



Derivatives Service Bureau

Credit Index

Enumeration Definition

Version 5

Date	Status	Version	Revision Details
02 Aug 2022	Initial	1	Initial Version
08 Feb 2023	Change	2	Update Underlier ID Source
14 Jul 2023	Change	3	Update codeset name
19 Oct 2023	Change	4	Add OTC ISIN details
17 Jan 2024	Change	5	<ul style="list-style-type: none">Added two new credit indices: CDX.EM.HY and CDX.EM.IGAlphabetized the list of credit indices

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		
Credit Index	Instrument Index	Credit Index	CRIDX	IHS Markit	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	
CreditIndex.json	Instrument Index	Credit Index	2024-01-11

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.

Asset Class	Instrument Type	Product	OTC ISIN	UPI		Allowed Input
			Underlying Instrument	Underlier Type	Underlier ID Source	
Credit	Swap	Index_Tranche	Underlying Instrument Index	Credit Index	CRIDX	Single
Credit	Swap	Index		Credit Index	CRIDX	Single
Credit	Swap	Total_Return_Swap		Credit Index	CRIDX	Single
Credit	Swap	Non_Standard		Credit Index	CRIDX	Single/Basket
Credit	Option	Non_Standard		Credit Index	CRIDX	Single/Basket
Other	Other	Non_Standard		Credit Index	CRIDX	Single/Basket
Other	Option	Non_Standard		Credit Index	CRIDX	Single/Basket
Other	Swap	Non_Standard		Credit Index	CRIDX	Single/Basket

2 ENUMERATION LISTS

2.1 Credit Index

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

#	Underlying Instrument Index	ISO Underlying Instrument Index (Alphanumeric 25 characters)
1	ABX.HE.A	ABX.HE.A
2	ABX.HE.AA	ABX.HE.AA
3	ABX.HE.AAA	ABX.HE.AAA
4	ABX.HE.BBB	ABX.HE.BBB
5	ABX.HE.BBB-	ABX.HE.BBB-
6	ABX.HE.PENAAA	ABX.HE.PENAAA
7	CDX.EM	CDX.EM
8	CDX.EM.DIVERSIFIED	CDX.EM.DIVERSIFIED
9	CDX.EM.ex-EU	CDX.EM.ex-EU
10	CDX.EM.HY	CDX.EM.HY
11	CDX.EM.IG	CDX.EM.IG
12	CDX.LATAM.CORP	CDX.LATAM.CORP
13	CDX.NA.HY	CDX.NA.HY
14	CDX.NA.HY.B	CDX.NA.HY.B
15	CDX.NA.HY.BB	CDX.NA.HY.BB
16	CDX.NA.HY.Ex-BB	CDX.NA.HY.Ex-BB
17	CDX.NA.HY.HB	CDX.NA.HY.HB
18	CDX.NA.IG	CDX.NA.IG
19	CDX.NA.IG.BBB	CDX.NA.IG.BBB
20	CDX.NA.IG.CONS	CDX.NA.IG.CONS
21	CDX.NA.IG.ENRG	CDX.NA.IG.ENRG
22	CDX.NA.IG.FIN	CDX.NA.IG.FIN
23	CDX.NA.IG.HVOL	CDX.NA.IG.HVOL
24	CDX.NA.IG.INDU	CDX.NA.IG.INDU
25	CDX.NA.IG.TMT	CDX.NA.IG.TMT
26	CDX.NA.XO	CDX.NA.XO
27	CMBX.NA.A	CMBX.NA.A
28	CMBX.NA.AA	CMBX.NA.AA
29	CMBX.NA.AAA	CMBX.NA.AAA
30	CMBX.NA.AJ	CMBX.NA.AJ
31	CMBX.NA.AM	CMBX.NA.AM

#	Underlying Instrument Index	ISO Underlying Instrument Index (Alphanumeric 25 characters)
32	CMBX.NA.AS	CMBX.NA.AS
33	CMBX.NA.BB	CMBX.NA.BB
34	CMBX.NA.BBB	CMBX.NA.BBB
35	CMBX.NA.BBB-	CMBX.NA.BBB-
36	iBoxx EUR CoCo	iBoxx EUR CoCo
37	iBoxx EUR CoCo Liquid Developed Market AT1	iBoxx EUR CoCo Liquid Dev
38	IBOXX EUR CORPORATES	IBOXX EUR CORPORATES
39	IBOXX EUR LIQUID HIGH YIELD INDEX	IBOXX EUR LIQUID HIGH YIE
40	IBOXX GBP CORPORATES	IBOXX GBP CORPORATES
41	IBOXX TREPP CMBS LIQUID	IBOXX TREPP CMBS LIQUID
42	IBOXX TREPP CMBS OVERALL	IBOXX TREPP CMBS OVERALL
43	iBoxx USD CoCo	iBoxx USD CoCo
44	iBoxx USD CoCo Liquid Developed Market	iBoxx USD CoCo Liquid Dev
45	iBoxx USD CoCo Liquid Developed Market AT1	iBoxx USD CoCo Liquid Dev
46	IBOXX USD DOMESTIC CORPORATES	IBOXX USD DOMESTIC CORPOR
47	IBOXX USD LIQUID HIGH YIELD INDEX	IBOXX USD LIQUID HIGH YIE
48	iBoxx USD Liquid High Yield Oil & Gas (5/25/50 Issuer Cap)	iBoxx USD Liquid High Yie
49	IBOXX USD LIQUID IG	IBOXX USD LIQUID IG
50	IBOXX USD LIQUID LEVERAGED LOANS INDEX	IBOXX USD LIQUID LEVERAGE
51	IOS.FN30.300	IOS.FN30.300
52	IOS.FN30.350	IOS.FN30.350
53	IOS.FN30.400	IOS.FN30.400
54	IOS.FN30.450	IOS.FN30.450
55	IOS.FN30.500	IOS.FN30.500
56	IOS.FN30.550	IOS.FN30.550
57	IOS.FN30.600	IOS.FN30.600
58	IOS.FN30.650	IOS.FN30.650
59	IOS.GII30.400	IOS.GII30.400
60	IOS.GII30.450	IOS.GII30.450
61	IOS.GII30.500	IOS.GII30.500
62	ITRAXX ASIA EX-JAPAN IG	ITRAXX ASIA EX-JAPAN IG
63	iTraxx Asia ex-Japan IG (Restricted)	Itraxx Asia ex-Japan IG (
64	ITRAXX AUSTRALIA	ITRAXX AUSTRALIA
65	ITRAXX CEEMEA	ITRAXX CEEMEA
66	ITRAXX EUROPE	ITRAXX EUROPE
67	ITRAXX EUROPE CROSSOVER	ITRAXX EUROPE CROSSOVER

#	Underlying Instrument Index	ISO Underlying Instrument Index (Alphanumeric 25 characters)
68	ITRAXX EUROPE HIVOL	ITRAXX EUROPE HIVOL
69	iTraxx Europe Non-Financial	iTraxx Europe Non-Financi
70	ITRAXX EUROPE SENIOR FINANCIALS	ITRAXX EUROPE SENIOR FINA
71	ITRAXX EUROPE SUB FINANCIALS	ITRAXX EUROPE SUB FINANCI
72	ITRAXX JAPAN	ITRAXX JAPAN
73	iTraxx MSCI ESG Screened Europe Index	iTraxx MSCI ESG Screened
74	ITRAXX SOVX ASIA PACIFIC	ITRAXX SOVX ASIA PACIFIC
75	ITRAXX SOVX BRIC	ITRAXX SOVX BRIC
76	ITRAXX SOVX CEEMEA	ITRAXX SOVX CEEMEA
77	ITRAXX SOVX CEEMEA EX-EU	ITRAXX SOVX CEEMEA EX-EU
78	ITRAXX SOVX G7	ITRAXX SOVX G7
79	ITRAXX SOVX GLOBAL LIQUID INVESTMENT GRADE	ITRAXX SOVX GLOBAL LIQUID
80	ITRAXX SOVX LATIN AMERICA	ITRAXX SOVX LATIN AMERICA
81	ITRAXX SOVX WESTERN EUROPE	ITRAXX SOVX WESTERN EUROP
82	LCDX.NA	LCDX.NA
83	Markit iBoxx Trepp CMBS Original AAA Rolling Index	Markit iBoxx Trepp CMBS O
84	MBX.FN30.300	MBX.FN30.300
85	MBX.FN30.350	MBX.FN30.350
86	MBX.FN30.400	MBX.FN30.400
87	MBX.FN30.450	MBX.FN30.450
88	MBX.FN30.500	MBX.FN30.500
89	MBX.FN30.550	MBX.FN30.550
90	MBX.FN30.600	MBX.FN30.600
91	MBX.FN30.650	MBX.FN30.650
92	MBX.GII30.400	MBX.GII30.400
93	MBX.GII30.450	MBX.GII30.450
94	MBX.GII30.500	MBX.GII30.500
95	MCDX.NA	MCDX.NA
96	PO.FN30.300	PO.FN30.300
97	PO.FN30.350	PO.FN30.350
98	PO.FN30.400	PO.FN30.400
99	PO.FN30.450	PO.FN30.450
100	PO.FN30.500	PO.FN30.500
101	PO.FN30.550	PO.FN30.550
102	PO.FN30.600	PO.FN30.600
103	PO.FN30.650	PO.FN30.650

#	Underlying Instrument Index	ISO Underlying Instrument Index (Alphanumeric 25 characters)
104	PO.GII30.400	PO.GII30.400
105	PO.GII30.450	PO.GII30.450
106	PO.GII30.500	PO.GII30.500
107	PRIMEX.ARM	PRIMEX.ARM
108	PRIMEX.FRM	PRIMEX.FRM
109	TABX.HE.BBB	TABX.HE.BBB
110	TABX.HE.BBB-	TABX.HE.BBB-

3 SUPPLEMENTARY INFORMATION

3.1 Best Practice Guidelines

No Best Practice Guideline is provided for this document.

3.2 Additional Comments

No additional comment is provided for this document.