DRAFT

		M	Mandatory																
		D	Derived			Rates			Credit			FX			Equity			Commodity	
		X	Excluded			3-FixedFloat - Plain Vanilla			SN NA Corp CDS			Forward			Single Name Swap			Single Name Swap	
		C	Conditional (A - All; R - Rates; E - Equity; C - Credit; F - FX; T - Commodities)																
Section	**Attribute**	**Attribute Category**	**Justification**	**Note**	**Required**	**Example of value**	**Derive rule**	**Required**	**Example of value**	**Derive rule**	**Required**	**Example of value**	**Derive rule**	**Required**	**Example of value**	**Derive rule**	**Required**	**Example of value**	**Derive rule**
Taxonomy: Template selection	Asset Class	M	CFI/2nd letter	Industry taxonomy (ISDA and FIX)	Y	Interest Rate		Y	Credit		Y	ForeignExchange		Y	Equity		Y	Commodity	
	Use Case	M		Primarily based on FpML but, in the first instance, ensures coordination with MiFID sub-asset class	Y	Fixed Float Single Currency		Y	Single Name CDS		Y	Forward EUR-USD 6M		Y	Single Name Swap		Y	Metal	
	Instrument Type	M	CFI/1st letter	Require to determine the first letter of CFI code; Require for ALL instruments; Forward | Option | Swap	Y	Swap		Y	Swap		Y	Swap		Y	Swap		Y	Swap	
Derived	Instrument identification code	D	RTS23/Field1		Y	EZ00001	Auto-generated	Y	EZ00002	Auto-generated	Y	EZ00003	Auto-generated	Y	EZ00004	Auto-generated	Y	EZ00004	Auto-generated
	Instrument full name	D	RTS23/Field2		Y	IRS USD-LIBOR-BBA 6M	="IRS " + <Underlying index name> + " " + <Term of the underlying index>	Y	CDS US4592001014 Senior	="CDS " + <Underlying instrument code> + " " + <Seniority>	Y	Forward EUR-USD 20180228	="Forward " + <Notional Currency 1> + "-" + <Notional Currency 2> + " " + <Expiry date>	Y	ES-1NM US4592001014 Price	="ES-1NM " + <Underlying instrument code> + " " + <Equity Derivatives Parameter>	Y	CS Gold XC0009655157	="CS " + <Further Sub-Product> + " " + <Underlying instrument code>
	CFI Code	D	RTS23/Field3		Y	SRCCSC	="SRCCS" + CFI-Delivery-Type-Letter(<Delivery type>)	Y	SCUCCC	="SCUC" + CFI-Issuer-Type-Letter(<Underlying Issuer type>) + CFI-Delivery-Type-Letter(<Delivery type>)	Y	JFTXFP	="JFTXF" + CFI-Delivery-Type-Letter(<Delivery type>)	Y	SESPXP	="JFTXF" + CFI-Delivery-Type-Letter(<Delivery type>)	Y	STKTXC	="STKTX" + CFI-Delivery-Type-Letter(<Delivery type>)
	Commodities or emission allowance derivative indicator	D	RTS23/Field4		Y	False	=constant: False	Y	False	=constant: False	Y	False	=constant: False	Y	False	=constant: False	Y	TRUE	=constant: True
Issuer	Issuer or operator of the trading venue identifier	D	RTS23/Field5	Always "NA"	Y	NA	=constant: NA	Y	NA	=constant: NA	Y	NA	=constant: NA	Y	NA	=constant: NA	Y	NA	=constant: NA
Venue	Trading venue	X	RTS23/Field6	Not applicable for OTC															
FISN	Financial instrument short name	D	RTS23/Field7	By default: NA/Instrument Full Name Unless there is a limitation of length or '/' character	Y	NA/IRS USD-LIBOR-BBA 6M	="NA/IRS " + TRIM(<Underlying index name>, 24) + " " + <Term of the underlying index>)	Y	NA/CDS 48510000JZ17NWGUA510 6M	="NA/" + <Instrument full name>	Y	NA/FWD EUR-USD 1.25 20181028	="NA/" + <Instrument full name>	Y	NA/ES US4592001014 Price	="NA/" + <Instrument full name>	Y	NA/CS Gold	="NA/" + <Instrument full name>
Venue	Request for admission to trading by issuer	X	RTS23/Field8	Not applicable for OTC															
	Date of approval of the admission to trading	X	RTS23/Field9																
	Date of request for admission to trading	X	RTS23/Field10																
	Date of admission to trading or date of first trade	X	RTS23/Field11																
	Termination date	X	RTS23/Field12																
Currency	Notional currency 1	M	RTS23/Field13	Always available	Y	USD		Y	USD		Y	USD		Y	USD		Y	USD	
Bonds or other forms of securitised debt related fields	Total issued nominal amount	X	RTS23/Field14	Not applicable for OTC															
	Maturity date	X	RTS23/Field15																
	Currency of nominal value	X	RTS23/Field16																
	Nominal value per unit/minimum traded value	X	RTS23/Field17																
	Fixed rate	X	RTS23/Field18																
	Identifier of the index/benchmark of a floating rate bond	X	RTS23/Field19																
	Name of the index/benchmark of a floating rate bond	X	RTS23/Field20																
	Term of the index/benchmark of a floating rate bond	X	RTS23/Field21																
	Base Point Spread of the index/benchmark of a floating rate bond	X	RTS23/Field22																
	Seniority of the bond	X	RTS23/Field23																
Derivatives and Securitised Derivatives related fields	Expiry date	A	RTS23/Field24	Not all fields applicable in all templates		*Pending ESMA		Y	20181028		Y	20181028			*Pending ESMA			*Pending ESMA	
	Price Multiplier	A	RTS23/Field25											Y	1				
	Underlying Asset type	A	CFI /3rd letter for Swaps, Options and Forwards		Y	Fixed - Floating		Y	Single Name		Y	Spot		Y	Single stock		Y	Metals	
	Underlying instrument code **[may be repeating]**	A	RTS23/Field26					Y	US4592001014					Y	US4592001014		Y	XC0009655157	
	Underlying issuer **[may be repeating]**	A	RTS23/Field27																
	Underlying index name	A	RTS23/Field28		Y	USD-LIBOR-BBA								Y	USD-LIBOR-BBA				
	Term of the underlying index	A	RTS23/Field29		Y	6M								Y	6M				
	Option type	A	RTS23/Field30																
	Strike price	A	RTS23/Field31																
	Strike price currency	A	RTS23/Field32																
	Option exercise style	A	RTS23/Field33																
	Valuation Method or Trigger	A	CFI/5th letter for Options																
	Return or payout Trigger	A	CFI/6th letter for Forwards								Y	Forward price of underlying instrument							
	Delivery type	A	RTS23/Field34 ; CFI/6th letter		Y	Cash		Y	Cash		Y	Physical		Y	Physical		Y	Cash	
Commodity and emission allowances derivatives	Base product	T	RTS23/Field35	Not all fields applicable in all templates													Y	Metals	
	Sub product	T	RTS23/Field36														Y	Precious	
	Further sub product	T	RTS23/Field37														Y	Gold	
	Transaction type	T	RTS23/Field38														Y	Outright	
	Final price type	T	RTS23/Field39														Y	Exchange	
Interest rate derivatives	Reference rate	R	RTS23/Field40	Not all fields applicable in all templates	Y	USD-LIBOR-BBA													
	IR Term of contract	R	RTS23/Field41		Y	5Y													
	Notional currency 2	R	RTS23/Field42																
	Fixed rate of leg 1	R	RTS23/Field43			*Pending ESMA													
	Fixed rate of leg 2	R	RTS23/Field44																
	Floating rate of leg 2	R	RTS23/Field45																
	IR Term of contract of leg 2	R	RTS23/Field46																
	Notional Schedule	R	CFI 4th letter for Swaps		Y	Constant													
Foreign exchange derivatives	Notional currency 2	F	RTS23/Field47	Not all fields applicable in all templates							Y	EUR							
	FX Type	F	RTS23/Field48								Y	Majors	**Can this be derived? Looking for the definition**						
Credit	Seniority	C	FISN	Not all fields applicable in all templates				Y	Senior										
	Underlying credit index series (RTS2 Annex IV Field 35)	C	FISN					N											
	Underlying credit index version (RTS2 Annex IV Field 36)	C	FISN					N											
	Underlying Issuer Type	C	CFI/5th letter for Swaps/Credit					Y	Corporate										
Equity	Equity Derivatives Parameter (RTS2 Annex IV field 28) or CFI: Return Payout Trigger	E	CFI/4th letter Swaps/Equity	Price | Dividend | Variance | Volatility										Y	Price				