Derivatives Service Bureau

Miscellaneous Enumerated Values

UPI Enumeration Definition

Version 1

Date	Status	Version	Revision Details
21 Feb 2023	Draft	1	Initial

CONTENTS

1 INTRODUCTION

This document provides the user with a description of the attributes, its corresponding enumerated values, sources, and impacted product templates where applicable based on the product definition for UPI Service.

1.1 Reference Sources

This section provides the exact reference or source of the attributes input values.

Title	Message Identifier	Source	Version
FinancialInstrumentReportingReferenceDataReportV02	auth.017.001.02	ISO 20022	Latest version

Attribute Name	ISO 20022 Field Path	Description
Debt Seniority	FinancialInstrumentReportingReferenceDataReportV02/SecuritiesReferenceDataReport6/DebtInstrument2/**(DebtSeniority}DebtInstrumentSeniorityType1Code**	Specifies the seniority type of a specific debt instrument.
Delivery Type	FinancialInstrumentReportingReferenceDataReportV02/SecuritiesReferenceDataReport6/DerivativeInstrument5/**(DeliveryType)PhysicalTransferType4Code**	Specifies the asset delivery type when the financial instrument is settled.
Option Exercise Style	FinancialInstrumentReportingReferenceDataReportV02/SecuritiesReferenceDataReport6/DerivativeInstrument5/**(OptionExerciseStyle)OptionStyle7Code**	Specifies how an option for a derivative or securities derivative can be exercised.
Option Type	FinancialInstrumentReportingReferenceDataReportV02/SecuritiesReferenceDataReport6/DerivativeInstrument5/**(OptionType)OptionType2Code**	Specifies whether it is a call option (right to purchase a specific underlying asset) or a put option (right to sell a specific underlying asset) or any other type of option.
Reference Rate Term Unit/ Underlying Instrument Index Term Unit	FinancialInstrumentReportingReferenceDataReportV02/SecuritiesReferenceDataReport6/DerivativeInstrument5/FinancialInstrumentIdentification5Choice/FinancialInstrument48Choice/FinancialInstrument58/FloatingInterestRate8/InterestRateContractTerm2/**(Unit)RateBasis1Code**	Specifies a rate basis.
Reference Rate Term Value/ Underlying Instrument Index Term Value	FinancialInstrumentReportingReferenceDataReportV02/SecuritiesReferenceDataReport6/DerivativeInstrument5/FinancialInstrumentIdentification5Choice/FinancialInstrument48Choice/FinancialInstrument58/FloatingInterestRate8/InterestRateContractTerm2/**(Value)Max3Number**	Number (max 999) of objects represented as an integer.

Note: DSB uses these values to keep in line with OTC ISIN to maintain the ISIN-UPI hierarchy where exact reference or source is based on the latest version of ISO 20022.

2 ENUMERATION VALUES

Based on ISO 20022, the following enumerated values are detailed for the following attributes.

2.1 Debt Seniority

The enumeration values defined in this document specifies the seniority type of a specific debt instrument.

Code	Name	Description
SNDB	SeniorDebt	Debt that takes priority over other unsecured or otherwise more junior debt owed by the issuer.
MZZD	MezzanineDebt	Subordinated debt or preferred equity instrument that represents a claim on a company's assets which is senior only to that of the common shares.
SBOD	SubordinatedDebt	Debt owed to an unsecured creditor that can only be paid, in the event of a liquidation, after the claims of secured creditors have been met.
JUND	JuniorDebt	Debt that is either unsecured or has a lower priority than of another debt claim on the same asset or property.

2.1.1 Impacted Product Templates

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

Asset Class	Instrument Type	Product
Credit	Swap	Corporate
Credit	Swap	Municipal
Credit	Swap	Sovereign
Credit	Swap	Loan
Credit	Swap	ABS
Credit	Swap	Total_Return_Swap
Credit	Swap	Non_Standard
Credit	Option	Non_Standard
Other	Swap	Non_Standard
Other	Option	Non_Standard
Other	Other	Non_Standard

2.2 Delivery Type

The enumeration values defined in this document specifies the asset delivery type when the financial instrument is settled.

Code	Name	Description
CASH	Cash	Cash transfer.
PHYS	Physical	Physical transfer.
OPTL	Optional	Determined by a third party or optional for counterparty.

2.2.1 Impacted Product Templates

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

Asset Class	Instrument Type	Product
Rates	Forward	Debt
Rates	Forward	FRA_Index
Rates	Forward	FRA_Other
Rates	Swap	Basis
Rates	Swap	Basis_OIS
Rates	Swap	Cross_Currency_Basis
Rates	Swap	Cross_Currency_Fixed_Fixed
Rates	Swap	Cross_Currency_Fixed_Float
Rates	Swap	Cross_Currency_Fixed_Float_NDS
Rates	Swap	Cross_Currency_Zero_Coupon
Rates	Swap	Cross_Currency_Inflation_Swap
Rates	Swap	Fixed_Fixed
Rates	Swap	Fixed_Float
Rates	Swap	Fixed_Float_OIS
Rates	Swap	Fixed_Float_Zero_Coupon
Rates	Swap	Inflation_Swap
Rates	Swap	Inflation_Fixed_Float_YoY
Rates	Swap	Inflation_Fixed_Float_Zero_Coupon
Rates	Swap	Inflation_Basis
Rates	Swap	Inflation_Basis_YoY
Rates	Swap	Inflation_Basis_Zero_Coupon
Rates	Swap	Non_Standard
Rates	Option	CapFloor
Rates	Option	Inflation_CapFloor
Rates	Option	Swaption
Rates	Option	Debt_Option
Rates	Option	Non_Standard
Credit	Forward	Debt

Credit	Forward	Non_Standard
Credit	Swap	Corporate
Credit	Swap	Municipal
Credit	Swap	Sovereign
Credit	Swap	Loan
Credit	Swap	ABS
Credit	Swap	Index
Credit	Swap	Index_Tranche
Credit	Swap	Total_Return_Swap
Credit	Swap	Non_Standard
Credit	Option	Index_Swaption
Credit	Option	Single_Name_Swaption
Credit	Option	Non_Standard
Equity	Swap	Price_Return_Basic_Performance_Single_Name
Equity	Swap	Price_Return_Basic_Performance_Single_Index
Equity	Swap	Price_Return_Basic_Performance_Basket
Equity	Swap	Parameter_Return_Dividend_Single_Name
Equity	Swap	Parameter_Return_Dividend_Single_Index
Equity	Swap	Parameter_Return_Dividend_Basket
Equity	Swap	Parameter_Return_Variance_Single_Name
Equity	Swap	Parameter_Return_Variance_Single_Index
Equity	Swap	Parameter_Return_Variance_Basket
Equity	Swap	Parameter_Return_Volatility_Single_Name
Equity	Swap	Parameter_Return_Volatility_Single_Index
Equity	Swap	Parameter_Return_Volatility_Basket
Equity	Swap	Price_Return_Basic_Performance_Single_Name_CFD
Equity	Swap	Price_Return_Basic_Performance_Single_Index_CFD
Equity	Swap	Price_Return_Basic_Performance_Basket_CFD
Equity	Swap	Portfolio_Swap
Equity	Swap	Portfolio_Swap_Other
Equity	Swap	Portfolio_Swap_Single_Name
Equity	Swap	Portfolio_Swap_Single_Index
Equity	Swap	Non_Standard
Equity	Forward	Price_Return_Basic_Performance_Single_Name_CFD
Equity	Forward	Price_Return_Basic_Performance_Single_Index_CFD
Equity	Forward	Price_Return_Basic_Performance_Basket_CFD
Equity	Forward	Price_Return_Basic_Performance_Single_Name
Equity	Forward	Price_Return_Basic_Performance_Single_Index
Equity	Forward	Price_Return_Basic_Performance_Basket
Equity	Forward	Non_Standard
Equity	Option	Single_Name

Equity	Option	Single_Index
Equity	Option	Basket
Equity	Option	Non_Standard
Foreign_Exchange	Forward	NDF
Foreign_Exchange	Forward	Forward
Foreign_Exchange	Forward	Vol_Var
Foreign_Exchange	Forward	Rolling_Spot
Foreign_Exchange	Forward	Contract_for_Difference
Foreign_Exchange	Forward	Spread-bet
Foreign_Exchange	Forward	Non_Standard
Foreign_Exchange	Option	NDO
Foreign_Exchange	Option	Vanilla_Option
Foreign_Exchange	Option	Barrier_Option
Foreign_Exchange	Option	Digital_Option
Foreign_Exchange	Option	Target_Option
Foreign_Exchange	Option	Forward_Vol_Agreement
Foreign_Exchange	Option	Non_Standard
Foreign_Exchange	Swap	FX_Swap
Foreign_Exchange	Swap	Non_Deliverable_FX_Swap
Commodities	Swap	Swap
Commodities	Swap	Single_Index
Commodities	Swap	Multi_Exotic_Swap
Commodities	Swap	Basis_Swap
Commodities	Swap	Non_Standard
Commodities	Option	Option
Commodities	Option	Single_Index
Commodities	Option	Multi_Exotic_Option
Commodities	Option	Swaption
Commodities	Option	Non_Standard
Commodities	Forward	Forward
Commodities	Forward	Single_Index
Commodities	Forward	Multi_Exotic_Forward
Commodities	Forward	Non_Standard
Other	Forward	Non_Standard*
Other	Swap	Non_Standard*
Other	Option	Non_Standard*
Other	Other	Non_Standard*

*For Multi-Asset Non-Standard templates, enumerated values for this attribute are sourced from the following:

- Instrument Type: Swaps [S], Options [H]: CFI: 2015 values
- Instrument Type: Other [M]: CFI:2015 superset of values defined for Delivery Types in the Swaps [S], Options [H], Forwards [J] categories.

Asset Class	Instrument Type	Product	Delivery Type: CFI 2015 Supported Values
Other	Forward	Non_Standard	[Cash; Physical; Non-Deliverable]
Other	Swap	Non_Standard	[Cash; Physical]
Other	Option	Non_Standard	[Cash; Physical; Auction; Elect at Exercise; Non-Deliverable]
Other	Other	Non_Standard	[Cash; Physical; Auction; Elect at Exercise; Elect at Settlement; Non-Deliverable]

2.3 Option Exercise Style

The enumeration values defined in this document specifies how an option for a derivative or securities derivative can be exercised.

Code	Name	Definition
AMER	American	Option can be exercised before or on expiry date.
ASIA	Asian	NOT SUPPORTED: The attribute Valuation Method or Trigger (CFI: 2015 Char#5) supports this value in the enumerated list.
BERM	Bermudan	Option that can be exercised on multiple discrete dates prior to, or on expiry date.
EURO	European	Option that can be exercised on expiry date only.
OTHR	Other	NOT SUPPORTED: The attribute Valuation Method or Trigger (CFI: 2015 Char#5) supports this value in the enumerated list.

2.3.1 Impacted Product Templates

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

Asset Class	Instrument Type	Product
Rates	Option	Swaption
Rates	Option	Debt_Option
Rates	Option	Non_Standard
Credit	Option	Index_Swaption
Credit	Option	Single_Name_Swaption
Credit	Option	Non_Standard
Equity	Option	Single_Name
Equity	Option	Single_Index
Equity	Option	Basket
Equity	Option	Non_Standard
Foreign_Exchange	Option	NDO
Foreign_Exchange	Option	Vanilla_Option
Foreign_Exchange	Option	Barrier_Option
Foreign_Exchange	Option	Digital_Option
Foreign_Exchange	Option	Target_Option
Foreign_Exchange	Option	Forward_Vol_Agreement
Foreign_Exchange	Option	Non_Standard
Commodities	Option	Option
Commodities	Option	Single_Index
Commodities	Option	Multi_Exotic_Option
Commodities	Option	Swaption
Commodities	Option	Non_Standard
Other	Option	Non_Standard
Other	Other	Non_Standard

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2.4 Option Type

The enumeration values defined in this document specifies whether it is a call option (right to purchase a specific underlying asset) or a put option (right to sell a specific underlying asset) or any other type of option.

Code	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.
OPTL	Chooser	Right where the holder of the option decides whether the option is put or call.
OTHR	Other	NOT SUPPORTED: OPTL/Chooser is supported in the enumerated list instead of OTHR/Other.

2.4.1 Impacted Product Templates

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

Asset Class	Instrument Type	Product
Rates	Option	CapFloor
Rates	Option	Inflation_CapFloor
Rates	Option	Swaption
Rates	Option	Debt_Option
Rates	Option	Non_Standard
Credit	Option	Index_Swaption
Credit	Option	Single_Name_Swaption
Credit	Option	Non_Standard
Equity	Option	Single_Name
Equity	Option	Single_Index
Equity	Option	Basket
Equity	Option	Non_Standard
Foreign_Exchange	Option	NDO
Foreign_Exchange	Option	Vanilla_Option
Foreign_Exchange	Option	Barrier_Option
Foreign_Exchange	Option	Digital_Option
Foreign_Exchange	Option	Target_Option
Foreign_Exchange	Option	Forward_Vol_Agreement
Foreign_Exchange	Option	Non_Standard
Commodities	Option	Option
Commodities	Option	Single_Index
Commodities	Option	Multi_Exotic_Option
Commodities	Option	Swaption
Commodities	Option	Non_Standard
Other	Option	Non_Standard
Other	Other	Non_Standard

2.5 Reference Rate Term Unit

The enumeration values specify a rate basis.

Code	Name	Definition
DAYS	Days	Rate is reported in days.
MNTH	Months	Rate is reported in months.
WEEK	Weeks	Rate is reported in weeks.
YEAR	Years	Rate is reported in years.

2.5.1 Impacted Product Templates

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

Asset Class	Instrument Type	Product
Rates	Forward	FRA_Index
Rates	Option	Non_Standard
Rates	Swap	Basis*
Rates	Swap	Basis_OIS*
Rates	Swap	Cross_Currency_Basis*
Rates	Swap	Cross_Currency_Fixed_Float
Rates	Swap	Cross_Currency_Fixed_Float_NDS
Rates	Swap	Cross_Currency_Zero_Coupon
Rates	Swap	Cross_Currency_Inflation_Swap
Rates	Swap	Fixed_Float
Rates	Swap	Fixed_Float_OIS
Rates	Swap	Fixed_Float_Zero_Coupon
Rates	Swap	Inflation_Swap
Rates	Swap	Inflation_Fixed_Float_YoY
Rates	Swap	Inflation_Fixed_Float_Zero_Coupon
Rates	Swap	Inflation_Basis*
Rates	Swap	Inflation_Basis_YoY*
Rates	Swap	Inflation_Basis_Zero_Coupon*
Rates	Swap	Non_Standard*
Other	Forward	Non_Standard
Other	Option	Non_Standard*
Other	Other	Non_Standard*
Other	Swap	Non_Standard*

*For basis-style products, this is applicable for both legs.

2.6 Underlying Instrument Index Term Unit

The enumeration values specify a rate basis.

Code	Name	Definition
DAYS	Days	Rate is reported in days.
MNTH	Months	Rate is reported in months.
WEEK	Weeks	Rate is reported in weeks.
YEAR	Years	Rate is reported in years.

2.6.1 Impacted Product Templates

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

Asset Class	Instrument Type	Product
Rates	Option	CapFloor
Rates	Option	Inflation_CapFloor
Credit	Option	Non_Standard
Credit	Swap	Index_Tranche
Credit	Swap	Index
Credit	Swap	Total_Return_Swap
Credit	Swap	Non_Standard
Other	Option	Non_Standard
Other	Other	Non_Standard
Other	Swap	Non_Standard

2.7 Reference Rate Term Value

The number (max 999) of objects represented as an integer where:

- Total Number of Digits: 3
- Number of digits in fractional part: 0

For validation rules, if number is negative, then Sign must be present.

2.7.1 Impacted Product Templates

The following table represents the impacted products that make use of these values.

Asset Class	Instrument Type	Product
Rates	Forward	FRA_Index
Rates	Option	Non_Standard
Rates	Swap	Basis*
Rates	Swap	Basis_OIS*
Rates	Swap	Cross_Currency_Basis*
Rates	Swap	Cross_Currency_Fixed_Float
Rates	Swap	Cross_Currency_Fixed_Float_NDS
Rates	Swap	Cross_Currency_Zero_Coupon
Rates	Swap	Cross_Currency_Inflation_Swap
Rates	Swap	Fixed_Float
Rates	Swap	Fixed_Float_OIS
Rates	Swap	Fixed_Float_Zero_Coupon
Rates	Swap	Inflation_Swap
Rates	Swap	Inflation_Fixed_Float_YoY
Rates	Swap	Inflation_Fixed_Float_Zero_Coupon
Rates	Swap	Inflation_Basis*
Rates	Swap	Inflation_Basis_YoY*
Rates	Swap	Inflation_Basis_Zero_Coupon*
Rates	Swap	Non_Standard*
Other	Forward	Non_Standard
Other	Option	Non_Standard*
Other	Other	Non_Standard*
Other	Swap	Non_Standard*

*For basis-style products, this is applicable for both legs.

2.8 Underlying Instrument Index Term Value

The number (max 999) of objects represented as an integer where:

- Total Number of Digits: 3
- Number of digits in fractional part: 0

For validation rules, if number is negative, then Sign must be present.

2.8.1 Impacted Product Templates

The following table represents the impacted products that make use of these values.

Asset Class	Instrument Type	Product
Rates	Option	CapFloor
Rates	Option	Inflation_CapFloor
Credit	Option	Non_Standard
Credit	Swap	Index_Tranche
Credit	Swap	Index
Credit	Swap	Total_Return_Swap
Credit	Swap	Non_Standard
Other	Option	Non_Standard
Other	Other	Non_Standard
Other	Swap	Non_Standard

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