

DERIVATIVES SERVICE BUREAU (DSB) LTD

Currency Code

Enumeration Definition

Version 3

Date	Status	Version	Revision Details
07 Sept 2022	Initial	1	Initial Version
08 Feb 2023	Change	2	Update Impacted Product Templates
17 Oct 2023	Change	3	Added OTC ISIN details

1. Introduction

This document provides the user with the details of an enumeration set used within the OTC ISIN and UPI Services.

1.1 Input Data Source

This section provides the exact reference or source of the underlier input values for the OTC ISIN and UPI Services.

Data Source	OTC ISIN	UPI		Source	Version
	Underlying Instrument	Underlier Type	Underlier ID Source		
Currency Code	Notional Currency/Other Notional Currency	Currency Code	CCY	ISO 4217	Latest version

1.2 JSON Codesets

This section provides the JSON codeset name of the underlier input values for the OTC ISIN and UPI Services.

Codeset Name	OTC ISIN	UPI	Last Modified Date
	Underlying Instrument	Underlier Type	
ISOCurrencyCode.json	Notional Currency/Other Notional Currency	Currency Code	2022-04-27

1.3 Impacted Product Templates

The enumeration values defined in this document depend on the product.

The following table presents the impacted products that make use of the enumeration list.

*Underlier type is not a required input value.

Asset Class	Instrument Type	Product	OTC ISIN	UPI		Allowed Input
			Underlying Instrument	Underlier Type	Underlier ID Source	
Foreign_Exchange	Forward	NDF	Notional Currency/Other Notional Currency	Currency Code*	CCY	Currency Pair
Foreign_Exchange	Forward	Forward		Currency Code*	CCY	Currency Pair

Asset Class	Instrument Type	Product	OTC ISIN	UPI		Allowed Input
			Underlying Instrument	Underlier Type	Underlier ID Source	
Foreign_Exchange	Forward	Vol_Var		Currency Code*	CCY	Currency Pair
Foreign_Exchange	Forward	Rolling_Spot		Currency Code*	CCY	Currency Pair
Foreign_Exchange	Forward	Contract_For_Difference		Currency Code*	CCY	Currency Pair
Foreign_Exchange	Forward	Spreadbet		Currency Code*	CCY	Currency Pair
Foreign_Exchange	Option	NDO		Currency Code*	CCY	Currency Pair
Foreign_Exchange	Option	Digital_Option		Currency Code*	CCY	Currency Pair
Foreign_Exchange	Option	Barrier_Option		Currency Code*	CCY	Currency Pair
Foreign_Exchange	Option	Vanilla_Option		Currency Code*	CCY	Currency Pair
Foreign_Exchange	Option	Forward_Vol_Agreement		Currency Code*	CCY	Currency Pair
Foreign_Exchange	Option	Target_Option		Currency Code*	CCY	Currency Pair
Foreign_Exchange	Swap	Non_Deliverable_FX_Swap		Currency Code*	CCY	Currency Pair
Foreign_Exchange	Swap	FX_Swap		Currency Code*	CCY	Currency Pair
Foreign_Exchange	Forward	Non_Standard		Currency Code*	CCY	Currency Pair
Foreign_Exchange	Option	Non_Standard		Currency Code*	CCY	Currency Pair
Other	Other	Non_Standard		Currency Code*	CCY	Currency Pair
Other	Option	Non_Standard		Currency Code*	CCY	Currency Pair
Other	Swap	Non_Standard		Currency Code*	CCY	Currency Pair
Other	Forward	Non_Standard		Currency Code*	CCY	Currency Pair

Asset Class	Instrument Type	Product	OTC ISIN	UPI		Allowed Input
			Underlying Instrument	Underlier Type	Underlier ID Source	
Rates	Swap	Cross_Currency_Fixed_Fixed		Not applicable		Currency Pair
Rates	Swap	Cross_Currency_Fixed_Float		Currency Pair		
Rates	Swap	Cross_Currency_Fixed_Float_NDS		Currency Pair		
Rates	Swap	Cross_Currency_Inflation_Swap		Currency Pair		
Rates	Swap	Cross_Currency_Zero_Coupon		Currency Pair		
Rates	Swap	Non_Standard		Currency Pair		
Commodities	Swap	Non_Standard		Currency Pair		
Credit	Swap	Corporate	Notional Currency			Single Currency
Credit	Swap	Sovereign		Single Currency		
Credit	Swap	Municipal		Single Currency		
Credit	Swap	Loan		Single Currency		
Credit	Swap	Index_Tranche		Single Currency		
Credit	Swap	ABS		Single Currency		
Credit	Swap	Index		Single Currency		
Credit	Swap	Total_Return_Swap		Single Currency		
Credit	Option	Single_Name_Swaption		Single Currency		
Credit	Option	Index_Swaption		Single Currency		
Credit	Forward	Non_Standard		Single Currency		
Credit	Swap	Non_Standard		Single Currency		
Credit	Option	Non_Standard		Single Currency		

Asset Class	Instrument Type	Product	OTC ISIN	UPI		Allowed Input
			Underlying Instrument	Underlier Type	Underlier ID Source	
Equity	Swap	Price_Return_Basic_Performance_Single_Name				Single Currency
Equity	Swap	Price_Return_Basic_Performance_Single_Index				Single Currency
Equity	Swap	Parameter_Return_Dividend_Single_Name				Single Currency
Equity	Swap	Parameter_Return_Dividend_Single_Index				Single Currency
Equity	Swap	Parameter_Return_Variance_Single_Name				Single Currency
Equity	Swap	Parameter_Return_Variance_Single_Index				Single Currency
Equity	Swap	Price_Return_Basic_Performance_Single_Name_CFD				Single Currency
Equity	Swap	Price_Return_Basic_Performance_Single_Index_CFD				Single Currency
Equity	Forward	Price_Return_Basic_Performance_Single_Index_CFD				Single Currency
Equity	Swap	Parameter_Return_Volatility_Single_Name				Single Currency
Equity	Swap	Parameter_Return_Volatility_Single_Index				Single Currency
Equity	Forward	Price_Return_Basic_Performance_Single_Name_CFD				Single Currency
Equity	Option	Single_Name				Single Currency
Equity	Forward	Price_Return_Basic_Performance_Single_Name				Single Currency
Equity	Swap	Portfolio_Swap_Single_Name				Single Currency
Equity	Swap	Portfolio_Swap_Other				Single Currency
Equity	Option	Single_Index				Single Currency
Equity	Forward	Price_Return_Basic_Performance_Single_Index				Single Currency

Asset Class	Instrument Type	Product	OTC ISIN	UPI		Allowed Input
			Underlying Instrument	Underlier Type	Underlier ID Source	
Equity	Swap	Portfolio_Swap_Single_Index				Single Currency
Equity	Forward	Price_Return_Basic_Performance_Basket				Single Currency
Equity	Swap	Portfolio_Swap				Single Currency
Equity	Swap	Price_Return_Basic_Performance_Basket_CFD				Single Currency
Equity	Swap	Parameter_Return_Volatility_Basket				Single Currency
Equity	Forward	Price_Return_Basic_Performance_Basket_CFD				Single Currency
Equity	Swap	Price_Return_Basic_Performance_Basket				Single Currency
Equity	Swap	Parameter_Return_Dividend_Basket				Single Currency
Equity	Swap	Parameter_Return_Variance_Basket				Single Currency
Equity	Option	Basket				Single Currency
Equity	Swap	Non_Standard				Single Currency
Equity	Option	Non_Standard				Single Currency
Equity	Forward	Non_Standard				Single Currency
Rates	Forward	Debt				Single Currency
Rates	Forward	FRA_Index				Single Currency
Rates	Forward	FRA_Other				Single Currency
Rates	Option	CapFloor				Single Currency
Rates	Option	Debt_Option				Single Currency

Asset Class	Instrument Type	Product	OTC ISIN	UPI		Allowed Input
			Underlying Instrument	Underlier Type	Underlier ID Source	
Rates	Option	Inflation_CapFloor				Single Currency
Rates	Option	Non_Standard				Single Currency
Rates	Option	Swaption				Single Currency
Rates	Swap	Basis				Single Currency
Rates	Swap	Basis_OIS				Single Currency
Rates	Swap	Fixed_Fixed				Single Currency
Rates	Swap	Fixed_Float				Single Currency
Rates	Swap	Fixed_Float_OIS				Single Currency
Rates	Swap	Fixed_Float_Zero_Coupon				Single Currency
Rates	Swap	Inflation_Basis				Single Currency
Rates	Swap	Inflation_Basis_YoY				Single Currency
Rates	Swap	Inflation_Basis_Zero_Coupon				Single Currency
Rates	Swap	Inflation_Fixed_Float_YoY				Single Currency
Rates	Swap	Inflation_Fixed_Float_Zero_Coupon				Single Currency
Rates	Swap	Inflation_Swap				Single Currency
Rates	Swap	Non_Standard				Single Currency
Commodities	Swap	Swap				Single Currency
Commodities	Swap	Single_Index				Single Currency

Asset Class	Instrument Type	Product	OTC ISIN	UPI		Allowed Input
			Underlying Instrument	Underlier Type	Underlier ID Source	
Commodities	Option	Swaption				Single Currency
Commodities	Forward	Forward				Single Currency
Commodities	Swap	Basis_Swap				Single Currency
Commodities	Option	Option				Single Currency
Commodities	Swap	Multi_Exotic_Swap				Single Currency
Commodities	Forward	Single_Index				Single Currency
Commodities	Option	Single_Index				Single Currency
Commodities	Forward	Multi_Exotic_Forward				Single Currency
Commodities	Option	Multi_Exotic_Option				Single Currency
Commodities	Forward	Non_Standard				Single Currency
Commodities	Option	Non_Standard				Single Currency

2. Enumeration Lists

2.1 Currency Code

In the table, Currency Code is enumerated as an underlier and an attribute which is described in the impacted product templates.

Enum [Currency Code]	Elaboration [Currency Name]
EUR	Euro
GBP	Pound Sterling
AUD	Australian Dollar
NZD	New Zealand Dollar
USD	US Dollar
CAD	Canadian Dollar
CHF	Swiss Franc
JPY	Yen
AED	UAE Dirham
AFN	Afghani
ALL	Lek
AMD	Armenian Dram
ANG	Netherlands Antillean Guilder
AOA	Kwanza
ARS	Argentine Peso
AWG	Aruban Florin
AZN	Azerbaijani Manat
BAM	Convertible Mark
BBD	Barbados Dollar
BDT	Taka
BGN	Bulgarian Lev

BHD	Bahraini Dinar
BIF	Burundi Franc
BMD	Bermudian Dollar
BND	Brunei Dollar
BOB	Boliviano
BOV	Mvdol
BRL	Brazilian Real
BSD	Bahamian Dollar
BTN	Ngultrum
BWP	Pula
BYN	Belarusian Ruble
BYR	Belarusian Ruble
BZD	Belize Dollar
CDF	Congolese Franc
CHE	WIR Euro
CHW	WIR Franc
CLF	Unidad de Fomento
CLP	Chilean Peso
CNY	Yuan Renminbi
COP	Colombian Peso
COU	Unidad de Valor Real
CRC	Costa Rican Colon
CUC	Peso Convertible
CUP	Cuban Peso
CVE	Cabo Verde Escudo

CZK	Czech Koruna
DJF	Djibouti Franc
DKK	Danish Krone
DOP	Dominican Peso
DZD	Algerian Dinar
EGP	Egyptian Pound
ERN	Nakfa
ETB	Ethiopian Birr
FJD	Fiji Dollar
FKP	Falkland Islands Pound
GEL	Lari
GHS	Ghana Cedi
GIP	Gibraltar Pound
GMD	Dalasi
GNF	Guinea Franc
GTQ	Quetzal
GYD	Guyana Dollar
HKD	Hong Kong Dollar
HNL	Lempira
HRK	Kuna
HTG	Gourde
HUF	Forint
IDR	Rupiah
ILS	New Israeli Sheqel
INR	Indian Rupee

IQD	Iraqi Dinar
IRR	Iranian Rial
ISK	Iceland Krona
JMD	Jamaican Dollar
JOD	Jordanian Dinar
KES	Kenyan Shilling
KGS	Som
KHR	Riel
KMF	Comoro Franc
KPW	North Korean Won
KRW	Won
KWD	Kuwaiti Dinar
KYD	Cayman Islands Dollar
KZT	Tenge
LAK	Kip
LBP	Lebanese Pound
LKR	Sri Lanka Rupee
LRD	Liberian Dollar
LSL	Loti
LYD	Libyan Dinar
MAD	Moroccan Dirham
MDL	Moldovan Leu
MGA	Malagasy Ariary
MKD	Denar
MMK	Kyat

MNT	Tugrik
MOP	Pataca
MRO	Ouguiya
MRU	Ouguiya
MUR	Mauritius Rupee
MVR	Rufiyaa
MWK	Malawi Kwacha
MXN	Mexican Peso
MXV	Mexican Unidad de Inversion (UDI)
MYR	Malaysian Ringgit
MZN	Mozambique Metical
NAD	Namibia Dollar
NGN	Naira
NIO	Cordoba Oro
NOK	Norwegian Krone
NPR	Nepalese Rupee
OMR	Rial Omani
PAB	Balboa
PEN	Sol
PGK	Kina
PHP	Philippine Peso
PKR	Pakistan Rupee
PLN	Zloty
PYG	Guarani
QAR	Qatari Rial

RON	Romanian Leu
RSD	Serbian Dinar
RUB	Russian Ruble
RWF	Rwanda Franc
SAR	Saudi Riyal
SBD	Solomon Islands Dollar
SCR	Seychelles Rupee
SDG	Sudanese Pound
SEK	Swedish Krona
SGD	Singapore Dollar
SHP	Saint Helena Pound
SLL	Leone
SOS	Somali Shilling
SRD	Surinam Dollar
SSP	South Sudanese Pound
STD	Dobra
STN	Dobra
SVC	El Salvador Colon
SYP	Syrian Pound
SZL	Lilangeni
THB	Baht
TJS	Somoni
TMT	Turkmenistan New Manat
TND	Tunisian Dinar
TOP	Pa'anga

TRY	Turkish Lira
TTD	Trinidad and Tobago Dollar
TWD	New Taiwan Dollar
TZS	Tanzanian Shilling
UAH	Hryvnia
UGX	Uganda Shilling
USN	US Dollar (Next day)
UYI	Uruguay Peso en Unidades Indexadas (URUIURUI)
UYU	Peso Uruguayo
UZS	Uzbekistan Sum
VEF	Bolivar
VES	Bolivar Soberano
VND	Dong
VUV	Vatu
WST	Tala
XAF	CFA Franc BEAC
XAG	Silver
XAU	Gold
XBA	Bond Markets Unit European Composite Unit (EURCO)
XBB	Bond Markets Unit European Monetary Unit (E.M.U.-6)
XBC	Bond Markets Unit European Unit of Account 9 (E.U.A.-9)
XBD	Bond Markets Unit European Unit of Account 17 (E.U.A.-17)
XCD	East Caribbean Dollar
XDR	SDR (Special Drawing Right)
XOF	CFA Franc BCEAO

XPD	Palladium
XPF	CFP Franc
XPT	Platinum
XSU	Sucre
XTS	Codes specifically reserved for testing purposes
XUA	ADB Unit of Account
XXX	The codes assigned for transactions where no currency is involved
YER	Yemeni Rial
ZAR	Rand
ZMW	Zambian Kwacha
ZWL	Zimbabwe Dollar

3. Supplementary Information

3.1 Best Practice Guidelines

- How should Settlement Currency be used for Non-Standard FX Options and Forwards?

Users submitting a value for Settlement Currency in any FX ISIN / UPI product template are advised that the attribute is optional and should not contain XXX without prior authorization of the DSB Product Committee.

Users are requested not to submit a value of XXX which is defined in the ISO 4217 standard as “no currency involved in the transaction” and thus is not seen as appropriate for use in FX instruments.

The Product Committee requests that users wishing to submit XXX as an input value should provide a business case to secretariat@anna-dsb.com with supporting information.

3.2 Additional Comments

➤ FX Type

The Bank of International Settlement – Triennial Central Bank Survey September 2016 was used to determine the classification of G8 currency pairs as FXMJ, Non-G8 currency pairs as FXEM and all others as FXCR.

Any given currency pair is categorised as follows:

- If both currencies are FXMJ categorise as FXMJ
- If both currencies are FXEM categorise as FXEM
- If above criteria are not met categorise as FXCR

FXMJ	FXEM	FXCR
Australian Dollar	Brazilian Real	*All others
Canadian Dollar	Danish Krone	
Euro	Forint	
Pound Sterling	Hong Kong Dollar	
Swedish Krona	Indian Rupee	
Swiss Franc	Mexican Peso	
US Dollar	New Taiwan Dollar	
Yen	New Zealand Dollar	
	Norwegian Krone	
	Rand	
	Russian Ruble	
	Singapore Dollar	
	Turkish Lira	
	Won	
	Yuan Renminbi	
	Zloty	