Derivatives Service Bureau

DSB Product Definitions

Annex 6 – Non-Standard

December 2023

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

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 Product Definitions

3.1 Instrument Matrix

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

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
	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

3.11 Commodites Non-Standard Forward

Section	ISO Attribute	NATIVE ISO Example Values	Cat	Reference
Product Definition Selection	Asset Class	T – Commodites	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	2020-02-14	M	RTS23/Field24
	Return or Payout Trigger	Contract for Difference (CFD)	M	CFI/5th letter
	Delivery Type	PHYS	M	CFI/6th letter
	Underlying Instrument Index Prop	34810-JCOPHSX	C	
	Underlying Instrument Index	Other	C	
	Reference Rate	SILVER-FIX	C	
	Base Product	METL	M	RTS 23 (EU 2017/585) Table 2
	Sub Product	NPRM	M	RTS 23 (EU 2017/585) Table 2
	Additional Sub Product	ALUM	M	RTS 23 (EU 2017/585) Table 2
	Transaction Type	FUTR	M	RTS23/Field38
	Final Price Type	ARGM	M	RTS23/Field39
	Price Multiplier	1	M	RTS23/ Field 25
Product Definition Derived	ISIN	EZ6XFC1YWBW1	D	RTS23/Field1
	Status	New	D	
	Status Reason	<null>	D	
	Last Update Date Time	2023-07-11T03:01:40	D	
	Parent UPI	QZR484D3WSG5	D	ISO 4914
	Full Name	Commodities Forward Non_Standard METL NPRM ALUM USD 20200214	D	RTS23/Field2
	Classification Type	JTBXCP	D	ISO 10962:2015
	Commodity Derivative Indicator	TRUE	D	RTS23/Field4
	Issuer or operator of the trading venue identifier	NA	D	RTS23/Field5
	Short Name	NA/Forward METL USD 20200214	D	ISO 18774: 2015
	Underlying Asset Type	Basket	D	CFI:2015 Char#3 (JT****)
	ISO Underlying Instrument Index	Multiple Indices	D	RTS23/Field28

3.12 Commodites Non-Standard Swap

Section	ISO Attribute	NATIVE ISO Example Values	Cat	Reference
Product Definition Selection	Asset Class	T – Commodites	M	CFI/2nd letter
	Instrument Type	S - Swap	M	CFI/1st letter
	Product	Non_Standard	M	
	Level	InstRefDataReporting	D	
Product Definition Input	Expiry Date	2020-02-15	M	RTS23/ Field 24
	Notional Currency	JPY	M	ISO 4217 (3-Char CCY)
	Delivery Type	CASH	M	ISO 20022 / CFI:2015 Char#6 (ST****)
	Return or Payout Trigger	Contract for Difference (CFD)	M	CFI:2015 Char#4 (ST****)
	Underlying Instrument Index	OTHER	C	CommoditiesIndex.json
	Underlying Instrument Index Prop	11339-MLBXBWGC	C	DSB Proprietary Index Enumeration
	Reference Rate	LEAD-LME CASH	C	ISDA Taxonomy 2.0
	Other Reference Rate	SILVER-FIX	C	ISDA Taxonomy 2.0
	Base Product	METL	M	RTS 23 (EU 2017/585) Table 2
	Sub Product	NPRM	M	RTS 23 (EU 2017/585) Table 2
	Additional Sub Product	ALUM	M	RTS 23 (EU 2017/585) Table 2
	Other Notional Currency	USD	C	ISO 4217 (3-Char CCY)
	Other Base Product	ENVR	C	RTS 23 (EU 2017/585) Table 2
	Other Sub Product	EMIS	C	RTS 23 (EU 2017/585) Table 2
	Other Additional Sub Product	CERE	C	RTS 23 (EU 2017/585) Table 2
	Transaction Type	FUTR	M	RTS23/Field38
	Final Price Type	ARGM	M	RTS23/Field39
	Price Multiplier	1	M	RTS23/ Field 25
Product Definition Derived	ISIN	EZV7CXTFZKV3	D	RTS23/Field1
	Status	New	D	
	Status Reason	<null>	D	
	Last Update Date Time	2023-07-06T10:19:53	D	
	Parent UPI	QZQ1PMQ3JSLM	D	ISO 4914
	Full Name	Commodities Swap Non_Standard MCEX JPY ENVR EMIS CERE USD 20200215	D	RTS23/Field2
	Classification Type	STQCXC		ISO 10962:2015
	Commodity Derivative Indicator	TRUE	D	RTS23/Field4

	Issuer or operator of the trading venue identifier	NA		RTS23/Field5
	Short Name	NA/Swap MCEX ENVR JPY USD 20200215	D	ISO 18774: 2015
	Underlying Asset Type	Multi Commodity	D	CFI:2015 Char#3 (ST****)
	ISO Underlying Instrument Index	Multiple Indices	D	RTS23/Field28

3.13 Commodites Non-Standard Option

Section	ISO Attribute	NATIVE ISO Example Values	Cat	Reference
Product Definition Selection	Asset Class	T – Commodites	M	CFI/2nd letter
	Instrument Type	H – Option	M	CFI/1st letter
	Product	Non_Standard	M	
	Level	InstRefDataReporting	D	
Product Definition Input	Expiry Date	2024-08-26	M	RTS23/ Field 24
	Notional Currency	USD	M	ISO 4217 (3-Char CCY)
	Option Type	PUTO	M	CFI:2015 Char#4 (HT****)
	Option Exercise Style	AMER	M	CFI:2015 Char#4 (HT****)
	Valuation Method or Trigger	Other	M	CFI:2015 Char#5 (HT****)
	Delivery Type	PHYS	M	CFI:2015 Char#6 (HT****)
	Underlying Instrument Index	OTHER	C	CommoditiesIndex.json
	Underlying Instrument Index Prop	34810-JCOPHSX	C	DSB Proprietary Index Enumeration
	Reference Rate	SILVER-FIX	C	ISDA Taxonomy 2.0
	Base Product	METL	M	RTS 23 (EU 2017/585) Table 2
	Sub Product	NPRM	C	RTS 23 (EU 2017/585) Table 2
	Additional Sub Product	ALUM	C	RTS 23 (EU 2017/585) Table 2
	Transaction Type	OTHR	M	RTS23/Field38
	Final Price Type	PLAT	M	RTS23/Field39
	Price Multiplier	1	M	RTS23/ Field 25
Product Definition Derived	ISIN	EZHB16Z2BV40	D	RTS23/Field1
	Status	New	D	
	Status Reason	<null>	D	
	Last Update Date Time	2023-08-07T05:27:09	D	
	Parent UPI	QZ37J3LGKXGG	D	ISO 4914
	Full Name	Commodities Option Non_Standard METL NPRM ALUM USD 20240826	D	RTS23/Field2

	Classification Type	HTIEMP	D	ISO 10962:2015
	Commodity Derivative Indicator	TRUE	D	RTS23/Field4
	Issuer or operator of the trading venue identifier	NA	D	RTS23/Field5
	Short Name	NA/Option METL Put USD 20240826	D	ISO 18774: 2015
	Underlying Asset Type	Index	D	CFI:2015 Char#3 (HT****)
	ISO Underlying Instrument Index	OTHER	D	RTS23/Field28

3.14 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.

The selection of the "Non Rates" template element allows the user to input the details of a product that does not contact a Reference Rate (Rates) and so does not require a Term Of Contract Value / Unit to be included in the definition of the ISIN.

Section	ISO Attribute	NATIVE ISO Example Values	Cat	Reference
Product Definition Selection	Asset Class	M - Other	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	USD	M	RTS23/Field13
	Expiry date	2017-06-30	M	RTS23/Field24
	Price Multiplier	1	M	RTS23/Field25
	Delivery type	C - CASH	M	CFI/6th letter
	Underlying instrument ISIN	*ISIN underlier*	C	RTS23/Field26
	Underlying instrument LEI	*Credit underlier*	C	RTS23/Field27
	Underlying Instrument Index	*Index underlier*	C	DSB
	Underlying Instrument Index Prop	*Prop Index underlier*	C	DSB
	Underlying Instrument Index Term Value	*Index underlier*	C	RTS23/Field29
	Underlying Instrument Index Term Unit	*Index underlier*	C	RTS23/Field29
	Underlying credit index series (RTS2 Annex IV Field 35)	*Credit underlier*	C	CPMI-IOSCO
	Underlying credit index version (RTS2 Annex IV Field 36)	*Credit underlier*	C	CPMI-IOSCO
	Debt Seniority	*Credit underlier*	C	CPMI-IOSCO
	Base Product	*Commodity underlier*	C	RTS23/Field35
	Sub Product	*Commodity underlier*	C	RTS23/Field36
	Additional Sub Product	*Commodity underlier*	C	RTS23/Field37
	Other Base Product	*Commodity underlier*	C	DSB
	Other Sub Product	*Commodity underlier*	C	DSB
	Other Additional Sub Product	*Commodity underlier*	C	DSB
	Transaction Type	*Commodity underlier*	C	RTS23/Field38
	Final Price type	*Commodity underlier*	C	RTS23/Field39
	Reference Rate (Commodities)	*Commodity underlier*	C	DSB
	Other Reference Rate (Commodities)	*Commodity underlier*	C	DSB
	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	*Rates underlier*	C	DSB
	Reference Rate Term Value	*Rates underlier*	C	RTS23/Field41
	Reference Rate Term Unit	*Rates underlier*	C	RTS23/Field41
	Other Leg Reference Rate	*Rates underlier*	C	DSB
	Other Leg Reference Rate Term Value	*Rates underlier*	C	RTS23/Field46
	Other Leg Reference Rate Term Unit	*Rates underlier*	C	RTS23/Field46
	Other Notional Currency	*FX underlier*	C	RTS23/Field47
	Settlement Currency	*Currency*	C	CPMI-IOSCO
	Place of Settlement	*Location of settlement*	C	DSB
	By Tenor ▼			
	Notional Currency	USD	M	RTS23/Field13
	Expiry date	2017-06-30	M	RTS23/Field24
	Price Multiplier	1	M	RTS23/Field25
	Delivery type	C - CASH	M	CFI/6th letter
	Underlying instrument ISIN	*ISIN underlier*	C	RTS23/Field26
	Underlying instrument LEI	*Credit underlier*	C	RTS23/Field27
	Underlying Instrument Index	*Index underlier*	C	DSB
	Underlying Instrument Index Prop	*Prop Index underlier*	C	DSB
	Underlying Instrument Index Term Value	*Index underlier*	C	RTS23/Field29
	Underlying Instrument Index Term Unit	*Index underlier*	C	RTS23/Field29
	Underlying credit index series (RTS2 Annex IV Field 35)	*Credit underlier*	C	CPMI-IOSCO
	Underlying credit index version (RTS2 Annex IV Field 36)	*Credit underlier*	C	CPMI-IOSCO
	Debt Seniority	*Credit underlier*	C	CPMI-IOSCO
	Base Product	*Commodity underlier*	C	RTS23/Field35
	Sub Product	*Commodity underlier*	C	RTS23/Field36
	Additional Sub Product	*Commodity underlier*	C	RTS23/Field37
	Other Base Product	*Commodity underlier*	C	DSB
	Other Sub Product	*Commodity underlier*	C	DSB
	Other Additional Sub Product	*Commodity underlier*	C	DSB
	Transaction Type	*Commodity underlier*	C	RTS23/Field38
	Final Price type	*Commodity underlier*	C	RTS23/Field39
	Reference Rate (Commodities)	*Commodity underlier*	C	DSB
	Other Reference Rate (Commodities)	*Commodity underlier*	C	DSB
	Reference Rate	*Rates underlier*	C	DSB

	Reference Rate Term Value	*Rates underlier*	C	RTS23/Field41
	Reference Rate Term Unit	*Rates underlier*	C	RTS23/Field41
	Other Leg Reference Rate	*Rates underlier*	C	DSB
	Other Leg Reference Rate Term Value	*Rates underlier*	C	RTS23/Field46
	Other Leg Reference Rate Term Unit	*Rates underlier*	C	RTS23/Field46
	Other Notional Currency	*FX underlier*	C	RTS23/Field47
	Settlement Currency	*Currency*	C	CPMI-IOSCO
	Place of Settlement	*Location of settlement*	C	DSB
	By Non Rates ▼			
	Notional Currency	USD	M	RTS23/Field13
	Expiry date	2017-06-30	M	RTS23/Field24
	Price Multiplier	1	M	RTS23/Field25
	Delivery type	C - CASH	M	CFI/6th letter
	Underlying instrument ISIN	*ISIN underlier*	C	RTS23/Field26
	Underlying instrument LEI	*Credit underlier*	C	RTS23/Field27
	Underlying Instrument Index	*Index underlier*	C	DSB
	Underlying Instrument Index Prop	*Prop Index underlier*	C	DSB
	Underlying Instrument Index Term Value	*Index underlier*	C	RTS23/Field29
	Underlying Instrument Index Term Unit	*Index underlier*	C	RTS23/Field29
	Underlying credit index series (RTS2 Annex IV Field 35)	*Credit underlier*	C	CPMI-IOSCO
	Underlying credit index version (RTS2 Annex IV Field 36)	*Credit underlier*	C	CPMI-IOSCO
	Debt Seniority	*Credit underlier*	C	CPMI-IOSCO
	Base Product	*Commodity underlier*	C	RTS23/Field35
	Sub Product	*Commodity underlier*	C	RTS23/Field36
	Additional Sub Product	*Commodity underlier*	C	RTS23/Field37
	Other Base Product	*Commodity underlier*	C	DSB
	Other Sub Product	*Commodity underlier*	C	DSB
	Other Additional Sub Product	*Commodity underlier*	C	DSB
	Transaction Type	*Commodity underlier*	C	RTS23/Field38
	Final Price type	*Commodity underlier*	C	RTS23/Field39
	Reference Rate (Commodities)	*Commodity underlier*	C	DSB
	Other Reference Rate (Commodities)	*Commodity underlier*	C	DSB
	Other Notional Currency	*FX underlier*	C	RTS23/Field47
	Settlement Currency	*Currency*	C	CPMI-IOSCO
	Place of Settlement	*Location of settlement*	C	DSB
	ISIN Status	New	D	DSB
	Version	2	D	DSB

Product Definition Derived	Parent	<null>	D	DSB
	Identification	E1234567891	D	RTS23/Field1
	Full Name	Other Swap Non_Standard USD 20170630	D	RTS23/Field2
	Classification Type	SMMXXC	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 Oth Oth USD 20170630	D	RTS23/Field7
	Underlying Asset type	M - Other	D	CFI/3rd letter
	ISO Delivery Type	*Cash*	D	RTS23/Field34; CFI/6th letter
	ISO Underlying Instrument Index	*Truncated Index name if provided*	D	RTS23/Field28
	ISO Reference Rate	*Truncated Reference Rate if provided*	D	RTS23/Field40
	ISO Other Leg Reference Rate	*Truncated Reference Rate if provided*	D	RTS23/Field45
	ISO Place of Settlement	*Truncated Place of settlement if provided*	D	ISO-3166

3.15 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.

The selection of the “Non Rates” template element allows the user to input the details of a product that does not contact a Reference Rate (Rates) and so does not require a Term Of Contract Value / Unit to be included in the definition of the ISIN.

Section	ISO Attribute	NATIVE ISO Example Values	Cat	Reference
Product Definition Selection	Asset Class	M - Other	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	USD	M	RTS23/Field13
	Expiry date	2017-06-30	M	RTS23/Field24
	Price Multiplier	1	M	RTS23/Field25
	Underlying instrument ISIN	*ISIN underlier*	C	RTS23/Field26
	Underlying instrument LEI	*Credit underlier*	C	RTS23/Field27
	Underlying Instrument Index	*Index underlier*	C	DSB
	Underlying Instrument Index Prop	*Optional field if 'Custom Prop Index' selected above*	C	DSB
	Underlying Instrument Index Term Value	*Index underlier*	C	RTS23/Field29
	Underlying Instrument Index Term Unit	*Index underlier*	C	RTS23/Field29
	Underlying credit index series (RTS2 Annex IV Field 35)	*Credit underlier*	C	CPMI-IOSCO
	Underlying credit index version (RTS2 Annex IV Field 36)	*Credit underlier*	C	CPMI-IOSCO
	Debt Seniority	*Credit underlier*	C	CPMI-IOSCO
	Strike Price Type	*Monetary Value*	M	RTS23/Field31
	Strike Price	*Strike Price of Equity option*	M	RTS23/Field31
	Strike Price Currency	*To be populated if strike price type ='Monetary Value' or 'PNDG'*	M	RTS23/Field32
	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	CFI/6th letter
	Base Product	*Commodity underlier*	C	RTS23/Field35
	Sub Product	*Commodity underlier*	C	RTS23/Field36
	Additional Sub Product	*Commodity underlier*	C	RTS23/Field37
	Other Base Product	*Commodity underlier*	C	DSB
	Other Sub Product	*Commodity underlier*	C	DSB
	Other Additional Sub Product	*Commodity underlier*	C	DSB
	Transaction Type	*Commodity underlier*	C	RTS23/Field38
	Final Price type	*Commodity underlier*	C	RTS23/Field39
	Reference Rate (Commodities)	*Commodity underlier*	C	DSB
	Other Reference Rate (Commodities)	*Commodity underlier*	C	DSB
	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	*Rates underlier*	C	DSB
	Reference Rate Term Value	*Rates underlier*	C	RTS23/Field41
	Reference Rate Term Unit	*Rates underlier*	C	RTS23/Field41
	Other Leg Reference Rate	*Rates underlier*	C	DSB
	Other Leg Reference Rate Term Value	*Rates underlier*	C	RTS23/Field46
	Other Leg Reference Rate Term Unit	*Rates underlier*	C	RTS23/Field46
	Other Notional Currency	*FX underlier*	C	RTS23/Field47
	Settlement Currency	*Currency*	C	CPMI-IOSCO
	Place of Settlement	*Location of settlement*	C	DSB
	By Tenor ▼			
	Notional Currency	USD	M	RTS23/Field13
	Expiry date	2017-06-30	M	RTS23/Field24
	Price Multiplier	1	M	RTS23/Field25
	Underlying instrument ISIN	*ISIN underlier*	C	RTS23/Field26
	Underlying instrument LEI	*Credit underlier*	C	RTS23/Field27
	Underlying Instrument Index	*Index underlier*	C	DSB
	Underlying Instrument Index Prop	*Optional field if 'Custom Prop Index' selected above*	C	DSB
	Underlying Instrument Index Term Value	*Index underlier*	C	RTS23/Field29
	Underlying Instrument Index Term Unit	*Index underlier*	C	RTS23/Field29

	Underlying credit index series (RTS2 Annex IV Field 35)	*Credit underlier*	C	CPMI-IOSCO
	Underlying credit index version (RTS2 Annex IV Field 36)	*Credit underlier*	C	CPMI-IOSCO
	Debt Seniority	*Credit underlier*	C	CPMI-IOSCO
	Strike Price Type	*Monetary Value*	M	RTS23/Field31
	Strike Price	*Strike Price of Equity option*	M	RTS23/Field31
	Strike Price Currency	*To be populated if strike price type ='Monetary Value' or 'PNDG'*	M	RTS23/Field32
	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	CFI/6th letter
	Base Product	*Commodity underlier*	C	RTS23/Field35
	Sub Product	*Commodity underlier*	C	RTS23/Field36
	Additional Sub Product	*Commodity underlier*	C	RTS23/Field37
	Other Base Product	*Commodity underlier*	C	DSB
	Other Sub Product	*Commodity underlier*	C	DSB
	Other Additional Sub Product	*Commodity underlier*	C	DSB
	Transaction Type	*Commodity underlier*	C	RTS23/Field38
	Final Price type	*Commodity underlier*	C	RTS23/Field39
	Reference Rate (Commodities)	*Commodity underlier*	C	DSB
	Other Reference Rate (Commodities)	*Commodity underlier*	C	DSB
	Reference Rate	*Rates underlier*	C	DSB
	Reference Rate Term Value	*Rates underlier*	C	RTS23/Field41
	Reference Rate Term Unit	*Rates underlier*	C	RTS23/Field41
	Other Leg Reference Rate	*Rates underlier*	C	DSB
	Other Leg Reference Rate Term Value	*Rates underlier*	C	RTS23/Field46
	Other Leg Reference Rate Term Unit	*Rates underlier*	C	RTS23/Field46
	Other Notional Currency	*FX underlier*	C	RTS23/Field47
	Settlement Currency	*Currency*	C	CPMI-IOSCO
	Place of Settlement	*Location of settlement*	C	DSB
	By Non Rates ▼			
	Notional Currency	USD	M	RTS23/Field13
	Expiry date	2017-06-30	M	RTS23/Field24
	Price Multiplier	1	M	RTS23/Field25
	Underlying instrument ISIN	*ISIN underlier*	C	RTS23/Field26
	Underlying instrument LEI	*Credit underlier*	C	RTS23/Field27
	Underlying Instrument Index	*Index underlier*	C	DSB
	Underlying Instrument Index Prop	*Optional field if 'Custom Prop Index' selected above*	C	DSB

	Underlying Instrument Index Term Value	*Index underlier*	C	RTS23/Field29
	Underlying Instrument Index Term Unit	*Index underlier*	C	RTS23/Field29
	Underlying credit index series (RTS2 Annex IV Field 35)	*Credit underlier*	C	CPMI-IOSCO
	Underlying credit index version (RTS2 Annex IV Field 36)	*Credit underlier*	C	CPMI-IOSCO
	Debt Seniority	*Credit underlier*	C	CPMI-IOSCO
	Strike Price Type	*Monetary Value*	M	RTS23/Field31
	Strike Price	*Strike Price of Equity option*	M	RTS23/Field31
	Strike Price Currency	*To be populated if strike price type ='Monetary Value' or 'PNDG'*	M	RTS23/Field32
	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	CFI/6th letter
	Base Product	*Commodity underlier*	C	RTS23/Field35
	Sub Product	*Commodity underlier*	C	RTS23/Field36
	Additional Sub Product	*Commodity underlier*	C	RTS23/Field37
	Other Base Product	*Commodity underlier*	C	DSB
	Other Sub Product	*Commodity underlier*	C	DSB
	Other Additional Sub Product	*Commodity underlier*	C	DSB
	Transaction Type	*Commodity underlier*	C	RTS23/Field38
	Final Price type	*Commodity underlier*	C	RTS23/Field39
	Reference Rate (Commodities)	*Commodity underlier*	C	DSB
	Other Reference Rate (Commodities)	*Commodity underlier*	C	DSB
	Other Notional Currency	*FX underlier*	C	RTS23/Field47
	Settlement Currency	*Currency*	C	CPMI-IOSCO
	Place of Settlement	*Location of settlement*	C	DSB
Product Definition Derived	ISIN Status	New	D	DSB
	Version	2	D	DSB
	Parent	<null>	D	DSB
	Identification	EZ1234567891	D	RTS23/Field1
	Full Name	Other Option Non_Standard USD 20170630	D	RTS23/Field2
	Classification Type	HMMXMC	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 NStd USD 20170630	D	RTS23/Field7
	Underlying Asset type	M - Other	D	CFI/3rd letter
	ISO Delivery Type	*Cash*	D	RTS23/Field34; CFI/6th letter
	ISO Underlying Instrument Index	*Truncated Index name if provided*	D	RTS23/Field28

	ISO Reference Rate	*Truncated Reference Rate if provided*	D	RTS23/Field40
	ISO Other Leg Reference Rate	*Truncated Reference Rate if provided*	D	RTS23/Field45
	ISO Place of Settlement	*Truncated Place of settlement if provided*	D	ISO-3166

3.16 Miscellaneous

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.

The selection of the "Non Rates" template element allows the user to input the details of a product that does not contact a Reference Rate (Rates) and so does not require a Term Of Contract Value / Unit to be included in the definition of the ISIN.

Section	ISO Attribute	NATIVE ISO Example Values	Cat	Reference
Product Definition Selection	Asset Class	M - Other	M	CFI/2nd letter
	Instrument Type	M - Other	M	CFI/1st letter
	Product	Non_Standard	M	
	Level	InstRefDataReporting	D	
Product Definition Input	**By Effective Date ▼**			
	Notional Currency	USD	M	RTS23/Field13
	Expiry date	2017-06-30	M	RTS23/Field24
	Price Multiplier	1	M	RTS23/Field25
	Underlying instrument ISIN	*ISIN underlier*	C	RTS23/Field26
	Underlying instrument LEI	*Credit underlier*	C	RTS23/Field27
	Underlying Instrument Index	*Index underlier*	C	DSB
	Underlying Instrument Index Prop	*Optional field if 'Custom Prop Index' selected above*	C	DSB
	Underlying Instrument Index Term Value	*Index underlier*	C	RTS23/Field29
	Underlying Instrument Index Term Unit	*Index underlier*	C	RTS23/Field29
	Underlying credit index series (RTS2 Annex IV Field 35)	*Credit underlier*	C	CPMI-IOSCO
	Underlying credit index version (RTS2 Annex IV Field 36)	*Credit underlier*	C	CPMI-IOSCO
	Debt Seniority	*Credit underlier*	C	CPMI-IOSCO
	Option type	*Optional field – "X" permittable value if not known at execution*	C	RTS23/Field30

	Strike Price Type	*Monetary Value*	M	RTS23/Field31
	Strike Price	*Strike Price of Equity option*	M	RTS23/Field31
	Strike Price Currency	*To be populated if strike price type ='Monetary Value' or 'PNDG'*	M	RTS23/Field32
	Option exercise style	*Optional field – "X" permittable value if not known at execution*	C	RTS23/Field33
	Base Product	*Commodity underlier*	C	RTS23/Field35
	Sub Product	*Commodity underlier*	C	RTS23/Field36
	Other Base Product	*Commodity underlier*	C	DSB
	Other Sub Product	*Commodity underlier*	C	DSB
	Other Additional Sub Product	*Commodity underlier*	C	DSB
	Additional Sub Product	*Commodity underlier*	C	RTS23/Field37
	Transaction Type	*Commodity underlier*	C	RTS23/Field38
	Final Price type	*Commodity underlier*	C	RTS23/Field39
	Reference Rate (Commodities)	*Commodity underlier*	C	DSB
	Other Reference Rate (Commodities)	*Commodity underlier*	C	DSB
	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	*Rates underlier*	C	DSB
	Reference Rate Term Value	*Rates underlier*	C	RTS23/Field41
	Reference Rate Term Unit	*Rates underlier*	C	RTS23/Field41
	Other Leg Reference Rate	*Rates underlier*	C	DSB
	Other Leg Reference Rate Term Value	*Rates underlier*	C	RTS23/Field46
	Other Leg Reference Rate Term Unit	*Rates underlier*	C	RTS23/Field46
	Other Notional Currency	*FX underlier*	C	RTS23/Field47
	Settlement Currency	*Currency*	C	CPMI-IOSCO
	Place of Settlement	*Location of settlement*	C	DSB
	By Tenor ▼			
	Notional Currency	USD	M	RTS23/Field13
	Expiry date	2017-06-30	M	RTS23/Field24
	Price Multiplier	1	M	RTS23/Field25
	Underlying instrument ISIN	*ISIN underlier*	C	RTS23/Field26
	Underlying instrument LEI	*Credit underlier*	C	RTS23/Field27
	Underlying Instrument Index	*Index underlier*	C	DSB
	Underlying Instrument Index Prop	*Optional field if 'Custom Prop Index' selected above*	C	DSB
	Underlying Instrument Index Term Value	*Index underlier*	C	RTS23/Field29

	Underlying Instrument Index Term Unit	*Index underlier*	C	RTS23/Field29
	Underlying credit index series (RTS2 Annex IV Field 35)	*Credit underlier*	C	CPMI-IOSCO
	Underlying credit index version (RTS2 Annex IV Field 36)	*Credit underlier*	C	CPMI-IOSCO
	Debt Seniority	*Credit underlier*	C	CPMI-IOSCO
	Option type	*Optional field – "X" permittable value if not known at execution*	C	RTS23/Field30
	Strike Price Type	*Monetary Value*	M	RTS23/Field31
	Strike Price	*Strike Price of Equity option*	M	RTS23/Field31
	Strike Price Currency	*To be populated if strike price type ='Monetary Value' or 'PNDG'*	M	RTS23/Field32
	Option exercise style	*Optional field – "X" permittable value if not known at execution*	C	RTS23/Field33
	Base Product	*Commodity underlier*	C	RTS23/Field35
	Sub Product	*Commodity underlier*	C	RTS23/Field36
	Other Base Product	*Commodity underlier*	C	DSB
	Other Sub Product	*Commodity underlier*	C	DSB
	Other Additional Sub Product	*Commodity underlier*	C	DSB
	Additional Sub Product	*Commodity underlier*	C	RTS23/Field37
	Transaction Type	*Commodity underlier*	C	RTS23/Field38
	Final Price type	*Commodity underlier*	C	RTS23/Field39
	Reference Rate (Commodities)	*Commodity underlier*	C	DSB
	Other Reference Rate (Commodities)	*Commodity underlier*	C	DSB
	Reference Rate	*Rates underlier*	C	DSB
	Reference Rate Term Value	*Rates underlier*	C	RTS23/Field41
	Reference Rate Term Unit	*Rates underlier*	C	RTS23/Field41
	Other Leg Reference Rate	*Rates underlier*	C	DSB
	Other Leg Reference Rate Term Value	*Rates underlier*	C	RTS23/Field46
	Other Leg Reference Rate Term Unit	*Rates underlier*	C	RTS23/Field46
	Other Notional Currency	*FX underlier*	C	RTS23/Field47
	Settlement Currency	*Currency*	C	CPMI-IOSCO
	Place of Settlement	*Location of settlement*	C	DSB
	By Non Rates ▼			
	Notional Currency	USD	M	RTS23/Field13
	Expiry date	2017-06-30	M	RTS23/Field24
	Price Multiplier	1	M	RTS23/Field25
	Underlying instrument ISIN	*ISIN underlier*	C	RTS23/Field26
	Underlying instrument LEI	*Credit underlier*	C	RTS23/Field27
	Underlying Instrument Index	*Index underlier*	C	DSB
	Underlying Instrument Index Prop	*Optional field if 'Custom Prop Index' selected above*	C	DSB
	Underlying Instrument Index Term Value	*Index underlier*	C	RTS23/Field29

	Underlying Instrument Index Term Unit	*Index underlier*	C	RTS23/Field29
	Underlying credit index series (RTS2 Annex IV Field 35)	*Credit underlier*	C	CPMI-IOSCO
	Underlying credit index version (RTS2 Annex IV Field 36)	*Credit underlier*	C	CPMI-IOSCO
	Debt Seniority	*Credit underlier*	C	CPMI-IOSCO
	Option type	*Optional field – "X" permittable value if not known at execution*	C	RTS23/Field30
	Strike Price Type	*Monetary Value*	M	RTS23/Field31
	Strike Price	*Strike Price of Equity option*	M	RTS23/Field31
	Strike Price Currency	*To be populated if strike price type ='Monetary Value' or 'PNDG'*	M	RTS23/Field32
	Option exercise style	*Optional field – "X" permittable value if not known at execution*	C	RTS23/Field33
	Base Product	*Commodity underlier*	C	RTS23/Field35
	Sub Product	*Commodity underlier*	C	RTS23/Field36
	Other Base Product	*Commodity underlier*	C	DSB
	Other Sub Product	*Commodity underlier*	C	DSB
	Other Additional Sub Product	*Commodity underlier*	C	DSB
	Additional Sub Product	*Commodity underlier*	C	RTS23/Field37
	Transaction Type	*Commodity underlier*	C	RTS23/Field38
	Final Price type	*Commodity underlier*	C	RTS23/Field39
	Reference Rate (Commodities)	*Commodity underlier*	C	DSB
	Other Reference Rate (Commodities)	*Commodity underlier*	C	DSB
	Other Notional Currency	*FX underlier*	C	RTS23/Field47
	Settlement Currency	*Currency*	C	CPMI-IOSCO
	Place of Settlement	*Location of settlement*	C	DSB
Product Definition Derived	ISIN Status	New	D	DSB
	Version	2	D	DSB
	Parent	<null>	D	DSB
	Identification	E1234567891	D	RTS23/Field1
	Full Name	Other Other Non_Standard USD 20170630	D	RTS23/Field2
	Classification Type	MMSXXX	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/Oth Oth USD 20170630	D	RTS23/Field7
	Further Grouping	S - Other OTC Derivative Products	D	CFI/3rd letter
	ISO Underlying Instrument Index	*Truncated Index name if provided*	D	RTS23/Field28
	ISO Reference Rate	*Truncated Reference Rate if provided*	D	RTS23/Field40
	ISO Other Leg Reference Rate	*Truncated Reference Rate if provided*	D	RTS23/Field45
	ISO Place of Settlement	*Truncated Place of settlement if provided*	D	ISO-3166