Derivatives Service Bureau

DSB Product Definitions

Annex 6 – Non-Standard

September 2022

Contents

Preface

Change History

Date	Change	Version	Author	Revision Details
18/12/2017	Creation	0.1	Tony Birrell	Initial Version
02/01/2018	Amendment	0.2	Tony Birrell	Amended some attributes for the Non Standard Swap/Option& Miscellaneous
13/12/2018	Amendment	0.3	Simon Wiltshire	Added Term of Contract Value/Unit to Rates Non-Std templates
30/4/2019	Amendment	0.4	Natalia Kozlovich	Amended some attributes for the Credit Non Standard Swap & Option
25/01/2019	Amendment	0.5	Natalia Kozlovich	Added Term of Contract Value/Unit to the Cross-asset templates
17/6/2019	Amendment	0.5	Simon Wiltshire	Added Term of Contract (Field 41) including “By Effective Date”, “By Tenor” and “Non Rates” Selection
16/10/2020	Amendment	0.7	Natalia Kozlovich	Added Strike Price Type field
28/09/2021	Amendment	0.8	Marlowe Surop	Added ‘Contract Specification’ to a Non_Standard Single Name CDS Product Definition
23/09/2022	Amendment	0.9	Marlowe Surop	Updated Multi-Asset Product Definition

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

2.4 Credit Swaps

Char Category	Char Group	Char Att#1	Char Att#2	CharAtt#3	Char Att#4
Category	**Group**	**Underlying asset**	**Return or payout trigger**	**Underlying Issuer Type**	**Delivery**
S Swaps	**C** Credit	**U** Single Name **V** Index Tranche **I** Index **B** Basket **M** Other	**C** Credit Default **T** Total Return **M** Other	**C** Corporate **S** Sovereign **L** Local	**C** Cash **P** Physical **A** Auction

2.5 Credit 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	**C** Credit	**U** CDS on Single Name **V** CDS on Index Tranche **I** CDS on Index **W** Swaps **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

2.6 Credit 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	**C** Credit	**A** Single Name **I** Index **B** Basket **C** CDS - Single Name **D** CDS - Index **G** CDS - Basket **O** Options	**X** NA	**S** Spreadbets **F** Forward price of underlying instrument	**C** Cash **P** Physical

2.7 FX Swap

Char Category	Char Group	Char Att#1	Char Att#2	CharAtt#3	Char Att#4
Category	**Group**	**Underlying asset**	**Not Used**	**Not Used**	**Delivery**
S Swaps	**F** Foreign Exchange	**A** Spot-Forward Swap **C** Forward-Forward Swap **M** Other	X NA	X NA	**P** Physical

2.8 FX Option

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	**F** Foreign Exchange	**R** Forward **F** Futures **T** Spot **V** Volatility **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

2.9 FX Forward

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	**F** Foreign Exchange	**T** Spot **R** Forward **O** Option **F** Futures	**X** NA	**S** Spreadbets **C** Contract for Difference (CONTRACT_FOR_DIFFERENCE) **F** Forward price of underlying instrument	**C** Cash **P** Physical

2.10 Equities Swaps

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

2.11 Equities 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	**E** Equity	**S** Single Stock **I** Index **B** Basket **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

2.12 Equities 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	**E** Equity	**S** Single Stock **I** Index **B** Basket **O** Options **F** Futures	**X** NA	**S** Spreadbets **C** Contract for Difference (CFD) **F** Forward price of underlying instrument	**C** Cash **P** Physical

3 Asset Specific Product Definitions

3.1 Instrument Matrix

#	Asset Class	Base Product	DSB Product Definition Name
1	Rates	Exotic	Rates Non-Standard Swap
2	Rates	Exotic	Rates Non-Standard Option
3	Credit	Exotic	Credit Non-Standard Swap
4	Credit	Exotic	Credit Non-Standard Option
5	FX	Exotic	FX Non-Standard Forward
6	FX	Exotic	FX Non-Standard Option
7	Equity	Exotic	Equity Non-Standard Swap
8	Equity	Exotic	Equity Non-Standard Option
9	Equity	Exotic	Equity Non-Standard Forward
10	All	Exotic	Multi-Asset Non-Standard Swap
11	All	Exotic	Multi-Asset Non-Standard Option
12	All	Exotic	Multi-Asset Non-Standard Other

3.2 Rates Non-Standard 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 Attribute	NATIVE ISO Example Values	Cat	Reference
Product Definition Selection	Asset Class	R - Rates	M	CFI/2nd letter
	Instrument Type	S - Swap	M	CFI/1st letter
	Product	Non_Standard	M	
	Level	InstRefDataReporting	D	
Product Definition Input	**By Effective Date ▼**			
	Notional Currency	EUR	M	RTS23/Field13
	Expiry date	2021-12-31	M	RTS23/Field24
	Price Multiplier	1	M	RTS23/Field25
	Effective Date	2020-12-31	M	DSB
	Expiry Date Adjusted	FALSE	M	DSB
	Tenor Calculator Method	ESMA	M	DSB
	Term of Contract Value	5	D	RTS23/Field41
	Term of Contract Unit	YEAR	D	RTS23/Field41
	Reference Rate	EUR-LIBOR-BBA	M	DSB
	Reference Rate Term Value	6	M	RTS23/Field29
	Reference Rate Term Unit	MNTH	M	RTS23/Field29
	Notional Schedule	C - Constant	M	CFI/4th Letter
	Delivery type	C - Cash	M	RTS23/Field34; CFI/6th letter
	Other Notional Currency	*Optional field*	C	RTS23/Field42
	Other Leg Reference Rate	*Optional field*	C	DSB
	Other Leg Reference Rate Term Value	*Optional field*	C	RTS23/Field46
	Other Leg Reference Rate Term Unit	*Optional field*	C	RTS23/Field46
	By Tenor ▼			
	Notional Currency	EUR	M	RTS23/Field13
	Expiry date	2021-12-31	M	RTS23/Field24

	Price Multiplier	1	M	RTS23/Field25
	Term of Contract Value	5	M	RTS23/Field41
	Term of Contract Unit	YEAR	M	RTS23/Field41
	Reference Rate	EUR-LIBOR-BBA	M	DSB
	Reference Rate Term Value	6	M	RTS23/Field29
	Reference Rate Term Unit	MNTH	M	RTS23/Field29
	Notional Schedule	C - Constant	M	CFI/4th Letter
	Delivery type	C - Cash	M	RTS23/Field34; CFI/6th letter
	Other Notional Currency	*Optional field*	C	RTS23/Field42
	Other Leg Reference Rate	*Optional field*	C	DSB
	Other Leg Reference Rate Term Value	*Optional field*	C	RTS23/Field46
	Other Leg Reference Rate Term Unit	*Optional field*	C	RTS23/Field46
Product Definition Derived	ISIN Status	New	D	DSB
	Version	2	D	DSB
	Parent	<null>	D	DSB
	Identification	ISIN	D	RTS23/Field1
	Full Name	Rates Swap Non_Standard 5 YEAR EUR-LIBOR-BBA 6 MNTH 20211231	D	RTS23/Field2
	Classification Type	SRMCSC	D	RTS23/Field3
	Commodity Derivative Indicator	FALSE	D	RTS23/Field4
	Issuer or operator of the trading venue identifier	NA	D	RTS23/Field5
	Short Name	NA/Rts Swaps Oth EUR 20211231	D	RTS23/Field7
	Underlying Asset type	M - Other	D	CFI/3rd letter
	Single or Multi currency	S - Single Currency	D	CFI/5th Letter IRS Swap
	ISO Reference Rate	LIBO	D	RTS23/Field40 & Field28
	ISO Other Leg Reference Rate	*Truncated index name if populated above*	D	RTS23/Field45

3.3 Rates Non-Standard Option

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	Cat	Reference
Product Definition Selection	Asset Class	R - Rates	M	CFI/2nd letter
	Instrument Type	H - Option	M	CFI/1st letter
	Product	Non_Standard	M	
	Level	InstRefDataReporting	D	
Product Definition Input	**By Effective Date ▼**			
	Notional Currency	EUR	M	RTS23/Field13
	Expiry date	2021-12-31	M	RTS23/Field24
	Price Multiplier	1	M	RTS23/Field25
	Underlying Asset type	C - Fixed - Floating	M	CFI/3rd letter
	Option type	*Optional field – "X" permittable value if not known at execution*	C	RTS23/Field30 / CFI 4th Opts
	Option exercise style	*Optional field – "X" permittable value if not known at execution*	C	RTS23/Field33 / CFI 4th Opts
	Valuation Method or Trigger	M - Other	M	CFI/5th Opts
	Delivery type	C - Cash	M	RTS23/Field34; CFI/6th letter
	Effective Date	2020-12-31	M	DSB
	Expiry Date Adjusted	FALSE	M	DSB
	Tenor Calculator Method	ESMA	M	DSB
	Term of Contract Value	5	D	RTS23/Field41
	Term of Contract Unit	YEAR	D	RTS23/Field41
	Reference Rate	EUR-LIBOR-BBA	M	DSB
	Reference Rate Term Value	6	M	RTS23/Field29
	Reference Rate Term Unit	MNTH	M	RTS23/Field29
	By Tenor ▼			
	Notional Currency	EUR	M	RTS23/Field13
	Expiry date	2021-12-31	M	RTS23/Field24
	Price Multiplier	1	M	RTS23/Field25

	Underlying Asset type	C - Fixed - Floating	M	CFI/3rd letter
	Option type	*Optional field – "X" permittable value if not known at execution*	C	RTS23/Field30 / CFI 4th Opts
	Option exercise style	*Optional field – "X" permittable value if not known at execution*	C	RTS23/Field33 / CFI 4th Opts
	Valuation Method or Trigger	M - Other	M	CFI/5th Opts
	Delivery type	C - Cash	M	RTS23/Field34; CFI/6th letter
	Term of Contract Value	5	M	RTS23/Field41
	Term of Contract Unit	YEAR	M	RTS23/Field41
	Reference Rate	EUR-LIBOR-BBA	M	DSB
	Reference Rate Term Value	6	M	RTS23/Field29
	Reference Rate Term Unit	MNTH	M	RTS23/Field29
Product Definition Derived	ISIN Status	New	D	DSB
	Version	2	D	DSB
	Parent	<null>	D	DSB
	Identification	ISIN	D	RTS23/Field1
	Full Name	Rates Option Non_Standard 5 YEAR EUR-LIBOR-BBA 6 MNTH 20211231	D	RTS23/Field2
	Classification Type	HRCXMC	D	RTS23/Field3
	Commodity Derivative Indicator	FALSE	D	RTS23/Field4
	Issuer or operator of the trading venue identifier	NA	D	RTS23/Field5
	Short Name	NA/O Nstd Fxd Flt EUR 20211231	D	RTS23/Field7
	Price Multiplier	1	D	RTS23/Field25
	ISO Reference Rate	LIBO	D	RTS23/Field40 & Field28

3.4 Credit Non-Standard Swap

Section	ISO Attribute	NATIVE ISO Example Values	Cat	Reference
Product Definition Selection	Asset Class	C - Credit	M	CFI/2nd letter
	Instrument Type	S - Swap	M	CFI/1st letter
	Product	Non_Standard	M	
	Level	InstRefDataReporting	D	Level
Product Definition Input	Notional Currency	USD	M	RTS23/Field13
	Expiry date	2021-03-01	M	RTS23/Field24
	Price Multiplier	1	M	RTS23/Field25
	Underlying Instrument ISIN	EZ1122334455	C	RTS23/Field26
	Underlying Instrument LEI	*LEI if ISIN not provided above*	C	RTS23/Field27
	Underlying Instrument Index	*Index name if ISIN not provided above*	C	DSB
	Underlying Instrument Index Prop	*Optional*	C	DSB
	Underlying Instrument Index Term Unit	*If Index name is provided above*	C	RTS23/Field29
	Underlying Instrument Index Term Value	*If Index name is provided above*	C	RTS23/Field29
	Underlying Credit Index Series	*If Index name is provided above*	C	CPMI-IOSCO
	Underlying Credit Index Version	*If Index name is provided above*	C	CPMI-IOSCO
	Return or Payout Trigger	M - Other	M	CFI/4th Swaps/5th Fwds
	Underlying Issuer Type	C - Corporate	M	CFI/5th Credit Swaps
	Contract Specification	AsiaCorporate	C	FpML Matrix Term Scheme
	Delivery type	A - OPTL	M	RTS23/Field34; CFI/6th letter
	Debt Seniority	Senior Debt	C	CPMI-IOSCO
	Underlying Asset Type	M - Other	M	CFI/3rd letter
Product Definition Derived	Identification	EZ1234567891	D	RTS23/Field1
	Status	New	D	DSB
	Version	1	D	DSB
	Parent	<null>	D	DSB
	Full Name	Credit Swap Non_Standard Other EZ1122334455 USD 20210301	D	RTS23/Field2
	Classification Type	SCMMCA	D	RTS23/Field3
	Commodity Derivative Indicator	FALSE	D	RTS23/Field4
	Issuer or operator of the trading venue identifier	NA	D	RTS23/Field5
	Short Name	NA/CDS Corp Oth Sr USD 20210301	D	RTS23/Field7
	ISO Underlying Instrument Index		D	RTS23/Field28

3.5 Credit Non-Standard Option

Section	ISO Attribute	NATIVE ISO Example Values	Cat	Reference
Product Definition Selection	Asset Class	C - Credit	M	CFI/2nd letter
	Instrument Type	H - Option	M	CFI/1st letter
	Product	Non_Standard	M	
	Level	InstRefDataReporting	D	Level
Product Definition Input	Notional Currency	USD	M	RTS23/Field13
	Expiry date	2021-03-01	M	RTS23/Field24
	Price Multiplier	1	M	RTS23/Field25
	Underlying instrument ISIN	EZ1122334455	C	RTS23/Field26
	Underlying instrument LEI	LEI if ISIN not provided above	C	RTS23/Field27
	Underlying Instrument Index	*Index name if ISIN not provided above*	C	DSB
	Underlying Instrument Index Prop	*Optional*	C	DSB
	Underlying Instrument Index Term Unit	*If Index name is provided above*	C	RTS23/Field29
	Underlying Instrument Index Term Value	*If Index name is provided above*	C	RTS23/Field29
	Underlying Credit Index Series	*If Index name is provided above*	C	CPMI-IOSCO
	Underlying Credit Index Version	*If Index name is provided above*	C	CPMI-IOSCO
	Underlying Asset type	M - Other	M	CFI/3rd letter
	Option type	*Optional field – "X" permittable value if not known at execution*	C	RTS23/Field30 / CFI 4th Opts
	Option exercise style	*Optional field – "X" permittable value if not known at execution*	C	RTS23/Field33 / CFI 4th Opts
	Valuation Method or Trigger	M - Other	M	CFI/5th Opts
	Delivery type	A - OPTL	M	RTS23/Field34; CFI/6th letter
	Debt Seniority	Senior Debt	C	CPMI-IOSCO
Product Definition Derived	Identification	EZ1234567891	D	RTS23/Field1
	Status	New	D	DSB
	Version	1	D	DSB
	Parent	<null>	D	DSB
	Full Name	Credit Option Non_Standard Other EZ1122334455 USD 20210301	D	RTS23/Field2
	Classification Type	HCMXMA	D	RTS23/Field3
	Commodity Derivative Indicator	FALSE	D	RTS23/Field4
	Issuer or operator of the trading venue identifier	NA	D	RTS23/Field5
	Short Name	NA/CDS Nstd Oth Sr USD 20210301	D	RTS23/Field7
	ISO Underlying Instrument Index		D	RTS23/Field28

3.6 FX Non-Standard Forward

Section	ISO Attribute	NATIVE ISO Example Values	Cat	Reference
Product Definition Selection	Asset Class	F - Foreign Exchange	M	CFI/2nd letter
	Instrument Type	J - Forward	M	CFI/1st letter
	Product	Non_Standard	M	
	Level	InstRefDataReporting	D	
Product Definition Input	Notional Currency	EUR	M	RTS23/Field13
	Expiry date	2017-03-31	M	RTS23/Field24
	Price Multiplier	1	M	RTS23/Field25
	Underlying Asset type	R - Forward	M	CFI/3rd letter
	Return or payout Trigger	F - Forward price of underlying instrument	M	CFI/4th Swaps/5th Fwds
	Delivery type	C - Cash	M	RTS23/Field34; CFI/6th letter
	Other Notional Currency	USD	M	RTS23/Field47
	Settlement Currency	EUR	C	CPMI-IOSCO
	Place of Settlement	France*	C	DSB
Product Definition Derived	Identification	EZ1234567891	D	RTS23/Field1
	ISIN Status	New	D	DSB
	Version	1	D	DSB
	Parent	<null>	D	DSB
	Full Name	Foreign Exchange Forward Non_Standard EUR USD 20170331	D	RTS23/Field2
	Classification Type	JFRXFC	D	RTS23/Field3
	Commodity Derivative Indicator	FALSE	D	RTS23/Field4
	Issuer or operator of the trading venue identifier	NA	D	RTS23/Field5
	Short Name	NA/F Non_Standard EUR USD 20170331	D	RTS23/Field7
	FX Type	FXMJ	D	RTS23/Field48
	ISO Place of Settlement	FR	D	ISO-3166

* The DSB has adopted the ISO Currency Code list (ISO 4217) for all currency attributes. To accommodate offshore currencies, the DSB has introduced 'Place of Settlement' (ISO 3166) as an additional attribute in the FX Non-Standard Product Definitions. This allows an offshore location to be input against an onshore currency for example to recognise CNH, the user should input CNY into 'Settlement Currency' and Hong Kong into 'Place of Settlement'.

3.7 FX Non-Standard Option

Section	ISO Attribute	NATIVE ISO Example Values	Cat	Reference
Product Definition Selection	Asset Class	F - Foreign Exchange	M	CFI/2nd letter
	Instrument Type	H - Option	M	CFI/1st letter
	Product	Non_Standard	M	
	Level	InstRefDataReporting	D	
Product Definition Input	Notional Currency	EUR	M	RTS23/Field13
	Expiry date	2017-03-31	M	RTS23/Field24
	Price Multiplier	1	M	RTS23/Field25
	Underlying Asset type	M - Other	M	CFI/3rd letter
	Option type	*Optional field – "X" permittable value if not known at execution*	C	RTS23/Field30 / CFI 4th Opts
	Option exercise style	*Optional field – "X" permittable value if not known at execution*	C	RTS23/Field33 / CFI 4th Opts
	Valuation Method or Trigger	V - Vanilla	M	CFI/5th Opts
	Delivery type	C - Cash	M	RTS23/Field34; CFI/6th letter
	Other Notional Currency	USD	M	RTS23/Field47
	Settlement Currency	EUR	C	CPMI-IOSCO
	Place of Settlement	France*	C	DSB
Product Definition Derived	Identification	EZ1234567891	D	RTS23/Field1
	ISIN Status	New	D	DSB
	Version	1	D	DSB
	Parent	<null>	D	DSB
	Full Name	Foreign Exchange Option Non_Standard EUR USD 20170331	D	RTS23/Field2
	Classification Type	HFMXVC	D	RTS23/Field3
	Commodity Derivative Indicator	FALSE	D	RTS23/Field4
	Issuer or operator of the trading venue identifier	NA	D	RTS23/Field5
	Short Name	NA/O Non_Standard Call EUR USD 20170331	D	RTS23/Field7
	FX Type	FXMJ	D	RTS23/Field48
	ISO Place of Settlement	FR	D	ISO-3166

* The DSB has adopted the ISO Currency Code list (ISO 4217) for all currency attributes. To accommodate offshore currencies, the DSB has introduced 'Place of Settlement' (ISO 3166) as an additional attribute in the FX Non-Standard Product Definitions. This allows an offshore location to be input against an onshore currency for example to recognise CNH, the user should input CNY into 'Settlement Currency' and Hong Kong into 'Place of Settlement'.

3.8 Equity Non-Standard Swap

Section	ISO Attribute	NATIVE ISO Example Values	Cat	Reference
Product Definition Selection	Asset Class	E - Equity	M	CFI/2nd letter
	Instrument Type	S - Swap	M	CFI/1st letter
	Product	Non_Standard	M	
	Level	InstRefDataReporting	D	
Product Definition Input	Notional Currency	USD	M	RTS23/Field13
	Expiry date	2017-06-30	M	RTS23/Field24
	Price Multiplier	1	M	RTS23/Field25
	Underlying instrument ISIN	EZ1122334455	C	RTS23/Field26
	Underlying Instrument Index	*Index name if ISIN not provided above*	C	DSB
	Underlying Instrument Index Prop	*Optional field*	C	DSB
	Underlying Asset type	M - Other	M	CFI/3rd letter
	Return or Payout Trigger	M - Other	M	CFI/4th Swaps/5th Fwds
	Delivery type	C - CASH	M	RTS23/Field34; CFI/6th letter
Product Definition Derived	ISIN Status	New	D	DSB
	Version	1	D	DSB
	Parent	<null>	D	DSB
	Identification	E1234567891	D	RTS23/Field1
	Full Name	Equity Swap Non_Standard US6488151084 USD 20170630	D	RTS23/Field2
	Classification Type	SEMMXC	D	RTS23/Field3
	Commodity Derivative Indicator	FALSE	D	RTS23/Field4
	Issuer or operator of the trading venue identifier	NA	D	RTS23/Field5
	Short Name	NA/Swaps Nstd Oth USD 20170630	D	RTS23/Field7
	ISO Underlying Instrument Index	*Truncated Index name if ISIN not provided above*	D	RTS23/Field28
	Underlying Instrument Index Term Value	0	D	RTS23/Field29
	Underlying Instrument Index Term Unit	DAYS	D	RTS23/Field29

3.9 Equity Non-Standard Option

Section	ISO Attribute	NATIVE ISO Example Values	Cat	Reference
Product Definition Selection	Asset Class	E - Equity	M	CFI/2nd letter
	Instrument Type	H - Option	M	CFI/1st letter
	Product	Non_Standard	M	
	Level	InstRefDataReporting	D	
Product Definition Input	Notional Currency	USD	M	RTS23/Field13
	Expiry date	2017-06-30	M	RTS23/Field24
	Price Multiplier	1	M	RTS23/Field25
	Underlying instrument ISIN	EZ1122334455	C	RTS23/Field26
	Underlying Instrument Index	*Index name if ISIN not provided above*	C	DSB
	Underlying Instrument Index Prop	*Optional field*	C	DSB
	Strike Price Type	No Price	M	RTS23/Field31
	Strike Price	PNDG	M	RTS23/Field31
	Strike Price Currency	*To be populated if strike price type ='Monetary Value' or 'PNDG'*	C	RTS23/Field32
	Underlying Asset type	M - Other	M	CFI/3rd letter
	Option type	*Optional field – "X" permittable value if not known at execution*	C	RTS23/Field30 / CFI 4th Opts
	Option exercise style	*Optional field – "X" permittable value if not known at execution*	C	RTS23/Field33 / CFI 4th Opts
	Valuation Method or Trigger	M - Other	M	CFI/5th Opts
	Delivery type	C - CASH	M	RTS23/Field34; CFI/6th letter
Product Definition Derived	ISIN Status	New	D	DSB
	Version	1	D	DSB
	Parent	<null>	D	DSB
	Identification	EZ1234567891	D	RTS23/Field1
	Full Name	Equity Option Non_Standard USD 20170630	D	RTS23/Field2
	Classification Type	HEMXMC	D	RTS23/Field3
	Commodity Derivative Indicator	FALSE	D	RTS23/Field4
	Issuer or operator of the trading venue identifier	NA	D	RTS23/Field5
	Short Name	NA/O Oth Put Amr USD 20170630	D	RTS23/Field7
	Underlying instrument Index ISIN	EZ1122334455 (if applicable)	D	RTS23/Field26
	ISO Underlying Instrument Index	*Truncated Index name if ISIN not provided above*	D	RTS23/Field28
	Underlying Instrument Index Term Value	0	D	RTS23/Field29
	Underlying Instrument Index Term Unit	DAYS	D	RTS23/Field29

3.10 Equity Non-Standard Forward

Section	ISO Attribute	NATIVE ISO Example Values	Cat	Reference
Product Definition Selection	Asset Class	E - Equity	M	CFI/2nd letter
	Instrument Type	J - Forward	M	CFI/1st letter
	Product	Non_Standard	M	
	Level	InstRefDataReporting	D	
Product Definition Input	Notional Currency	USD	M	RTS23/Field13
	Expiry date	2017-06-30	M	RTS23/Field24
	Price Multiplier	1	M	RTS23/Field25
	Underlying instrument ISIN	EZ1122334455	C	RTS23/Field26
	Underlying Instrument Index	*Index name if ISIN not provided above*	C	DSB
	Underlying Instrument Index Prop	*Optional field*	C	DSB
	Underlying Asset type	S - Single Stock	M	CFI/3rd letter
	Return or Payout Trigger	F - Forward price of underlying instrument	M	CFI/4th Swaps/5th Fwds
	Delivery type	P - PHYS	M	RTS23/Field34; CFI/6th letter
Product Definition Derived	ISIN Status	New	D	DSB
	Version	1	D	DSB
	Parent	<null>	D	DSB
	Identification	EZ1234567891	D	RTS23/Field1
	Full Name	Equity Forward Non_Standard EZ1122334455 USD 20170630	D	RTS23/Field2
	Classification Type	JESXFP	D	RTS23/Field3
	Commodity Derivative Indicator	FALSE	D	RTS23/Field4
	Issuer or operator of the trading venue identifier	NA	D	RTS23/Field5
	Short Name	NA/Fwd Opt Fwd Pr USD 20170630	D	RTS23/Field7
	ISO Underlying Instrument Index	*Truncated Index name if ISIN not provided above*	D	RTS23/Field28
	Underlying Instrument Index Term Value	0	D	RTS23/Field29
	Underlying Instrument Index Term Unit	DAYS	D	RTS23/Field29

4 Multi-Asset Product Definitions

4.1 Multi-Asset Non-Standard Other

4.1.1 Request Template Layout

The table below illustrates the Request template layout for Multi-Asset Non-Standard [Other] Product Definition where user can select combinations of Underlying Asset Classes. Each Underlying Asset Class if selected, provides a wider selection of Underlying Instruments and their associated attrbutes.

Section	Attribute	Format	Cat	Example Value	Validation
Header Section	Asset Class	Set	M	Other	CFI:2015 Char#2 (MM****)
	Instrument Type	Set	M	Other	CFI:2015 Char#1 (MM****)
	Product	Set	M	Non_Standard	
	Level	Set	M	InstRefDataReporting	
Attribute Section	Expiry Date	String	M	2021-08-27	
	Price Multiplier	number	M	1	
	Option Type	Enum	C	CALL	[PUTO, CALL, OPTL]
	Option Exercise Style	Enum	C	AMER	[AMER, BERM, EURO]
	Valuation Method or Trigger	Enum	C	Vanilla	[Vanilla, Asian, Barrier, etc.]
	Delivery Type	Enum	M	Physical	[Cash, Physical, Auction, etc.]
	Underlying Asset Class.Rates (anyOf)	Object	C		
	Term of Contract (oneOf)	Object	(M)	By Tenor	
	Term of Contract Value	Integer	(M)	1	1 to 999 (excluding 0)
	Term of Contract Unit	Enum	(M)	DAYS	[DAYS, WEEK, MNTH, YEAR]
	Term of Contract (oneOf)	Object	(M)	By Effective Date	
	Effective Date	String	(M)	2021-08-27	
	Expiry Date Adjusted	Boolean	(C)	FALSE	
	Tenor Calculation Method	String	(C)	ESMA	
	Notional Currency	Enum	(M)	AUD	ISOCurrencyCode.json
	Reference Rate	Enum	(M)	AUD-CPI	
	Reference Rate Term Value	Integer	(M)	3	-999 to 999 (including 0)
	Reference Rate Term Unit	Enum	(M)	MNTH	[DAYS, WEEK, MNTH, YEAR]

Section	Attribute	Format	Cat	Example Value	Validation
	Return or Payout Trigger	Enum	(C)	Spreadbets	[Spreadbets; Forward price of underlying instrument]
	Other Notional Currency	Enum	(C)	EUR	ISOCurrencyCode.json
	Other Leg Reference Rate	Enum	(C)	USD-LIBOR-LIBO	
	Other Leg Reference Rate Term Value	Integer	(C)	3	-999 to 999 (including 0)
	Other Leg Reference Rate Term Unit	Enum	(C)	MNTH	[DAYS, WEEK, MNTH, YEAR]
	Underlying Asset Class.Credit (anyOf)	Object	C		
	Return or Payout Trigger	Enum	(C)	Credit Default	[Credit Default, Total Return, Other]
	Debt Seniority	Enum	(C)	SNDB	[SNDB, MZZD, SBOD, JUND]
	Underlying Instrument Index Term Value	Integer	(C)	7	-999 to 999 (including 0)
	Underlying Instrument Index Term Unit	Enum	(C)	DAYS	
	Underlying Credit Index Series	Integer	(C)	3	
	Underlying Credit Index Version	Integer	(C)	5	
	Underlying (anyOf)	String	(M)	Underlying Instrument ISIN	
	Underlying Instrument ISIN	String	(M)	US87331AAB08	
	Underlying (anyOf)	String	(M)	Underlying Instrument LEI	
	Underlying Instrument LEI	String	(M)	5493005BBCF84ICNQ550	
	Underlying (anyOf)	String	(M)	Underlying Instrument Index	
	Underlying Instrument Index	String	(M)	ABX.HE.A	FpmlCreditIndex.json
	Underlying (anyOf)	String	(M)	Underlying Instrument Index Prop	
	Underlying Instrument Index Prop	String	(M)	11423-BCRICSTI	DSB Proprietary Index Enumeration
	Underlying Asset Class.Foreign_Exchange (anyOf)	Object	C		
	Notional Currency	Enum	(M)	AUD	ISOCurrencyCode.json
	Other Notional Currency	Enum	(M)	EUR	ISOCurrencyCode.json
	Return or Payout Trigger	Enum	(C)	Spreadbets	[Spreadbets, Contract for Difference (CFD), etc.]
	Settlement Currency	Enum	(C)	EUR	ISOCurrencyCode.json
	Place of Settlement	Enum	(C)	Hong Kong	Country List
	Underlying Asset Class.Equity (anyOf)	Object	C		
	Strike Price Type	Enum	(C)	Monetary Value	
	Strike Price Type	Enum	(C)	Monetary Value	[Monetary Value, Percentage, Yield, Basis Points, etc.]
	Strike Price	String	(C)	1.5	
	Strike Price Currency	Enum	(C)	EUR	ISOCurrencyCode.json
	Return or Payout Trigger	Enum	(C)	Spreadbets	[Price, Dividend, Variance, etc.]

Section	Attribute	Format	Cat	Example Value	Validation
	Underlying (anyOf)	String	(M)	Underlying Instrument ISIN	
	Underlying Instrument ISIN	String	(M)	GB0008706128	
	Underlying (anyOf)	String	(M)	Underlying Instrument Index	
	Underlying Instrument Index	Enum	(M)	MSCI EM USD	ESMA TTC
	Underlying (anyOf)	String	(M)	Underlying Instrument Index Prop	
	Underlying Instrument Index Prop	String	(M)	34810-JP16LMO	DSB Proprietary Index Enumeration
	Underlying Asset Class.Commodities (anyOf)	Object	C		
	Notional Currency	Enum	(M)	AUD	ISOCurrencyCode.json
	Underlying (anyOf)	String	(M)	Underlying Instrument Index	
	Underlying Instrument Index	Enum	(M)	OTHER	CommoditiesIndex.json
	Underlying (anyOf)	String	(M)	Underlying Instrument Index Prop	
	Underlying Instrument Index Prop	String	(M)	11339-MLCIINKC	DSB Proprietary Index Enumeration
	Underlying (anyOf)	String	(M)	Reference Rate	
	Reference Rate				
	Reference Rate	Enum	(M)	LEAD-LME CASH	FpmlCommoditiesReferenceRate.json
	Other Reference Rate	Enum	(C)	ALUMINUM-COMEX	FpmlCommoditiesReferenceRate.json
	Base Product				
	Base Product	Enum	(M)	ENVR	
	Sub Product	Enum	(M)	EMIS	
	Additional Sub Product	Enum	(M)	EUAE	
	Other Notional Currency	Enum	(C)	EUR	ISOCurrencyCode.json
	Other Base Product				
	Other Base Product	Enum	(C)	ENVR	
	Other Sub Product	Enum	(C)	EMIS	
	Other Additional Sub Product	Enum	(C)	EUAE	
	Return or Payout Trigger	Enum	(C)	Contract for Difference (CFD)	[Contract for Difference (CFD), Total Return, etc.]
	Transaction Type	Enum	(M)	FUTR	
	Final Price Type	Enum	(M)	ARGM	

4.1.2 Record Template Layout

The table below illustrates the Record template layout for Multi-Asset Non-Standard [Other] Product Definition that returns the details of the selected Underlying Asset Classes, their associated attributes and derived values where it is applicable.

Section	Attribute	Format	Cat	Example Value	Validation
Header Section	Asset Class	Set	M	Other	CFI:2015 Char#2 (MM****)
	Instrument Type	Set	M	Other	CFI:2015 Char#1 (MM****)
	Product	Set	M	Non_Standard	
	Level	Set	M	InstRefDataReporting	
Attribute Section	Expiry Date	String	M	2021-08-27	
	Price Multiplier	number	M	1	
	Option Type	Enum	C	CALL	[PUTO, CALL, OPTL]
	Option Exercise Style	Enum	C	AMER	[AMER, BERM, EURO]
	Valuation Method or Trigger	Enum	C	Vanilla	[Vanilla, Asian, Barrier, etc.]
	Delivery Type	Enum	M	Physical	[Cash, Physical, Auction, etc.]
	Underlying Asset Class.Rates (anyOf)	Object	C		
	Term of Contract Value	Integer	(M)	1	1 to 999 (excluding 0)
	Term of Contract Unit	Enum	(M)	DAYS	[DAYS, WEEK, MNTH, YEAR]
	Notional Currency	Enum	(M)	AUD	ISOCurrencyCode.json
	Reference Rate	Enum	(M)	AUD-CPI	
	Reference Rate Term Value	Integer	(M)	3	-999 to 999 (including 0)
	Reference Rate Term Unit	Enum	(M)	MNTH	[DAYS, WEEK, MNTH, YEAR]
	Return or Payout Trigger	Enum	(C)	Spreadbets	[Spreadbets; Forward price of underlying instrument]
	Other Notional Currency	Enum	(C)	EUR	ISOCurrencyCode.json
	Other Leg Reference Rate	Enum	(C)	USD-LIBOR-LIBO	
	Other Leg Reference Rate Term Value	Integer	(C)	3	-999 to 999 (including 0)
	Other Leg Reference Rate Term Unit	Enum	(C)	MNTH	[DAYS, WEEK, MNTH, YEAR]
	Underlying Asset Class.Credit (anyOf)	Object	C		
	Return or Payout Trigger	Enum	(C)	Credit Default	[Credit Default, Total Return, Other]
	Underlying (anyOf)	String	(M)	Underlying Instrument ISIN	
	Underlying Instrument ISIN	String	(M)	US87331AAB08	
	Underlying (anyOf)	String	(M)	Underlying Instrument LEI	
	Underlying Instrument LEI	String	(M)	5493005BBCF84ICNQ550	

Section	Attribute	Format	Cat	Example Value	Validation
	Underlying (anyOf)	String	(M)	Underlying Instrument Index	
	Underlying Instrument Index	String	(M)	ABX.HE.A	FpmlCreditIndex.json
	Underlying (anyOf)	String	(M)	Underlying Instrument Index Prop	
	Underlying Instrument Index Prop	String	(M)	11423-BCRICSTI	DSB Proprietary Index Enumeration
	Underlying Instrument Index Term Value	Integer	(C)	7	-999 to 999 (including 0)
	Underlying Instrument Index Term Unit	Enum	(C)	DAYS	
	Underlying Credit Index Series	Integer	(C)	3	
	Underlying Credit Index Version	Integer	(C)	5	
	Debt Seniority	Enum	(C)	SNDB	[SNDB, MZZD, SBOD, JUND]
	Underlying Asset Class.Foreign_Exchange (anyOf)	Object	C		
	Notional Currency	Enum	(M)	AUD	ISOCurrencyCode.json
	Other Notional Currency	Enum	(M)	EUR	ISOCurrencyCode.json
	Return or Payout Trigger	Enum	(C)	Spreadbets	[Spreadbets, Contract for Difference (CFD), etc.]
	Settlement Currency	Enum	(C)	EUR	ISOCurrencyCode.json
	Place of Settlement	Enum	(C)	Hong Kong	Country List
	Underlying Asset Class.Equity (anyOf)	Object	C		
	Strike Price Type	Enum	(C)	Monetary Value	
	Strike Price Type	Enum	(C)	Monetary Value	[Monetary Value, Percentage, Yield, Basis Points, etc.]
	Strike Price	String	(C)	1.5	
	Strike Price Currency	Enum	(C)	EUR	ISOCurrencyCode.json
	Return or Payout Trigger	Enum	(C)	Spreadbets	[Price, Dividend, Variance, etc.]
	Underlying (anyOf)	String	(M)	Underlying Instrument ISIN	
	Underlying Instrument ISIN	String	(M)	GB0008706128	
	Underlying (anyOf)	String	(M)	Underlying Instrument Index	
	Underlying Instrument Index	Enum	(M)	MSCI EM USD	ESMA TTC
	Underlying (anyOf)	String	(M)	Underlying Instrument Index Prop	
	Underlying Instrument Index Prop	String	(M)	34810-JP16LMO	DSB Proprietary Index Enumeration
	Underlying Asset Class.Commodities (anyOf)	Object	C		
	Notional Currency	Enum	(M)	AUD	ISOCurrencyCode.json
	Underlying (anyOf)	String	(M)	Underlying Instrument Index	
	Underlying Instrument Index	Enum	(M)	OTHER	CommoditiesIndex.json
	Underlying (anyOf)	String	(M)	Underlying Instrument Index Prop	
	Underlying Instrument Index Prop	String	(M)	11339-MLCIINKC	DSB Proprietary Index Enumeration

Section	Attribute	Format	Cat	Example Value	Validation
	Underlying (anyOf)	String	(M)	Reference Rate	
	Reference Rate				
	Reference Rate	Enum	(M)	LEAD-LME CASH	FpmlCommoditiesReferenceRate.json
	Other Reference Rate	Enum	(C)	ALUMINUM-COMEX	FpmlCommoditiesReferenceRate.json
	Base Product	Enum	(M)	ENVR	
	Sub Product	Enum	(M)	EMIS	
	Additional Sub Product	Enum	(M)	EUAE	
	Other Notional Currency	Enum	(C)	EUR	ISOCurrencyCode.json
	Other Base Product	Enum	(C)	ENVR	
	Other Sub Product	Enum	(C)	EMIS	
	Other Additional Sub Product	Enum	(C)	EUAE	
	Return or Payout Trigger	Enum	(C)	Contract for Difference (CFD)	[Contract for Difference (CFD), Total Return, etc.]
	Transaction Type	Enum	(M)	FUTR	
	Final Price Type	Enum	(M)	ARGM	
Identifier Section	Identification	String	D	EZHDP620LN52	
	Status	String	D	New	
	Status Reason	String	D	<null>	Not applicable to a New record
	Last Update Dat Time	String	D	2021-02-23T00:00:13	YYYY-MM-DDThh:mm:ss
Derived Section	Full Name	String	M	Other Other Non_Standard 1 DAYS Multiple ISINs Multiple LEIs Multiple Indices ENVR EUAE ENVR EUAE Multiple Currencies 20210827	
	Classification Type	String	M	MMSXXX	
	Commodity Derivative Indicator	String	M	FALSE	
	Issuer or Operator of the Trading Venue Identifier	String	M	NA	
	Short Name	String	M	NA/Oth Oth Nstd Mlt Mlt 20210827	
	ISO Underlying Instrument Index	String	C	Multiple Indices	
	ISO Reference Rate	String	C	Multiple Indices	
	ISO Other Leg Reference Rate	String	C	Multiple Indices	
	ISO Delivery Type	String	M	PHYS	[CASH, PHYS, OPTL]
	ISO Place of Settlement	String	C	HK	Country List

4.2 Multi-Asset Non-Standard Option

4.2.1 Request Template Layout

The table below illustrates the Request template layout for Multi-Asset Non-Standard [Option] Product Definition where user can select combinations of Underlying Asset Classes. Each Underlying Asset Class if selected, provides a wider selection of Underlying Instruments and their associated attributes.

Section	Attribute	Format	Cat	Example Value	Validation
Header Section	Asset Class	Set	M	Other	CFI:2015 Char#2 (HM****)
	Instrument Type	Set	M	Option	CFI:2015 Char#1 (HM****)
	Product	Set	M	Non_Standard	
	Level	Set	M	InstRefDataReporting	
Attribute Section	Expiry Date	String	M	2021-08-27	
	Price Multiplier	number	M	1	
	Option Type	Enum	M	CALL	[PUTO, CALL, OPTL]
	Option Exercise Style	Enum	M	AMER	[AMER, BERM, EURO]
	Valuation Method or Trigger	Enum	M	Vanilla	[Vanilla, Asian, Barrier, etc.]
	Delivery Type	Enum	M	Auction	[Cash, Physical, Auction, etc.]
	Underlying Asset Class.Rates (anyOf)	Object	C		
	Term of Contract (oneOf)	Object	(M)	By Tenor	
	Term of Contract Value	Integer	(M)	1	1 to 999 (excluding 0)
	Term of Contract Unit	Enum	(M)	DAYS	[DAYS, WEEK, MNTH, YEAR]
	Term of Contract (oneOf)	Object	(M)	By Effective Date	
	Effective Date	String	(M)	2021-08-27	
	Expiry Date Adjusted	Boolean	(C)	FALSE	
	Tenor Calculation Method	String	(C)	ESMA	
	Notional Currency	Enum	(M)	AUD	ISOCurrencyCode.json
	Reference Rate	Enum	(M)	AUD-CPI	
	Reference Rate Term Value	Integer	(M)	3	-999 to 999 (including 0)
	Reference Rate Term Unit	Enum	(M)	MNTH	[DAYS, WEEK, MNTH, YEAR]
	Other Notional Currency	Enum	(C)	EUR	ISOCurrencyCode.json
	Other Leg Reference Rate	Enum	(C)	USD-LIBOR-LIBO	
	Other Leg Reference Rate Term Value	Integer	(C)	3	-999 to 999 (including 0)
	Other Leg Reference Rate Term Unit	Enum	(C)	MNTH	[DAYS, WEEK, MNTH, YEAR]

Section	Attribute	Format	Cat	Example Value	Validation
	Underlying Asset Class.Credit (anyOf)	Object	C		
	Debt Seniority	Enum	(C)	SNDB	[SNDB, MZZD, SBOD, JUND]
	Underlying Instrument Index Term Value	Integer	(C)	7	-999 to 999 (including 0)
	Underlying Instrument Index Term Unit	Enum	(C)	DAYS	
	Underlying Credit Index Series	Integer	(C)	3	
	Underlying Credit Index Version	Integer	(C)	5	
	Underlying (anyOf)	String	(M)	Underlying Instrument ISIN	
	Underlying Instrument ISIN	String	(M)	US87331AAB08	
	Underlying (anyOf)	String	(M)	Underlying Instrument LEI	
	Underlying Instrument LEI	String	(M)	5493005BBCF84ICNQ550	
	Underlying (anyOf)	String	(M)	Underlying Instrument Index	
	Underlying Instrument Index	String	(M)	ABX.HE.A	FpmlCreditIndex.json
	Underlying (anyOf)	String	(M)	Underlying Instrument Index Prop	
	Underlying Instrument Index Prop	String	(M)	11423-BCRICSTI	DSB Proprietary Index Enumeration
	Underlying Asset Class.Foreign_Exchange (anyOf)	Object	C		
	Notional Currency	Enum	(M)	AUD	ISOCurrencyCode.json
	Other Notional Currency	Enum	(M)	EUR	ISOCurrencyCode.json
	Settlement Currency	Enum	(C)	EUR	ISOCurrencyCode.json
	Place of Settlement	Enum	(C)	Hong Kong	Country List
	Underlying Asset Class.Equity (anyOf)	Object	C		
	Strike Price Type	Enum	(M)	Monetary Value	
	Strike Price Type	Enum	(M)	Monetary Value	[Monetary Value, Percentage, Yield, Basis Points, etc.]
	Strike Price	String	(M)	1.5	
	Strike Price Currency	Enum	(M)	EUR	ISOCurrencyCode.json
	Underlying (anyOf)	String	(M)	Underlying Instrument ISIN	
	Underlying Instrument ISIN	String	(M)	GB0008706128	
	Underlying (anyOf)	String	(M)	Underlying Instrument Index	
	Underlying Instrument Index	Enum	(M)	MSCI EM USD	ESMA TTC
	Underlying (anyOf)	String	(M)	Underlying Instrument Index Prop	
	Underlying Instrument Index Prop	String	(M)	34810-JP16LMO	DSB Proprietary Index Enumeration
	Underlying Asset Class.Commodities (anyOf)	Object	C		
	Notional Currency	Enum	(M)	AUD	ISOCurrencyCode.json

Section	Attribute		Format	Cat	Example Value	Validation
	Underlying (anyOf)		String	(M)	Underlying Instrument Index	
		Underlying Instrument Index	Enum	(M)	OTHER	CommoditiesIndex.json
	Underlying (anyOf)		String	(M)	Underlying Instrument Index Prop	
		Underlying Instrument Index Prop	String	(M)	11339-MLCIINKC	DSB Proprietary Index Enumeration
	Underlying (anyOf)		String	(M)	Reference Rate	
		Reference Rate	Enum	(M)	LEAD-LME CASH	FpmlCommoditiesReferenceRate.json
	Base Product					
		Base Product	Enum	(M)	ENVR	
		Sub Product	Enum	(M)	EMIS	
		Additional Sub Product	Enum	(M)	EUAE	
	Transaction Type		Enum	(M)	FUTR	
	Final Price Type		Enum	(M)	ARGM	

4.2.2 Record Template Layout

The table below illustrates the Record template layout for Multi-Asset Non-Standard [Option] Product Definition that returns the details of the selected Underlying Asset Classes, their associated attributes and derived values where it is applicable.

Section	Attribute	Format	Cat	Example Value	Validation
Header Section	Asset Class	Set	M	Other	CFI:2015 Char#2 (HM****)
	Instrument Type	Set	M	Option	CFI:2015 Char#1 (HM****)
	Product	Set	M	Non_Standard	
	Level	Set	M	InstRefDataReporting	
Attribute Section	Expiry Date	String	M	2021-08-27	
	Price Multiplier	number	M	1	
	Option Type	Enum	M	CALL	[PUTO, CALL, OPTL]
	Option Exercise Style	Enum	M	AMER	[AMER, BERM, EURO]
	Valuation Method or Trigger	Enum	M	Vanilla	CFI:2015 Char#5 (HM****)
	Delivery Type	Enum	M	Auction	CFI:2015 Char#6 (HM****)
	Underlying Asset Class.Rates (anyOf)	Object	C		
	Term of Contract Value	Integer	(M)	1	1 to 999 (excluding 0)
	Term of Contract Unit	Enum	(M)	DAYS	[DAYS, WEEK, MNTH, YEAR]
	Notional Currency	Enum	(M)	AUD	ISOCurrencyCode.json
	Reference Rate	Enum	(M)	AUD-CPI	
	Reference Rate Term Value	Integer	(M)	3	-999 to 999 (including 0)
	Reference Rate Term Unit	Enum	(M)	MNTH	[DAYS, WEEK, MNTH, YEAR]
	Other Notional Currency	Enum	(C)	EUR	ISOCurrencyCode.json
	Other Leg Reference Rate	Enum	(C)	USD-LIBOR-LIBO	
	Other Leg Reference Rate Term Value	Integer	(C)	3	-999 to 999 (including 0)
	Other Leg Reference Rate Term Unit	Enum	(C)	MNTH	[DAYS, WEEK, MNTH, YEAR]
	Underlying Asset Class.Credit (anyOf)	Object	C		
	Underlying (anyOf)	String	(M)	Underlying Instrument ISIN	
	Underlying Instrument ISIN	String	(M)	US87331AAB08	
	Underlying (anyOf)	String	(M)	Underlying Instrument LEI	
	Underlying Instrument LEI	String	(M)	5493005BBCF84ICNQ550	
	Underlying (anyOf)	String	(M)	Underlying Instrument Index	
	Underlying Instrument Index	String	(M)	ABX.HE.A	FpmlCreditIndex.json

Section	Attribute	Format	Cat	Example Value	Validation
	Underlying (anyOf)	String	(M)	Underlying Instrument Index Prop	
	Underlying Instrument Index Prop	String	(M)	11423-BCRICSTI	DSB Proprietary Index Enumeration
	Underlying Instrument Index Term Value	Integer	(C)	7	-999 to 999 (including 0)
	Underlying Instrument Index Term Unit	Enum	(C)	DAYS	
	Underlying Credit Index Series	Integer	(C)	3	
	Underlying Credit Index Version	Integer	(C)	5	
	Debt Seniority	Enum	(C)	SNDB	[SNDB, MZZD, SBOD, JUND]
	Underlying Asset Class.Foreign_Exchange (anyOf)	Object	C		
	Notional Currency	Enum	(M)	AUD	ISOCurrencyCode.json
	Other Notional Currency	Enum	(M)	EUR	ISOCurrencyCode.json
	Settlement Currency	Enum	(C)	EUR	ISOCurrencyCode.json
	Place of Settlement	Enum	(C)	Hong Kong	Country List
	Underlying Asset Class.Equity (anyOf)	Object	C		
	Strike Price Type	Enum	(M)	Monetary Value	
	Strike Price Type	Enum	(M)	Monetary Value	[Monetary Value, Percentage, Yield, Basis Points, etc.]
	Strike Price	String	(M)	1.5	
	Strike Price Currency	Enum	(M)	EUR	ISOCurrencyCode.json
	Underlying (anyOf)	String	(M)	Underlying Instrument ISIN	
	Underlying Instrument ISIN	String	(M)	GB0008706128	
	Underlying (anyOf)	String	(M)	Underlying Instrument Index	
	Underlying Instrument Index	Enum	(M)	MSCI EM USD	ESMA TTC
	Underlying (anyOf)	String	(M)	Underlying Instrument Index Prop	
	Underlying Instrument Index Prop	String	(M)	34810-JP16LMO	DSB Proprietary Index Enumeration
	Underlying Asset Class.Commodities (anyOf)	Object	C		
	Notional Currency	Enum	(M)	AUD	ISOCurrencyCode.json
	Underlying (anyOf)	String	(M)	Underlying Instrument Index	
	Underlying Instrument Index	Enum	(M)	OTHER	CommoditiesIndex.json
	Underlying (anyOf)	String	(M)	Underlying Instrument Index Prop	
	Underlying Instrument Index Prop	String	(M)	11339-MLCIINKC	DSB Proprietary Index Enumeration
	Underlying (anyOf)	String	(M)	Reference Rate	
	Reference Rate	Enum	(M)	LEAD-LME CASH	FpmlCommoditiesReferenceRate.json

Section	Attribute	Format	Cat	Example Value	Validation
	Base Product	Enum	(M)	ENVR	
	Sub Product	Enum	(M)	EMIS	
	Additional Sub Product	Enum	(M)	EUAE	
	Transaction Type	Enum	(M)	FUTR	
	Final Price Type	Enum	(M)	ARGM	
Identifier Section	Identification	String	D	EZ8QJGTBKK06	
	Status	String	D	New	
	Status Reason	String	D	<null>	Not applicable to a New record
	Last Update Dat Time	String	D	2021-02-23T00:00:13	YYYY-MM-DDThh:mm:ss
Derived Section	Full Name	String	M	Other Option Non_Standard 1 DAYS Multiple ISINs Multiple LEIs Multiple Indices ENVR EUAE ENVR EUAE Multiple Currencies 20210827	
	Classification Type	String	M	HMMBVA	
	Commodity Derivative Indicator	String	M	FALSE	
	Issuer or Operator of the Trading Venue Identifier	String	M	NA	
	Short Name	String	M	NA/O Oth Nstd Mlt Mlt 20210827	
	ISO Underlying Instrument Index	String	C	Multiple Indices	
	ISO Reference Rate	String	C	Multiple Indices	
	ISO Other Leg Reference Rate	String	C	Multiple Indices	
	ISO Place of Settlement	String	C	HK	Country List
	ISO Delivery Type	String	M	OPTL	[CASH, PHYS, OPTL]
	CFI Option Style and Type	String	M	American-Call	CFI:2015 Char#4 (HM****)

4.3 Multi Asset Non-Standard Swap

4.3.1 Request Template Layout

The table below illustrates the Request template layout for Multi-Asset Non-Standard [Swap] Product Definition where user can select combinations of Underlying Asset Classes. Each Underlying Asset Class if selected, provides a wider selection of Underlying Instruments and their associated attributes.

Section	Attribute	Format	Cat	Example Value	Validation
Header Section	Asset Class	Set	M	Other	CFI:2015 Char#2 (SM****)
	Instrument Type	Set	M	Swap	CFI:2015 Char#1 (SM****)
	Product	Set	M	Non_Standard	
	Level	Set	M	InstRefDataReporting	
Attribute Section	Expiry Date	String	M	2021-08-27	
	Price Multiplier	number	M	1	
	Delivery Type	Enum	M	Physical	[Cash, Physical]
	Underlying Asset Class.Rates (anyOf)	Object	C		
	Term of Contract (oneOf)	Object	(M)	By Tenor	
	Term of Contract Value	Integer	(M)	1	1 to 999 (excluding 0)
	Term of Contract Unit	Enum	(M)	DAYS	[DAYS, WEEK, MNTH, YEAR]
	Term of Contract (oneOf)	Object	(M)	By Effective Date	
	Effective Date	String	(M)	2021-08-27	
	Expiry Date Adjusted	Boolean	(C)	FALSE	
	Tenor Calculation Method	String	(C)	ESMA	
	Notional Currency	Enum	(M)	AUD	ISOCurrencyCode.json
	Reference Rate	Enum	(M)	AUD-CPI	
	Reference Rate Term Value	Integer	(M)	3	-999 to 999 (including 0)
	Reference Rate Term Unit	Enum	(M)	MNTH	[DAYS, WEEK, MNTH, YEAR]
	Other Notional Currency	Enum	(C)	EUR	ISOCurrencyCode.json
	Other Leg Reference Rate	Enum	(C)	USD-LIBOR-LIBO	
	Other Leg Reference Rate Term Value	Integer	(C)	3	-999 to 999 (including 0)
	Other Leg Reference Rate Term Unit	Enum	(C)	MNTH	[DAYS, WEEK, MNTH, YEAR]
	Underlying Asset Class.Credit (anyOf)	Object	C		
	Return or Payout Trigger	Enum	(M)	Credit Default	[Credit Default, Total Return, Other]
	Debt Seniority	Enum	(C)	SNDB	[SNDB, MZZD, SBOD, JUND]

Section	Attribute	Format	Cat	Example Value	Validation
	Underlying Instrument Index Term Value	Integer	(C)	7	-999 to 999 (including 0)
	Underlying Instrument Index Term Unit	Enum	(C)	DAYS	
	Underlying Credit Index Series	Integer	(C)	3	
	Underlying Credit Index Version	Integer	(C)	5	
	Underlying (anyOf)	String	(M)	Underlying Instrument ISIN	
	Underlying Instrument ISIN	String	(M)	US87331AAB08	
	Underlying (anyOf)	String	(M)	Underlying Instrument LEI	
	Underlying Instrument LEI	String	(M)	5493005BBCF84ICNQ550	
	Underlying (anyOf)	String	(M)	Underlying Instrument Index	
	Underlying Instrument Index	String	(M)	ABX.HE.A	FpmlCreditIndex.json
	Underlying (anyOf)	String	(M)	Underlying Instrument Index Prop	
	Underlying Instrument Index Prop	String	(M)	11423-BCRICSTI	DSB Proprietary Index Enumeration
	Underlying Asset Class.Foreign_Exchange (anyOf)	Object	C		
	Notional Currency	Enum	(M)	AUD	ISOCurrencyCode.json
	Other Notional Currency	Enum	(M)	EUR	ISOCurrencyCode.json
	Settlement Currency	Enum	(C)	EUR	ISOCurrencyCode.json
	Place of Settlement	Enum	(C)	Hong Kong	Country List
	Underlying Asset Class.Equity (anyOf)	Object	C		
	Return or Payout Trigger	Enum	(M)	Price	[Price, Dividend, Variance, etc.]
	Underlying (anyOf)	String	(M)	Underlying Instrument ISIN	
	Underlying Instrument ISIN	String	(M)	GB0008706128	
	Underlying (anyOf)	String	(M)	Underlying Instrument Index	
	Underlying Instrument Index	Enum	(M)	MSCI EM USD	ESMA TTC
	Underlying (anyOf)	String	(M)	Underlying Instrument Index Prop	
	Underlying Instrument Index Prop	String	(M)	34810-JP16LMO	DSB Proprietary Index Enumeration
	Underlying Asset Class.Commodities (anyOf)	Object	C		
	Notional Currency	Enum	(M)	AUD	ISOCurrencyCode.json
	Return or Payout Trigger	Enum	(M)	Total Return	[Contract for Difference (CFD), Total Return]
	Underlying (anyOf)	String	(M)	Underlying Instrument Index	
	Underlying Instrument Index	Enum	(M)	OTHER	CommoditiesIndex.json
	Underlying (anyOf)	String	(M)	Underlying Instrument Index Prop	
	Underlying Instrument Index Prop	String	(M)	11339-MLCIINKC	DSB Proprietary Index Enumeration

Section	Attribute	Format	Cat	Example Value	Validation
	Underlying (anyOf)	String	(M)	Reference Rate	
	Reference Rate				
	Reference Rate	Enum	(M)	LEAD-LME CASH	FpmlCommoditiesReferenceRate.json
	Other Reference Rate	Enum	(C)	ALUMINUM-COMEX	FpmlCommoditiesReferenceRate.json
	Base Product				
	Base Product	Enum	(M)	ENVR	
	Sub Product	Enum	(M)	EMIS	
	Additional Sub Product	Enum	(M)	EUAE	
	Other Notional Currency	Enum	(C)	EUR	ISOCurrencyCode.json
	Other Base Product				
	Other Base Product	Enum	(C)	ENVR	
	Other Sub Product	Enum	(C)	EMIS	
	Other Additional Sub Product	Enum	(C)	EUAE	
	Transaction Type	Enum	(M)	FUTR	
	Final Price Type	Enum	(M)	ARGM	

4.3.2 Record Template Layout

The table below illustrates the Record template layout for Multi-Asset Non-Standard [Swap] Product Definition that returns the details of the selected Underlying Asset Classes, their associated attributes and derived values where it is applicable.

Section	Attribute	Format	Cat	Example Value	Validation
Header Section#	Asset Class	Set	M	Other	CFI:2015 Char#2 (SM****)
	Instrument Type	Set	M	Swap	CFI:2015 Char#1 (SM****)
	Product	Set	M	Non_Standard	
	Level	Set	M	InstRefDataReporting	
Attribute Section	Expiry Date	String	M	2021-08-27	
	Price Multiplier	number	M	1	
	Delivery Type	Enum	M	Physical	[Cash, Physical] / CFI:2015 Char#6 (SM****)
	Underlying Asset Class.Rates (anyOf)	Object	C		
	Term of Contract Value	Integer	(M)	1	1 to 999 (excluding 0)
	Term of Contract Unit	Enum	(M)	DAYS	[DAYS, WEEK, MNTH, YEAR]
	Notional Currency	Enum	(M)	AUD	ISOCurrencyCode.json
	Reference Rate	Enum	(M)	AUD-CPI	
	Reference Rate Term Value	Integer	(M)	3	-999 to 999 (including 0)
	Reference Rate Term Unit	Enum	(M)	MNTH	[DAYS, WEEK, MNTH, YEAR]
	Other Notional Currency	Enum	(C)	EUR	ISOCurrencyCode.json
	Other Leg Reference Rate	Enum	(C)	USD-LIBOR-LIBO	
	Other Leg Reference Rate Term Value	Integer	(C)	3	-999 to 999 (including 0)
	Other Leg Reference Rate Term Unit	Enum	(C)	MNTH	[DAYS, WEEK, MNTH, YEAR]
	Underlying Asset Class.Credit (anyOf)	Object	C		
	Return or Payout Trigger	Enum	(M)	Credit Default	[Credit Default, Total Return, Other]
	Underlying (anyOf)	String	(M)	Underlying Instrument ISIN	
	Underlying Instrument ISIN	String	(M)	US87331AAB08	
	Underlying (anyOf)	String	(M)	Underlying Instrument LEI	
	Underlying Instrument LEI	String	(M)	5493005BBCF84ICNQ550	
	Underlying (anyOf)	String	(M)	Underlying Instrument Index	
	Underlying Instrument Index	String	(M)	ABX.HE.A	FpmlCreditIndex.json
	Underlying (anyOf)	String	(M)	Underlying Instrument Index Prop	
	Underlying Instrument Index Prop	String	(M)	11423-BCRICSTI	DSB Proprietary Index Enumeration

Section	Attribute	Format	Cat	Example Value	Validation
	Underlying Instrument Index Term Value	Integer	(C)	7	-999 to 999 (including 0)
	Underlying Instrument Index Term Unit	Enum	(C)	DAYS	[DAYS, WEEK, MNTH, YEAR]
	Underlying Credit Index Series	Integer	(C)	3	
	Underlying Credit Index Version	Integer	(C)	5	
	Debt Seniority	Enum	(C)	SNDB	[SNDB, MZZD, SBOD, JUND]
	Underlying Asset Class.Foreign_Exchange (anyOf)	Object	C		
	Notional Currency	Enum	(M)	AUD	ISOCurrencyCode.json
	Other Notional Currency	Enum	(M)	EUR	ISOCurrencyCode.json
	Settlement Currency	Enum	(C)	EUR	ISOCurrencyCode.json
	Place of Settlement	Enum	(C)	Hong Kong	Country List
	Underlying Asset Class.Equity (anyOf)	Object	C		
	Return or Payout Trigger	Enum	(M)	Price	[Price, Dividend, Variance, etc.]
	Underlying (anyOf)	String	(M)	Underlying Instrument ISIN	
	Underlying Instrument ISIN	String	(M)	GB0008706128	
	Underlying (anyOf)	String	(M)	Underlying Instrument Index	
	Underlying Instrument Index	Enum	(M)	MSCI EM USD	ESMA TTC
	Underlying (anyOf)	String	(M)	Underlying Instrument Index Prop	
	Underlying Instrument Index Prop	String	(M)	34810-JP16LMO	DSB Proprietary Index Enumeration
	Underlying Asset Class.Commodities (anyOf)	Object	C		
	Notional Currency	Enum	(M)	AUD	ISOCurrencyCode.json
	Return or Payout Trigger	Enum	(M)	Total Return	[Contract for Difference (CFD); Total Return]
	Underlying (anyOf)	String	(M)	Underlying Instrument Index	
	Underlying Instrument Index	Enum	(M)	OTHER	CommoditiesIndex.json
	Underlying (anyOf)	String	(M)	Underlying Instrument Index Prop	
	Underlying Instrument Index Prop	String	(M)	11339-MLCIINKC	DSB Proprietary Index Enumeration
	Underlying (anyOf)	String	(M)	Reference Rate	
	Reference Rate				
	Reference Rate	Enum	(M)	LEAD-LME CASH	FpmlCommoditiesReferenceRate.json
	Other Reference Rate	Enum	(C)	ALUMINUM-COMEX	FpmlCommoditiesReferenceRate.json
	Base Product	Enum	(M)	ENVR	
	Sub Product	Enum	(M)	EMIS	
	Additional Sub Product	Enum	(M)	EUAE	

Section	Attribute	Format	Cat	Example Value	Validation
	Other Notional Currency	Enum	(C)	EUR	ISOCurrencyCode.json
	Other Base Product	Enum	(C)	ENVR	
	Other Sub Product	Enum	(C)	EMIS	
	Other Additional Sub Product	Enum	(C)	EUAE	
	Transaction Type	Enum	(M)	FUTR	
	Final Price Type	Enum	(M)	ARGM	
Identifier Section	Identification	String	D	EZH4NLN52983	
	Status	String	D	New	
	Status Reason	String	D	<null>	Not applicable to a New record
	Last Update Dat Time	String	D	2021-02-23T00:00:13	YYYY-MM-DDThh:mm:ss
Derived Section	Full Name	String	M	Other Swap Non_Standard 1 DAYS Multiple ISINs Multiple LEIs Multiple Indices ENVR EUAE ENVR EUAE Multiple Currencies 20210827	
	Classification Type	String	M	SMMXXP	
	Commodity Derivative Indicator	String	M	FALSE	
	Issuer or Operator of the Trading Venue Identifier	String	M	NA	
	Short Name	String	M	NA/Swaps Oth Nstd Mlt Mlt 20210827	
	ISO Underlying Instrument Index	String	C	Multiple Indices	
	ISO Reference Rate	String	C	Multiple Indices	
	ISO Other Leg Reference Rate	String	C	Multiple Indices	
	ISO Place of Settlement	String	C	HK	Country List
	ISO Delivery Type	String	M	PHYS	[CASH, PHYS]