenor).

The selection of the “By Effective Date” template element allows the user to provide the attributes necessary for the DSB to calculate the Term of Contract. The DSB will not return these attributes to the requestor but will instead provide the Term of Contract Value and Unit in the Record template.

The selection of the “By Tenor” template element allows the user to input the Term of Contract Value and Unit attributes directly.

Section	ISO Attributes	NATIVE ISO Example Values	ESMA Mapping	CFI Ref
Product Definition Selection	Asset Class	R - Rates	CFI/2nd letter	Group
	Instrument Type	S - Swap	CFI/1st letter	Category
	Product	Cross_Currency_Fixed_Float_NDS		
	Level	InstRefDataReporting		
Product Definition Input	**By Effective Date ▼**			
	Notional Currency	USD	RTS23/Field13	
	Expiry date	2021-12-31	RTS23/Field24	
	Effective Date	2020-12-31	DSB	Input Only
	Expiry Date Adjusted	FALSE	DSB	Input Only
	Tenor Calculator Method	ESMA	DSB	Input Only
	Term of Contract Value	5	RTS23/Field41	Output Only
	Term of Contract Unit	YEAR	RTS23/Field41	Output Only
	Reference Rate	USD-LIBOR-BBA	DSB	
	Reference Rate Term Value	6	RTS23/Field29	
	Reference Rate Term Unit	MNTH	RTS23/Field29	
	Other Notional Currency	JPY	RTS23/Field42	
	Notional Schedule	C - Constant	CFI/4th Letter	Att#2
	By Tenor ▼			
	Notional Currency	USD	RTS23/Field13	
	Expiry date	2021-12-31	RTS23/Field24	
	Term of Contract Value	5	RTS23/Field41	
	Term of Contract Unit	YEAR	RTS23/Field41	
	Reference Rate	USD-LIBOR-BBA	DSB	
	Reference Rate Term Value	6	RTS23/Field29	
	Reference Rate Term Unit	MNTH	RTS23/Field29	
	Other Notional Currency	JPY	RTS23/Field42	
	Notional Schedule	C - Constant	CFI/4th Letter	Att#2
Defaulted Input	Price Multiplier	1	RTS23/Field25	
	Delivery type	C - CASH	RTS23/Field34; CFI/6th letter	Att#4

Product Definition Derived	ISIN Status	New	DSB	
	Status Reason		DSB	
	Last Update DateTime	2017-07-31T12:00:00	DSB	
	Version	2	DSB	
	Parent	<null>	DSB	
	Identification	ISIN	RTS23/Field1	
	Full Name	Rates Swap Cross_Currency_Fixed_Float_NDS 5 YEAR USDJPY USD-LIBOR-BBA 6 MNTH 20211231	RTS23/Field2	
	Classification Type	SRCCCC	RTS23/Field3	
	Commodity Derivative Indicator	FALSE	RTS23/Field4	
	Underlying Asset type	C - Fixed - Floating	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 Fxd Flt Cs USD JPY 20211231	RTS23/Field7	
	ISO Reference Rate	LIBO	RTS23/Field40 & Field28	

3.10 Cross_Currency_Zero_Coupon Product Definition

This template presents the user with a choice of layouts that depend upon whether the user is requesting the DSB to calculate the Term of Contract (By Effective Date) or wishes to provide a Term of Contract as an input value (By Tenor).

The selection of the "By Effective Date" template element allows the user to provide the attributes necessary for the DSB to calculate the Term of Contract. The DSB will not return these attributes to the requestor but will instead provide the Term of Contract Value and Unit in the Record template.

The selection of the "By Tenor" template element allows the user to input the Term of Contract Value and Unit attributes directly.

Section	ISO Attributes	NATIVE ISO Example Values	ESMA Mapping	CFI Ref
Product Definition Selection	Asset Class	R - Rates	CFI/2nd letter	Group
	Instrument Type	S - Swap	CFI/1st letter	Category
	Product	Cross_Currency_Zero_Coupon		
	Level	InstRefDataReporting		
Product Definition Input	**By Effective Date ▼**			
	Notional Currency	USD	RTS23/Field13	
	Expiry date	2021-12-31	RTS23/Field24	
	Effective Date	2020-12-31	DSB	Input Only
	Expiry Date Adjusted	FALSE	DSB	Input Only
	Tenor Calculator Method	ESMA	DSB	Input Only
	Term of Contract Value	5	RTS23/Field41	Output Only
	Term of Contract Unit	YEAR	RTS23/Field41	Output Only
	Reference Rate	USD-LIBOR-BBA	DSB	
	Reference Rate Term Value	6	RTS23/Field29	
	Reference Rate Term Unit	MNTH	RTS23/Field29	
	Other Notional Currency	JPY	RTS23/Field42	
	Notional Schedule	C - Constant	CFI/4th Letter	Att#2
	By Tenor ▼			
	Notional Currency	USD	RTS23/Field13	
	Expiry date	2021-12-31	RTS23/Field24	
	Term of Contract Value	5	RTS23/Field41	
	Term of Contract Unit	YEAR	RTS23/Field41	
	Reference Rate	USD-LIBOR-BBA	DSB	
	Reference Rate Term Value	6	RTS23/Field29	
	Reference Rate Term Unit	MNTH	RTS23/Field29	
	Other Notional Currency	JPY	RTS23/Field42	
	Notional Schedule	C - Constant	CFI/4th Letter	Att#2
Defaulted Input	Price Multiplier	1	RTS23/Field25	
	Delivery type	P - PHYS	RTS23/Field34; CFI/6th letter	Att#4

Product Definition Derived	ISIN Status	New	DSB	
	Status Reason		DSB	
	Last Update DateTime	2017-07-31T12:00:00	DSB	
	Version	2	DSB	
	Parent	<null>	DSB	
	Identification	ISIN	RTS23/Field1	
	Full Name	Rates Swap Cross_Currency_Zero_Coupon 5 YEAR USDJPY USD-LIBOR-BBA 6 MNTH 20211231	RTS23/Field2	
	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	Att#3
	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 & Field28	

3.11 Cross Currency Inflation Swap

This template presents the user with a choice of layouts that depend upon whether the user is requesting the DSB to calculate the Term of Contract (By Effective Date) or wishes to provide a Term of Contract as an input value (By Tenor).

The selection of the "By Effective Date" template element allows the user to provide the attributes necessary for the DSB to calculate the Term of Contract. The DSB will not return these attributes to the requestor but will instead provide the Term of Contract Value and Unit in the Record template.

The selection of the "By Tenor" template element allows the user to input the Term of Contract Value and Unit attributes directly.

Section	ISO Attributes	NATIVE ISO Example Values	ESMA Mapping	CFI Ref
Product Definition Selection	Asset Class	R - Rates	CFI/2nd letter	Group
	Instrument Type	S - Swap	CFI/1st letter	Category
	Product	Cross_Currency_Inflation_Swap		
	Level	InstRefDataReporting		
Product Definition Input	**By Effective Date ▼**			
	Notional Currency	EUR	RTS23/Field13	
	Expiry date	2021-12-31	RTS23/Field24	
	Effective Date	2020-12-31	DSB	Input Only
	Expiry Date Adjusted	FALSE	DSB	Input Only
	Tenor Calculator Method	ESMA	DSB	Input Only
	Term of Contract Value	5	RTS23/Field41	Output Only
	Term of Contract Unit	YEAR	RTS23/Field41	Output Only
	Reference Rate	EUR-AI-CPI	DSB	
	Reference Rate Term Value	6	RTS23/Field29	
	Reference Rate Term Unit	MNTH	RTS23/Field29	
	Other Notional Currency	USD	RTS23/Field42	
	Notional Schedule	C - Constant	CFI/4th Letter	Att#2
	By Tenor ▼			
	Notional Currency	EUR	RTS23/Field13	
	Expiry date	2021-12-31	RTS23/Field24	
	Term of Contract Value	5	RTS23/Field41	
	Term of Contract Unit	YEAR	RTS23/Field41	
	Reference Rate	EUR-AI-CPI	DSB	
	Reference Rate Term Value	6	RTS23/Field29	
	Reference Rate Term Unit	MNTH	RTS23/Field29	
	Other Notional Currency	USD	RTS23/Field42	
	Notional Schedule	C - Constant	CFI/4th Letter	Att#2
Defaulted Input	Price Multiplier	1	RTS23/Field25	
	Delivery type	P - PHYS	RTS23/Field34; CFI/6th letter	Att#4

Product Definition Derived	ISIN Status	New	DSB	
	Status Reason		DSB	
	Last Update DateTime	2017-07-31T12:00:00	DSB	
	Version	2	DSB	
	Parent	<null>	DSB	
	Identification	ISIN	RTS23/Field1	
	Full Name	Rates Swap Cross_Currency_Inflation_Swap 5 YEAR EURUSD EUR-AI-CPI 6 MNTH 20211231	RTS23/Field2	
	Classification Type	SRGCCP	RTS23/Field3	
	Commodity Derivative Indicator	FALSE	RTS23/Field4	
	Underlying Asset type	G - Inflation rate index	CFI/3rd letter	
	Single or Multi currency	C - Cross Currency	CFI/5th Letter IRS Swap	
	Issuer or operator of the trading venue identifier	NA	RTS23/Field5	Att#1
	Short Name	NA/Swap Infl Idx EUR USD 20211231	RTS23/Field7	Att#3
	ISO Reference Rate	AI-CPI	RTS23/Field40	

3.12 Fixed_Fixed Product Definition

This template presents the user with a choice of layouts that depend upon whether the user is requesting the DSB to calculate the Term of Contract (By Effective Date) or wishes to provide a Term of Contract as an input value (By Tenor).

The selection of the “By Effective Date” template element allows the user to provide the attributes necessary for the DSB to calculate the Term of Contract. The DSB will not return these attributes to the requestor but will instead provide the Term of Contract Value and Unit in the Record template.

The selection of the “By Tenor” template element allows the user to input the Term of Contract Value and Unit attributes directly.

Section	ISO Attributes	NATIVE ISO Example Values	ESMA Mapping	CFI Ref
Product Definition Selection	Asset Class	R - Rates	CFI/2nd letter	Group
	Instrument Type	S - Swap	CFI/1st letter	Category
	Product	Fixed_Fixed		
	Level	InstRefDataReporting		
Product Definition Input	**By Effective Date ▼**			
	Notional Currency	EUR	RTS23/Field13	
	Expiry date	2021-12-31	RTS23/Field24	
	Effective Date	2020-12-31	DSB	Input Only
	Expiry Date Adjusted	FALSE	DSB	Input Only
	Tenor Calculator Method	ESMA	DSB	Input Only
	Term of Contract Value	5	RTS23/Field41	Output Only
	Term of Contract Unit	YEAR	RTS23/Field41	Output Only
	Notional Schedule	C - Constant	CFI/4th Letter	Att#2
	By Tenor ▼			
	Notional Currency	EUR	RTS23/Field13	
	Expiry date	2021-12-31	RTS23/Field24	
	Term of Contract Value	5	RTS23/Field41	
	Term of Contract Unit	YEAR	RTS23/Field41	
	Notional Schedule	C - Constant	CFI/4th Letter	Att#2
Defaulted Input	Price Multiplier	1	RTS23/Field25	
	Delivery type	P - PHYS	RTS23/Field34; CFI/6th letter	Att#4
Product Definition Derived	ISIN Status	New	DSB	
	Status Reason		DSB	
	Last Update DateTime	2017-07-31T12:00:00	DSB	
	Version	2	DSB	
	Parent	<null>	DSB	
	Identification	ISIN	RTS23/Field1	
	Full Name	Rates Swap Fixed_Fixed 5 YEAR EUR 20211231	RTS23/Field2	

	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	

3.13 Fixed_Float Product Definition

This template presents the user with a choice of layouts that depend upon whether the user is requesting the DSB to calculate the Term of Contract (By Effective Date) or wishes to provide a Term of Contract as an input value (By Tenor).

The selection of the "By Effective Date" template element allows the user to provide the attributes necessary for the DSB to calculate the Term of Contract. The DSB will not return these attributes to the requestor but will instead provide the Term of Contract Value and Unit in the Record template.

The selection of the "By Tenor" template element allows the user to input the Term of Contract Value and Unit attributes directly.

	ISO Attribute	NATIVE ISO Example Values	ESMA Mapping	CFI Ref
Product Definition Selection	Asset Class	R - Rates	CFI/2nd letter	Group
	Instrument Type	S - Swap	CFI/1st letter	Category
	Product	Fixed_Float		
	Level	InstRefDataReporting		
Product Definition Input	**By Effective Date ▼**			
	Notional Currency	EUR	RTS23/Field13	
	Expiry date	2021-12-31	RTS23/Field24	
	Effective Date	2020-12-31	DSB	Input Only
	Expiry Date Adjusted	FALSE	DSB	Input Only
	Tenor Calculator Method	ESMA	DSB	Input Only
	Term of Contract Value	5	RTS23/Field41	Output Only
	Term of Contract Unit	YEAR	RTS23/Field41	Output Only
	Reference Rate	EUR-LIBOR-BBA	DSB	
	Reference Rate Term Value	6	RTS23/Field29	
	Reference Rate Term Unit	MNTH	RTS23/Field29	
	Notional Schedule	C - Constant	CFI/4th Letter	Att#2
	By Tenor ▼			
	Notional Currency	EUR	RTS23/Field13	
	Expiry date	2021-12-31	RTS23/Field24	
	Term of Contract Value	5	RTS23/Field41	
	Term of Contract Unit	YEAR	RTS23/Field41	
	Reference Rate	EUR-LIBOR-BBA	DSB	
	Reference Rate Term Value	6	RTS23/Field29	
	Reference Rate Term Unit	MNTH	RTS23/Field29	
	Notional Schedule	C - Constant	CFI/4th Letter	Att#2
Defaulted Input	Price Multiplier	1	RTS23/Field25	
	Delivery type	P - PHYS	RTS23/Field34; CFI/6th letter	Att#4
	ISIN Status	New	DSB	
	Status Reason		DSB	

Product Definition Derived	Last Update DateTime	2017-07-31T12:00:00	DSB	
	Version	2	DSB	
	Parent	<null>	DSB	
	Identification	ISIN	RTS23/Field1	
	Full Name	Rates Swap Fixed_Float 5 YEAR EUR-LIBOR-BBA 6 MNTH 20211231	RTS23/Field2	
	Classification Type	SRCCSP	RTS23/Field3	
	Commodity Derivative Indicator	FALSE	RTS23/Field4	
	Underlying Asset type	C - Fixed - Floating	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 Flt EUR 20211231	RTS23/Field7	
	ISO Reference Rate	LIBO	RTS23/Field40 & Field 28	

3.14 Fixed_Float_OIS Product Definition

This template presents the user with a choice of layouts that depend upon whether the user is requesting the DSB to calculate the Term of Contract (By Effective Date) or wishes to provide a Term of Contract as an input value (By Tenor).

The selection of the “By Effective Date” template element allows the user to provide the attributes necessary for the DSB to calculate the Term of Contract. The DSB will not return these attributes to the requestor but will instead provide the Term of Contract Value and Unit in the Record template.

The selection of the “By Tenor” template element allows the user to input the Term of Contract Value and Unit attributes directly.

	ISO Attribute	NATIVE ISO Example Values	ESMA Mapping	CFI Ref
Product Definition Selection	Asset Class	R - Rates	CFI/2nd letter	Group
	Instrument Type	S - Swap	CFI/1st letter	Category
	Product	Fixed_Float_OIS		
	Level	InstRefDataReporting		
Product Definition Input	**By Effective Date ▼**			
	Notional Currency	EUR	RTS23/Field13	
	Expiry date	2021-12-31	RTS23/Field24	
	Effective Date	2020-12-31	DSB	Input Only
	Expiry Date Adjusted	FALSE	DSB	Input Only
	Tenor Calculator Method	ESMA	DSB	Input Only
	Term of Contract Value	5	RTS23/Field41	Output Only
	Term of Contract Unit	YEAR	RTS23/Field41	Output Only
	Reference Rate	USD-OIS-11:00-BGCANTOR	DSB	
	Reference Rate Term Value	1	RTS23/Field29	
	Reference Rate Term Unit	DAYS	RTS23/Field29	
	Notional Schedule	C - Constant	CFI/4th Letter	Att#2
	By Tenor ▼			
	Notional Currency	EUR	RTS23/Field13	
	Expiry date	2021-12-31	RTS23/Field24	
	Term of Contract Value	5	RTS23/Field41	
	Term of Contract Unit	YEAR	RTS23/Field41	
	Reference Rate	USD-OIS-11:00-BGCANTOR	DSB	
	Reference Rate Term Value	1	RTS23/Field29	
	Reference Rate Term Unit	DAYS	RTS23/Field29	
	Notional Schedule	C - Constant	CFI/4th Letter	Att#2
Defaulted Input	Price Multiplier	1	RTS23/Field25	
	Delivery type	P - PHYS	RTS23/Field34; CFI/6th letter	Att#4
	ISIN Status	New	DSB	
	Status Reason		DSB	

Product Definition Derived	Last Update DateTime	2017-07-31T12:00:00	DSB	
	Version	2	DSB	
	Parent	<null>	DSB	
	Identification	ISIN	RTS23/Field1	
	Full Name	Rates Swap Fixed_Float_OIS 5 YEAR USD-OIS-11:00-BGCANTOR 6 MNTH 20211231	RTS23/Field2	
	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 & Field28	

NOTE: The Reference Rate should contain an OIS Index ONLY

3.15 Fixed_Float_Zero_Coupon Product Definition

This template presents the user with a choice of layouts that depend upon whether the user is requesting the DSB to calculate the Term of Contract (By Effective Date) or wishes to provide a Term of Contract as an input value (By Tenor).

The selection of the "By Effective Date" template element allows the user to provide the attributes necessary for the DSB to calculate the Term of Contract. The DSB will not return these attributes to the requestor but will instead provide the Term of Contract Value and Unit in the Record template.

The selection of the "By Tenor" template element allows the user to input the Term of Contract Value and Unit attributes directly.

	ISO Attribute	NATIVE ISO Example Values	ESMA Mapping	CFI Ref
Product Definition Selection	Asset Class	R - Rates	CFI/2nd letter	Group
	Instrument Type	S - Swap	CFI/1st letter	Category
	Product	Fixed_Float_Zero_Coupon		
	Level	InstRefDataReporting		
Product Definition Input	**By Effective Date ▼**			
	Notional Currency	EUR	RTS23/Field13	
	Expiry date	2021-12-31	RTS23/Field24	
	Effective Date	2020-12-31	DSB	Input Only
	Expiry Date Adjusted	FALSE	DSB	Input Only
	Tenor Calculator Method	ESMA	DSB	Input Only
	Term of Contract Value	5	RTS23/Field41	Output Only
	Term of Contract Unit	YEAR	RTS23/Field41	Output Only
	Reference Rate	EUR-LIBOR-BBA	DSB	
	Reference Rate Term Value	6	RTS23/Field29	
	Reference Rate Term Unit	MNTH	RTS23/Field29	
	Notional Schedule	C - Constant	CFI/4th Letter	Att#2
	By Tenor ▼			
	Notional Currency	EUR	RTS23/Field13	
	Expiry date	2021-12-31	RTS23/Field24	
	Term of Contract Value	5	RTS23/Field41	
	Term of Contract Unit	YEAR	RTS23/Field41	
	Reference Rate	EUR-LIBOR-BBA	DSB	
	Reference Rate Term Value	6	RTS23/Field29	
	Reference Rate Term Unit	MNTH	RTS23/Field29	
	Notional Schedule	C - Constant	CFI/4th Letter	Att#2
Defaulted Input	Price Multiplier	1	RTS23/Field25	
	Delivery type	P - PHYS	RTS23/Field34; CFI/6th letter	Att#4
	ISIN Status	New	DSB	
	Status Reason		DSB	

Product Definition Derived	Last Update DateTime	2017-07-31T12:00:00	DSB	
	Version	2	DSB	
	Parent	<null>	DSB	
	Identification	ISIN	RTS23/Field1	
	Full Name	Rates Swap Fixed_Float_Zero_Coupon EUR-LIBOR-BBA 6 MNTH 20211231	RTS23/Field2	
	Classification Type	SRZCSP	RTS23/Field3	
	Commodity Derivative Indicator	FALSE	RTS23/Field4	
	Underlying Asset type	Z - Zero coupon	CFI/3rd letter	Att#1
	Single or Multi currency	S - Single Currency	RTS23/Field34; CFI/6th letter	Att#3
	Issuer or operator of the trading venue identifier	NA	CFI/5th Letter IRS Swap	
	Short Name	NA/Swap Zero Cpn EUR 20211231	RTS23/Field7	
	ISO Reference Rate	LIBO	RTS23/Field40 & Field 28	

3.16 FRA_Index Product Definition

This template presents the user with a choice of layouts that depend upon whether the user is requesting the DSB to calculate the Term of Contract (By Effective Date) or wishes to provide a Term of Contract as an input value (By Tenor).

The selection of the “By Effective Date” template element allows the user to provide the attributes necessary for the DSB to calculate the Term of Contract. The DSB will not return these attributes to the requestor but will instead provide the Term of Contract Value and Unit in the Record template.

The selection of the “By Tenor” template element allows the user to input the Term of Contract Value and Unit attributes directly.

	ISO Attribute	NATIVE ISO Example Values	ESMA Mapping	CFI Ref
Product Definition Selection	Asset Class	R - Rates	CFI/2nd letter	Group
	Instrument Type	J - Forward	CFI/1st letter	Category
	Product	FRA_Index		
	Level	InstRefDataReporting		
Product Definition Input	**By Effective Date ▼**			
	Notional Currency	CHF	RTS23/Field13	
	Expiry date	2021-12-31	RTS23/Field24	
	Effective Date	2020-12-31	DSB	Input Only
	Expiry Date Adjusted	FALSE	DSB	Input Only
	Tenor Calculator Method	ESMA	DSB	Input Only
	Term of Contract Value	5	RTS23/Field41	Output Only
	Term of Contract Unit	YEAR	RTS23/Field41	Output Only
	Reference Rate	CHF-LIBOR-BBA	DSB	
	Reference Rate Term Value	6	RTS23/Field29	
	Reference Rate Term Unit	MNTH	RTS23/Field29	
	By Tenor ▼			
	Notional Currency	CHF	RTS23/Field13	
	Expiry date	2021-12-31	RTS23/Field24	
	Term of Contract Value	5	RTS23/Field41	
	Term of Contract Unit	YEAR	RTS23/Field41	
	Reference Rate	CHF-LIBOR-BBA	DSB	
	Reference Rate Term Value	6	RTS23/Field29	
	Reference Rate Term Unit	MNTH	RTS23/Field29	
Defaulted Input	Price Multiplier	1	RTS23/Field25	
	Delivery type	P - PHYS	RTS23/Field34; CFI/6th letter	Att#4
Product Definition Derived	ISIN Status	New	DSB	
	Status Reason		DSB	
	Last Update DateTime	2017-07-31T12:00:00	DSB	
	Version	2	DSB	

	Parent	<null>	DSB	
	Identification	ISIN	RTS23/Field1	
	Full Name	Rates Forward FRA_Index 5 YEAR CHF-LIBOR-BBA 6 MNTH 20211231	RTS23/Field2	
	Classification Type	JRIXFP	RTS23/Field3	
	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	Att#3
	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 & Field28	

3.17 FRA_Other Product Definition

	ISO Attribute	NATIVE ISO Example Values	ESMA Mapping	CFI Ref
Product Definition Selection	Asset Class	R - Rates	CFI/2nd letter	Group
	Instrument Type	J - Forward	CFI/1st letter	Category
	Product	FRA_Other		
	Level	InstRefDataReporting		
Product Definition Input	Notional Currency	CHF	RTS23/Field13	
	Expiry date	2021-12-31	RTS23/Field24	
	Underlying Asset type	M - Other	CFI/3rd letter	Att#1
	Underlying instrument ISIN	EZ123456789	RTS23/Field26	
Defaulted Input	Price Multiplier	1	RTS23/Field25	
	Delivery type	P - PHYS	RTS23/Field34; CFI/6th letter	Att#4
Product Definition Derived	ISIN Status	New	DSB	
	Status Reason		DSB	
	Last Update DateTime	2017-07-31T12:00:00	DSB	
	Version	1	DSB	
	Parent	<null>	DSB	
	Identification	ISIN	RTS23/Field1	
	Full Name	Rates Forward FRA_Other EZ123456789 CHF 20211231	RTS23/Field2	
	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	Att#3

3.18 Inflation_Basis_Zero_Coupon Product Definition

This template presents the user with a choice of layouts that depend upon whether the user is requesting the DSB to calculate the Term of Contract (By Effective Date) or wishes to provide a Term of Contract as an input value (By Tenor).

The selection of the "By Effective Date" template element allows the user to provide the attributes necessary for the DSB to calculate the Term of Contract. The DSB will not return these attributes to the requestor but will instead provide the Term of Contract Value and Unit in the Record template.

The selection of the "By Tenor" template element allows the user to input the Term of Contract Value and Unit attributes directly.

	ISO Attribute	NATIVE ISO Example Values	ESMA Mapping	CFI Ref
Product Definition Selection	Asset Class	R - Rates	CFI/2nd letter	Group
	Instrument Type	S - Swap	CFI/1st letter	Category
	Product	Inflation_Basis_Zero_Coupon		
	Level	InstRefDataReporting		
Product Definition Input	**By Effective Date ▼**			
	Notional Currency	EUR	RTS23/Field13	
	Expiry date	2021-12-31	RTS23/Field24	
	Effective Date	2020-12-31	DSB	Input Only
	Expiry Date Adjusted	FALSE	DSB	Input Only
	Tenor Calculator Method	ESMA	DSB	Input Only
	Term of Contract Value	5	RTS23/Field41	Output Only
	Term of Contract Unit	YEAR	RTS23/Field41	Output Only
	Reference Rate	EUR-AI-CPI	DSB	
	Reference Rate Term Value	6	RTS23/Field29	
	Reference Rate Term Unit	MNTH	RTS23/Field29	
	Other Leg Reference Rate	EUR-EXT-CPI	DSB	
	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
	By Tenor ▼			
	Notional Currency	EUR	RTS23/Field13	
	Expiry date	2021-12-31	RTS23/Field24	
	Term of Contract Value	5	RTS23/Field41	
	Term of Contract Unit	YEAR	RTS23/Field41	
	Reference Rate	EUR-AI-CPI	DSB	
	Reference Rate Term Value	6	RTS23/Field29	
	Reference Rate Term Unit	MNTH	RTS23/Field29	
	Other Leg Reference Rate	EUR-EXT-CPI	DSB	
	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 Input	Price Multiplier	1	RTS23/Field25	
	Delivery type	P - PHYS	RTS23/Field34; CFI/6th letter	Att#4
Product Definition Derived	ISIN Status	New	DSB	
	Status Reason		DSB	
	Last Update DateTime	2017-07-31T12:00:00	DSB	
	Version	2	DSB	
	Parent	<null>	DSB	
	Identification	ISIN	RTS23/Field1	
	Full Name	Rates Swap Inflation_Basis_Zero_Coupon 5 YEAR EUR-AI-CPI 6 MNTH EUR-EXT-CPI 1 YEAR 20211231	RTS23/Field2	
	Classification Type	SRGCSP	RTS23/Field3	
	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 & Field28	
	ISO Other Leg Reference Rate	EXT-CPI	RTS23/Field45	

3.19 Inflation_Basis_YoY Product Definition

This template presents the user with a choice of layouts that depend upon whether the user is requesting the DSB to calculate the Term of Contract (By Effective Date) or wishes to provide a Term of Contract as an input value (By Tenor).

The selection of the “By Effective Date” template element allows the user to provide the attributes necessary for the DSB to calculate the Term of Contract. The DSB will not return these attributes to the requestor but will instead provide the Term of Contract Value and Unit in the Record template.

The selection of the “By Tenor” template element allows the user to input the Term of Contract Value and Unit attributes directly.

	ISO Attribute	NATIVE ISO Example Values	ESMA Mapping	CFI Ref
Product Definition Selection	Asset Class	R - Rates	CFI/2nd letter	Group
	Instrument Type	S - Swap	CFI/1st letter	Category
	Product	Inflation_Basis_YoY		
	Level	InstRefDataReporting		
Product Definition Input	**By Effective Date ▼**			
	Notional Currency	EUR	RTS23/Field13	
	Expiry date	2021-12-31	RTS23/Field24	
	Effective Date	2020-12-31	DSB	Input Only
	Expiry Date Adjusted	FALSE	DSB	Input Only
	Tenor Calculator Method	ESMA	DSB	Input Only
	Term of Contract Value	5	RTS23/Field41	Output Only
	Term of Contract Unit	YEAR	RTS23/Field41	Output Only
	Reference Rate	EUR-AI-CPI	DSB	
	Reference Rate Term Value	6	RTS23/Field29	
	Reference Rate Term Unit	MNTH	RTS23/Field29	
	Other Leg Reference Rate	EUR-EXT-CPI	DSB	
	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
	By Tenor ▼			
	Notional Currency	EUR	RTS23/Field13	
	Expiry date	2021-12-31	RTS23/Field24	
	Term of Contract Value	5	RTS23/Field41	
	Term of Contract Unit	YEAR	RTS23/Field41	
	Reference Rate	EUR-AI-CPI	DSB	
	Reference Rate Term Value	6	RTS23/Field29	
	Reference Rate Term Unit	MNTH	RTS23/Field29	
	Other Leg Reference Rate	EUR-EXT-CPI	DSB	
	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 Input	Price Multiplier	1	RTS23/Field25	
	Delivery type	P - PHYS	RTS23/Field34; CFI/6th letter	Att#4
Product Definition Derived	ISIN Status	New	DSB	
	Status Reason		DSB	
	Last Update DateTime	2017-07-31T12:00:00	DSB	
	Version	2	DSB	
	Parent	<null>	DSB	
	Identification	ISIN	RTS23/Field1	
	Full Name	Rates Swap Inflation_Basis_YoY 5 YEAR EUR-AI-CPI 6 MNTH EUR-EXT-CPI 1 YEAR 20211231	RTS23/Field2	
	Classification Type	SRGCSP	RTS23/Field3	
	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 & Field28	
	ISO Other Leg Reference Rate	EXT-CPI	RTS23/Field45	

3.20 Inflation_Fixed_Float_YoY Product Definition

This template presents the user with a choice of layouts that depend upon whether the user is requesting the DSB to calculate the Term of Contract (By Effective Date) or wishes to provide a Term of Contract as an input value (By Tenor).

The selection of the "By Effective Date" template element allows the user to provide the attributes necessary for the DSB to calculate the Term of Contract. The DSB will not return these attributes to the requestor but will instead provide the Term of Contract Value and Unit in the Record template.

The selection of the "By Tenor" template element allows the user to input the Term of Contract Value and Unit attributes directly.

	ISO Attribute	NATIVE ISO Example Values	ESMA Mapping	CFI Ref
Product Definition Selection	Asset Class	R – Rates	CFI/2nd letter	Group
	Instrument Type	S – Swap	CFI/1st letter	Category
	Product	Inflation_Fixed_Float_YoY		
	Level	InstRefDataReporting		
Product Definition Input	**By Effective Date ▼**			
	Notional Currency	EUR	RTS23/Field13	
	Expiry date	2021-12-31	RTS23/Field24	
	Effective Date	2020-12-31	DSB	Input Only
	Expiry Date Adjusted	FALSE	DSB	Input Only
	Tenor Calculator Method	ESMA	DSB	Input Only
	Term of Contract Value	5	RTS23/Field41	Output Only
	Term of Contract Unit	YEAR	RTS23/Field41	Output Only
	Reference Rate	EUR-AI-CPI	DSB	
	Reference Rate Term Value	6	RTS23/Field29	
	Reference Rate Term Unit	MNTH	RTS23/Field29	
	Notional Schedule	C – Constant	CFI/4th Letter	Att#2
	By Tenor ▼			
	Notional Currency	EUR	RTS23/Field13	
	Expiry date	2021-12-31	RTS23/Field24	
	Term of Contract Value	5	RTS23/Field41	
	Term of Contract Unit	YEAR	RTS23/Field41	
	Reference Rate	EUR-AI-CPI	DSB	
	Reference Rate Term Value	6	RTS23/Field29	
	Reference Rate Term Unit	MNTH	RTS23/Field29	
	Notional Schedule	C – Constant	CFI/4th Letter	Att#2
Defaulted Input	Price Multiplier	1	RTS23/Field25	
	Delivery type	P - PHYS	RTS23/Field34; CFI/6th letter	Att#4
	ISIN Status	New	DSB	
	Status Reason		DSB	

Product Definition Derived	Last Update DateTime	2017-07-31T12:00:00	DSB	
	Version	2	DSB	
	Parent	<null>	DSB	
	Identification	EZ1234567891	RTS23/Field1	
	Full Name	Rates Swap Inflation_Fixed_Float_YoY 5 YEAR EUR-AI-CPI 6MNTH 20211231	RTS23/Field2	
	Classification Type	SRGCSP	RTS23/Field3	
	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	EUR-AI-CPI	RTS23/Field40 & Field28	

3.21 Inflation_Fixed_Float_Zero_Coupon Product Definition

This template presents the user with a choice of layouts that depend upon whether the user is requesting the DSB to calculate the Term of Contract (By Effective Date) or wishes to provide a Term of Contract as an input value (By Tenor).

The selection of the "By Effective Date" template element allows the user to provide the attributes necessary for the DSB to calculate the Term of Contract. The DSB will not return these attributes to the requestor but will instead provide the Term of Contract Value and Unit in the Record template.

The selection of the "By Tenor" template element allows the user to input the Term of Contract Value and Unit attributes directly.

	ISO Attribute	NATIVE ISO Example Values	ESMA Mapping	CFI Ref
Product Definition Selection	Asset Class	R – Rates	CFI/2nd letter	Group
	Instrument Type	S – Swap	CFI/1st letter	Category
	Product	Inflation_Fixed_Float_Zero_Coupon		
	Level	InstRefDataReporting		
Product Definition Input	**By Effective Date ▼**			
	Notional Currency	EUR	RTS23/Field13	
	Expiry date	2021-12-31	RTS23/Field24	
	Effective Date	2020-12-31	DSB	Input Only
	Expiry Date Adjusted	FALSE	DSB	Input Only
	Tenor Calculator Method	ESMA	DSB	Input Only
	Term of Contract Value	5	RTS23/Field41	Output Only
	Term of Contract Unit	YEAR	RTS23/Field41	Output Only
	Reference Rate	EUR-AI-CPI	DSB	
	Reference Rate Term Value	6	RTS23/Field29	
	Reference Rate Term Unit	MNTH	RTS23/Field29	
	Notional Schedule	C – Constant	CFI/4th Letter	Att#2
	By Tenor ▼			
	Notional Currency	EUR	RTS23/Field13	
	Expiry date	2021-12-31	RTS23/Field24	
	Term of Contract Value	5	RTS23/Field41	
	Term of Contract Unit	YEAR	RTS23/Field41	
	Reference Rate	EUR-AI-CPI	DSB	
	Reference Rate Term Value	6	RTS23/Field29	
	Reference Rate Term Unit	MNTH	RTS23/Field29	
	Notional Schedule	C – Constant	CFI/4th Letter	Att#2
Defaulted Input	Price Multiplier	1	RTS23/Field25	
	Delivery type	P - PHYS	RTS23/Field34; CFI/6th letter	Att#4
	ISIN Status	New	DSB	
	Status Reason		DSB	

Product Definition Derived	Last Update DateTime	2017-07-31T12:00:00	DSB	
	Version	2	DSB	
	Parent	<null>	DSB	
	Identification	EZ1234567891	RTS23/Field1	
	Full Name	Rates Swap Inflation_Fixed_Float_Zero_Coupon 5 YEAR EUR-AI-CPI 6MNTH 20211231	RTS23/Field2	
	Classification Type	SRGCSP	RTS23/Field3	
	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	EUR-AI-CPI	RTS23/Field40 & Field28	

3.22 Inflation_Swap Product Definition

This template presents the user with a choice of layouts that depend upon whether the user is requesting the DSB to calculate the Term of Contract (By Effective Date) or wishes to provide a Term of Contract as an input value (By Tenor).

The selection of the "By Effective Date" template element allows the user to provide the attributes necessary for the DSB to calculate the Term of Contract. The DSB will not return these attributes to the requestor but will instead provide the Term of Contract Value and Unit in the Record template.

The selection of the "By Tenor" template element allows the user to input the Term of Contract Value and Unit attributes directly.

	ISO Attribute	NATIVE ISO Example Values	ESMA Mapping	CFI Ref
Product Definition Selection	Asset Class	R - Rates	CFI/2nd letter	Group
	Instrument Type	S - Swap	CFI/1st letter	Category
	Product	Inflation_Swap		
	Level	InstRefDataReporting		
Product Definition Input	**By Effective Date ▼**			
	Notional Currency	EUR	RTS23/Field13	
	Expiry date	2021-12-31	RTS23/Field24	
	Effective Date	2020-12-31	DSB	Input Only
	Expiry Date Adjusted	FALSE	DSB	Input Only
	Tenor Calculator Method	ESMA	DSB	Input Only
	Term of Contract Value	5	RTS23/Field41	Output Only
	Term of Contract Unit	YEAR	RTS23/Field41	Output Only
	Reference Rate	EUR-AI-CPI	DSB	
	Reference Rate Term Value	6	RTS23/Field29	
	Reference Rate Term Unit	MNTH	RTS23/Field29	
	Notional Schedule	C - Constant	CFI/4th Letter	Att#2
	By Tenor ▼			
	Notional Currency	EUR	RTS23/Field13	
	Expiry date	2021-12-31	RTS23/Field24	
	Term of Contract Value	5	RTS23/Field41	
	Term of Contract Unit	YEAR	RTS23/Field41	
	Reference Rate	EUR-AI-CPI	DSB	
	Reference Rate Term Value	6	RTS23/Field29	
	Reference Rate Term Unit	MNTH	RTS23/Field29	
	Notional Schedule	C - Constant	CFI/4th Letter	Att#2
Defaulted Input	Price Multiplier	1	RTS23/Field25	
	Delivery type	P - PHYS	RTS23/Field34; CFI/6th letter	Att#4
	ISIN Status	New	DSB	
	Status Reason		DSB	

Product Definition Derived	Last Update DateTime	2017-07-31T12:00:00	DSB	
	Version	2	DSB	
	Parent	<null>	DSB	
	Identification	ISIN	RTS23/Field1	
	Full Name	Rates Swap Inflation_Swap 5 YEAR EUR-AI-CPI 6 MNTH 20211231	RTS23/Field2	
	Classification Type	SRGCSP	RTS23/Field3	
	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 & Field 28	

3.23 Inflation_Basis Product Definition

This template presents the user with a choice of layouts that depend upon whether the user is requesting the DSB to calculate the Term of Contract (By Effective Date) or wishes to provide a Term of Contract as an input value (By Tenor).

The selection of the "By Effective Date" template element allows the user to provide the attributes necessary for the DSB to calculate the Term of Contract. The DSB will not return these attributes to the requestor but will instead provide the Term of Contract Value and Unit in the Record template.

The selection of the "By Tenor" template element allows the user to input the Term of Contract Value and Unit attributes directly.

	ISO Attribute	NATIVE ISO Example Values	ESMA Mapping	CFI Ref
Product Definition Selection	Asset Class	R - Rates	CFI/2nd letter	Group
	Instrument Type	S - Swap	CFI/1st letter	Category
	Product	Inflation_Basis		
	Level	InstRefDataReporting		
Product Definition Input	**By Effective Date ▼**			
	Notional Currency	EUR	RTS23/Field13	
	Expiry date	2021-12-31	RTS23/Field24	
	Effective Date	2020-12-31	DSB	Input Only
	Expiry Date Adjusted	FALSE	DSB	Input Only
	Tenor Calculator Method	ESMA	DSB	Input Only
	Term of Contract Value	5	RTS23/Field41	Output Only
	Term of Contract Unit	YEAR	RTS23/Field41	Output Only
	Reference Rate	EUR-AI-CPI	DSB	
	Reference Rate Term Value	6	RTS23/Field29	
	Reference Rate Term Unit	MNTH	RTS23/Field29	
	Other Leg Reference Rate – CPI		DSB	
	Other Leg Reference Rate - Floating	EUR-EURIBOR-BBA	DSB	
	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
	By Tenor ▼			
	Notional Currency	EUR	RTS23/Field13	
	Expiry date	2021-12-31	RTS23/Field24	
	Reference Rate	EUR-AI-CPI	DSB	
	Term of Contract Value	5	RTS23/Field41	
	Term of Contract Unit	YEAR	RTS23/Field41	
	Reference Rate Term Value	6	RTS23/Field29	
	Reference Rate Term Unit	MNTH	RTS23/Field29	
	Other Leg Reference Rate – CPI		DSB	

	Other Leg Reference Rate - Floating	EUR-EURIBOR-BBA	DSB	
	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 Input	Price Multiplier	1	RTS23/Field25	
	Delivery type	P – PHYS	RTS23/Field34; CFI/6th letter	Att#4
Product Definition Derived	ISIN Status	New	DSB	
	Status Reason		DSB	
	Last Update DateTime	2017-07-31T12:00:00	DSB	
	Version	2	DSB	
	Parent	<null>	DSB	
	Identification	ISIN	RTS23/Field1	
	Full Name	Rates Swap Inflation_Basis 5 YEAR EUR-AI-CPI 6 MNTH EUR-EURIBOR-BBA 1 YEAR 20211231	RTS23/Field2	
	Classification Type	SRGCSP	RTS23/Field3	
	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 Flt Flt EUR 20211231	RTS23/Field7	
	ISO Reference Rate	AI-CPI	RTS23/Field40 & Field28	
	ISO Other Leg Reference Rate	SWAP	RTS23/Field45	

3.24 Swaption Product Definition

	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		
Product Definition Input	Notional Currency	EUR	RTS23/Field13	
	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	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	
Product Definition Derived	ISIN Status	New	DSB	
	Status Reason		DSB	
	Last Update DateTime	2017-07-31T12:00:00	DSB	
	Version	1	DSB	
	Parent	<null>	DSB	
	Identification	ISIN	RTS23/Field1	
	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	

3.25 Forward_Debt

	ISO Attribute	NATIVE ISO Example Values	ESMA Mapping	CFI Ref
Product Definition Selection	Asset Class	R - Rates	CFI/2nd letter	Group
	Instrument Type	J – Forward	CFI/1st letter	Category
	Product	Debt		
	Level	InstRefDataReporting		
Product Definition Input	Notional Currency	EUR	RTS23/Field13	
	Expiry date	2025-05-05	RTS23/Field24	
	Underlying Instrument ISIN	GB00BL6C7720	RTS23/Field26	
	Return or Payout Trigger	Spreadbets	RTS23/Field30 / CFI 5th letter	Att#2
	Delivery type	C - CASH	RTS23/Field34; CFI/6th letter	Att#4
Defaulted Input	Price Multiplier	1	RTS23/Field25	
Product Definition Derived	ISIN Status	New	DSB	
	Status Reason		DSB	
	Last Update DateTime	2017-07-31T12:00:00	DSB	
	Version	1	DSB	
	Parent	<null>	DSB	
	Identification	ISIN	RTS23/Field1	
	Full Name	Rates Forward Debt Other GB00BL6C7720 EUR 20250505	RTS23/Field2	
	Classification Type	JRMXSC	RTS23/Field3	
	Commodity Derivative Indicator	FALSE	RTS23/Field4	
	Issuer or operator of the trading venue identifier	NA	RTS23/Field5	
	Short Name	NA/Fwd Dbt Oth EUR 20250505	RTS23/Field7	
	Underlying Asset type	M - Others	CFI/3rd letter	Att#1

3.26 Debt_Option Product Definition

	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		
Product Definition Input	Notional Currency	EUR	RTS23/Field13	
	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	
Product Definition Derived	ISIN Status	New	DSB	
	Status Reason		DSB	
	Last Update DateTime	2017-07-31T12:00:00	DSB	
	Version	1	DSB	
	Parent	<null>	DSB	
	Identification	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