

DSB PRODUCT POLICY

1 GENERAL

- 1.1 This DSB Product Policy (the “**Product Policy**”) sets out the OTC Derivative instruments for which a User will be able to use the DSB Service to allocate an ISIN.
- 1.2 This Product Policy forms part of the Agreement agreed between the User and the DSB. Defined terms shall have the same meaning as set out in the main terms of the Agreement and as otherwise set out herein.

2 PRODUCTS

- 2.1 All OTC Derivatives instruments in scope will be allocated an ISIN to meet Reference Data Reporting requirements as set out in the Regulations. The Product definitions for each asset class can be found at the following link (as updated by the DSB from time to time): <https://github.com/ANNA-DSB>
- 2.2 The following is a list of instruments currently available in the DSB Service. Industry and/ or regulatory discussion remains ongoing about the inclusion of MAC Swaps, FX Swaps and Portfolio Swaps within the scope of the DSB. The DSB shall notify the User of any amendments to this Product Policy from time to time.
- 2.3 The list of products and product templates are subject to ongoing review and may be expanded and/ or amended by the DSB from time to time, in line with industry or regulatory guidance. The DSB will notify users in advance of changes, and will endeavour to ensure that product templates are backwards compatible to the extent technically & operationally practicable.
- 2.4 Nothing in this agreement prevents the DSB from making new products available from time to time.

A. INTEREST RATE DERIVATIVE INSTRUMENTS IN SCOPE

#	Asset Class	Base Product	DSB Product Definition Name
1	Rates	IR Swap	Basis
2	Rates	IR Swap	Basis_OIS
3	Rates	CapFloor	CapFloor
4	Rates	Cross Currency	Cross_Currency_Basis
5	Rates	Cross Currency	Cross_Currency_Fixed_Fixed
6	Rates	Cross Currency	Cross_Currency_Fixed_Float
7	Rates	Cross Currency	Cross_Currency_Fixed_Float_NDS
8	Rates	Cross Currency	Cross_Currency_Zero_Coupon
9	Rates	IR Swap	Fixed_Fixed
10	Rates	IR Swap	Fixed_Float
11	Rates	IR Swap	Fixed_Float_OIS
12	Rates	IR Swap	Fixed_Float_Zero_Coupon
13	Rates	FRA	FRA_Index
14	Rates	FRA	FRA_Other

15	Rates	Inflation Swap	Inflation_Basis_Zero_Coupon
16	Rates	Inflation Swap	Inflation_Fixed_Float_YoY
17	Rates	Inflation	Inflation_Swap
18	Rates	Option	Debt_Option
19	Rates	Option	Swaption

B. CREDIT DERIVATIVE INSTRUMENTS IN SCOPE

#	Asset Class	Base Product	DSB Product Definition Name
1	Credit	Single Name	Corporate
2	Credit	Single Name	Municipal
3	Credit	Single Name	Sovereign
4	Credit	Single Name	ABS
5	Credit	Index Tranche	Index_Tranche
6	Credit	Index	Index
7	Credit	Total Return Swap	Total_Return_Swap
8	Credit	Swaptions	Index_Swaption
9	Credit	Swaptions	Single_Name_Swaption

C. FOREIGN EXCHANGE DERIVATIVES INSTRUMENTS IN SCOPE

#	Asset Class	Base Product	DSB Product Definition Name
1	Foreign Exchange	NDF	NDF
2	Foreign Exchange	NDO	NDO
3	Foreign Exchange	Forward	Forward
4	Foreign Exchange	Vanilla Option	Vanilla_Option
5	Foreign Exchange	Simple Exotic	Barrier_Option
6	Foreign Exchange	Simple Exotic	Digital_Option
7	Foreign Exchange	Simple Exotic	Vol_Var
8	Foreign Exchange	Exotic	Target_Option
9	Foreign Exchange	Exotic	Forward_Vol_Agreement
10	Foreign Exchange	Continuous FX	Rolling_Spot
11	Foreign Exchange	Continuous FX	Contract_for_Difference
12	Foreign Exchange	Continuous FX	Spread-bet

D. EQUITY DERIVATIVES INSTRUMENTS IN SCOPE

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

E. COMMODITY DERIVATIVES INSTRUMENTS IN SCOPE

#	Asset Class	Base Product	DSB Product Definition Name
1	Commodities	Swap	Swap
2	Commodities	Swap	Mutli Exotic Swap
3	Commodities	Swap	Basis Swap
4	Commodities	Option	Option
5	Commodities	Option	Multi Exotic Option
6	Commodities	Option	Swaption
7	Commodities	Forward	Forward
8	Commodities	Forward	Multi Exotic Forward