



Derivatives Service Bureau

Currency Code

UPI Enumeration Definition

Version 2

Date	Status	Version	Revision Details
07 Sept 2022	Initial	1	Initial Version
08 Feb 2023	Draft	2	Update Impacted Product Templates

1 INTRODUCTION

This document provides the user with the details of an enumeration set used within the UPI Service.

1.1 Input Data Source

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

Underlier Type	Underlier ID Source	Source	Version
Currency Code	CCY	ISO 4217	Latest version

1.2 JSON Codesets

This section provides the JSON codeset name of the underlier input values.

Underlier Type	Codeset Name	Last Modified Date
Currency Code	ISOCurrencyCode.json	2022-04-27

1.3 Impacted Product Templates

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

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

Asset Class	Instrument Type	Product	Underlier Type	Underlier ID Source	Allowed Input
Foreign_Exchange	Forward	NDF	<i>Currency Code*</i>	CCY	Currency Pair
Foreign_Exchange	Forward	Forward	<i>Currency Code*</i>	CCY	Currency Pair
Foreign_Exchange	Forward	Vol_Var	<i>Currency Code*</i>	CCY	Currency Pair
Foreign_Exchange	Forward	Rolling_Spot	<i>Currency Code*</i>	CCY	Currency Pair
Foreign_Exchange	Forward	Contract_For_Difference	<i>Currency Code*</i>	CCY	Currency Pair
Foreign_Exchange	Forward	Spreadbet	<i>Currency Code*</i>	CCY	Currency Pair
Foreign_Exchange	Option	NDO	<i>Currency Code*</i>	CCY	Currency Pair
Foreign_Exchange	Option	Digital_Option	<i>Currency Code*</i>	CCY	Currency Pair
Foreign_Exchange	Option	Barrier_Option	<i>Currency Code*</i>	CCY	Currency Pair
Foreign_Exchange	Option	Vanilla_Option	<i>Currency Code*</i>	CCY	Currency Pair
Foreign_Exchange	Option	Forward_Vol_Agreement	<i>Currency Code*</i>	CCY	Currency Pair
Foreign_Exchange	Option	Target_Option	<i>Currency Code*</i>	CCY	Currency Pair
Foreign_Exchange	Swap	Non_Deliverable_FX_Swap	<i>Currency Code*</i>	CCY	Currency Pair
Foreign_Exchange	Swap	FX_Swap	<i>Currency Code*</i>	CCY	Currency Pair
Foreign_Exchange	Forward	Non_Standard	<i>Currency Code*</i>	CCY	Currency Pair
Foreign_Exchange	Option	Non_Standard	<i>Currency Code*</i>	CCY	Currency Pair
Other	Other	Non_Standard	<i>Currency Code*</i>	CCY	Currency Pair
Other	Option	Non_Standard	<i>Currency Code*</i>	CCY	Currency Pair

Asset Class	Instrument Type	Product	Underlier Type	Underlier ID Source	Allowed Input
Other	Swap	Non_Standard	<i>Currency Code*</i>	CCY	Currency Pair
Other	Forward	Non_Standard	<i>Currency Code*</i>	CCY	Currency Pair

**Underlier type is not a required input value.*

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

Enum [Currency Code]	Elaboration [Currency Name]
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

Enum [Currency Code]	Elaboration [Currency Name]
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

Enum [Currency Code]	Elaboration [Currency Name]
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

Enum [Currency Code]	Elaboration [Currency Name]
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 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 à categorise as FXMJ
- If both currencies are FXEM à categories as FXEM
- If above criteria is not met à 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	