Derivatives Service Bureau

Other : Other : Undefined

OTC ISIN Product Definition

Version 6

Date	Status	Version	Revision Details
01 Aug 2023	Draft	1	Initial Version
25 Aug 2023	Draft	2	• Update Record Template to include Full Name attribute in the Derived Section. • Update Derivation Rules to include Full Name derived attribute. • Update Appendix 2 to include the long name values for Full Name derivation. • Add Appendix 3 - GUI details
31 Aug 2023	Draft	3	• Add the following derived attributes in the Record template and Derivation Rules ▪ Commodity Derivative Indicator ▪ Issuer or Operator of the Trading Venue Identifier
08 Sep 2023	Draft	4	Update Appendix 3 – GUI details for the Attribute elaborations without year version
11 Sep 2023	Draft	5	Update Appendix 3 – GUI details to include elaborations of Underlying Asset Type for Commodity Classification and Underlying Issuer Type
18 Sep 2023	Draft	6	• Update Record template to include (a) Category; and (b) Group in the Attribute Section of the Record template. • Update Short Name abbreviation from “N/A” to “NA”. • Update Appendix I – CFI Code for FX Forward - Underlying Asset Type to Forward. • Update Appendix 2 – Long Name and Abbreviation to include the value of Forward as Underlying Asset Type. • Update Appendix 3 – GUI details to include the attribute order in Record template based on selected Category and Group.

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1 INTRODUCTION

This document is designed to act as a manual for users to interpret the undefined Product Definitions in the DSB OTC ISIN Service. The purpose of this document is to provide users with the detailed description of the undefined OTC ISIN Product Definition based on the attributes and values supported by ISO 10962 (CFI Code) – Third edition 2015-07-15.

1.1 Associated Documentation

The OTC ISIN Product Definition template links to ISO 10962 Classification of Financial Instruments (CFI code) where values will be maintained for the sake of consistency and ease of access.

2 PRODUCT TAXONOMY

2.1 CFI Taxonomy

The undefined OTC ISIN Product Definition supports the attributes and values based on ISO 10962 (CFI Code) – Third edition 2015-07-15.

2.2 ISDA Taxonomy

ISDA Taxonomy does not apply to this product.

3 Request Template

This section describes the input message received by the OTC ISIN service.

Template name	Template details	Release
Request.Other.Other.Undefined.InstRefDataReporting.json	Initial version	Initial

Section	Attribute	Format	Cat	Example Value	Enum Source
Header Section	Asset Class	Set	M	Other	
	Instrument Type	Set	M	Other	
	Product	Set	M	Undefined	
	Level	Set	M	InstRefDataReporting	
Attribute Section	Expiry Date	Date	M	2020-11-30	RTS23 /Field 13
	Category (oneOf)	Object		Swaps	CFI2015: S*****
	Group (oneOf)	Object		Rates	CFI2015: SR****
	Underlying Asset Type	Enum	(M)	Fixed-Floating	CFI:2015 Char#3 (SR****)
	Notional Schedule	Enum	(M)	Constant	CFI:2015 Char#4 (SR****)
	Single or Multi Currency	Enum	(M)	Single Currency	CFI:2015 Char#5 (SR****)
	Delivery Type	Enum	(M)	Cash	CFI:2015 Char#6 (SR****)
	Group (oneOf)	Object		Commodities	CFI2015: ST****
	Underlying Asset Type	Enum	(M)	Energy	CFI:2015 Char#3 (ST****)
	Return or Payout Trigger	Enum	(M)	Contract for Difference (CFD)	CFI:2015 Char#4 (ST****)
	Delivery Type	Enum	(M)	Physical	CFI:2015 Char#6 (ST****)
	Group (oneOf)	Object		Equity	CFI2015: SE****
	Underlying Asset Type	Enum	(M)	Single Stock	CFI:2015 Char#3 (SE****)
	Return or Payout Trigger	Enum	(M)	Price	CFI:2015 Char#4 (SE****)
	Delivery Type	Enum	(M)	Elect at Settlement	CFI:2015 Char#6 (SE****)
	Group (oneOf)	Object		Credit	CFI2015: SC****
	Underlying Asset Type	Enum	(M)	Single Name	CFI:2015 Char#3 (SC****)
	Return or Payout Trigger	Enum	(M)	Credit Default	CFI:2015 Char#4 (SC****)
	Underlying Issuer Type	Enum	(M)	Corporate	CFI:2015 Char#5 (SC****)
	Delivery Type	Enum	(M)	Cash	CFI:2015 Char#6 (SC****)
	Group (oneOf)	Object		Foreign Exchange	CFI2015: SF****
	Underlying Asset Type	Enum	(M)	Forward-Forward Swap	CFI:2015 Char#3 (SF****)
	Delivery Type	Enum	(M)	Non-Deliverable	CFI:2015 Char#6 (SF****)
	Group (oneOf)	Object		Others	CFI2015: SM****
	Underlying Asset Type	Enum	(M)	Other	CFI:2015 Char#3 (SM****)
	Delivery Type	Enum	(M)	Cash	CFI:2015 Char#6 (SM****)
	Category (oneOf)	Object		Non-listed and complex listed options	CFI2015: H*****
	Group (oneOf)	Object		Rates	CFI2015: HR****
	Underlying Asset Type	Enum	(M)	Fixed - Fixed	CFI:2015 Char#3 (HR****)
	Option Style and Type	Enum	(M)	European-Call	CFI:2015 Char#4 (HR****)
	Valuation Method or Trigger	Enum	(M)	Vanilla	CFI:2015 Char#5 (HR****)
	Delivery Type	Enum	(M)	Cash	CFI:2015 Char#6 (HR****)
	Group (oneOf)	Object		Commodities	CFI2015: HT****
	Underlying Asset Type	Enum	(M)	Energy	CFI:2015 Char#3 (HT****)
	Option Style and Type	Enum	(M)	European-Call	CFI:2015 Char#4 (HT****)
	Valuation Method or Trigger	Enum	(M)	Vanilla	CFI:2015 Char#5 (HT****)
	Delivery Type	Enum	(M)	Cash	CFI:2015 Char#6 (HT****)
	Group (oneOf)	Object		Equity	CFI2015: HE****
	Underlying Asset Type	Enum	(M)	Single Stock	CFI:2015 Char#3 (HE****)
	Option Style and Type	Enum	(M)	European-Call	CFI:2015 Char#4 (HE****)
	Valuation Method or Trigger	Enum	(M)	Vanilla	CFI:2015 Char#5 (HE****)
	Delivery Type	Enum	(M)	Cash	CFI:2015 Char#6 (HE****)
	Group (oneOf)	Object		Credit	CFI2015: HC****
	Underlying Asset Type	Enum	(M)	CDS on Single Name	CFI:2015 Char#3 (HC****)
	Option Style and Type	Enum	(M)	European-Call	CFI:2015 Char#4 (HC****)
	Valuation Method or Trigger	Enum	(M)	Vanilla	CFI:2015 Char#5 (HC****)
	Delivery Type	Enum	(M)	Cash	CFI:2015 Char#6 (HC****)

Section	Attribute	Format	Cat	Example Value	Enum Source
	Group (oneOf)	Object		Foreign Exchange	CFI2015: HF****
	Underlying Asset Type	Enum	(M)	Spot	CFI:2015 Char#3 (HF****)
	Option Style and Type	Enum	(M)	European-Call	CFI:2015 Char#4 (HF****)
	Valuation Method or Trigger	Enum	(M)	Vanilla	CFI:2015 Char#5 (HF****)
	Delivery Type	Enum	(M)	Cash	CFI:2015 Char#6 (HF****)
	Group (oneOf)	Object		Others	CFI2015: HM****
	Underlying Asset Type	Enum	(M)	Other	CFI:2015 Char#3 (HM****)
	Option Style and Type	Enum	(M)	European-Call	CFI:2015 Char#4 (HM****)
	Valuation Method or Trigger	Enum	(M)	Vanilla	CFI:2015 Char#5 (HM****)
	Delivery Type	Enum	(M)	Cash	CFI:2015 Char#6 (HM****)
	Category (oneOf)	Object		Forwards	CFI2015: J*****
	Group (oneOf)	Object		Equity	CFI2015: JE****
	Underlying Asset Type	Enum	(M)	Single Stock	CFI:2015 Char#3 (JE****)
	Return or Payout Trigger	Enum	(M)	Spreadbets	CFI:2015 Char#5 (JE****)
	Delivery Type	Enum	(M)	Cash	CFI:2015 Char#6 (JE****)
	Group (oneOf)	Object		Foreign Exchange	CFI2015: JF****
	Underlying Asset Type	Enum	(M)	Spot	CFI:2015 Char#3 (JF****)
	Return or Payout Trigger	Enum	(M)	Contract for Difference (CFD)	CFI:2015 Char#5 (JF****)
	Delivery Type	Enum	(M)	Cash	CFI:2015 Char#6 (JF****)
	Group (oneOf)	Object		Credit	CFI2015: JC****
	Underlying Asset Type	Enum	(M)	Single Name	CFI:2015 Char#3 (JC****)
	Return or Payout Trigger	Enum	(M)	Spreadbets	CFI:2015 Char#5 (JC****)
	Delivery Type	Enum	(M)	Cash	CFI:2015 Char#6 (JC****)
	Group (oneOf)	Object		Rates	CFI2015: JR****
	Underlying Asset Type	Enum	(M)	Interest Rate Index	CFI:2015 Char#3 (JR****)
	Return or Payout Trigger	Enum	(M)	Spreadbets	CFI:2015 Char#5 (JR****)
	Delivery Type	Enum	(M)	Cash	CFI:2015 Char#6 (JR****)
	Group (oneOf)	Object		Commodities	CFI2015: JT****
	Underlying Asset Type	Enum	(M)	Energy	CFI:2015 Char#3 (JT****)
	Return or Payout Trigger	Enum	(M)	Contract for Difference (CFD)	CFI:2015 Char#5 (JT****)
	Delivery Type	Enum	(M)	Cash	CFI:2015 Char#6 (JT****)
	Category (oneOf)	Object		Others	CFI2015: M*****
	Group (oneOf)	Object		Other Assets	CFI2015: MM****
	Further Grouping	Enum	(M)	Other OTC Derivative Product	CFI:2015 Char#3 (MMSXXX)

3.1 Underlier Input Method

This undefined OTC ISIN Product Definition does not support the entry of an Underlier ID nor Underlier Type. Thus, Underlier Input Method does not apply to this product.

3.2 Validation Rules

This section describes the applicable validation rules for this product.

<table>
<tr><th>Title</th><th>Description</th></tr>
<tr><td>Select Category</td><td>User is allowed to identify and select only one Category.
Swaps
Non-listed and complex listed options
Forwards
Others</td></tr>
<tr><td>Select Group</td><td>User is able to select only one Group within the selected Category.
Swaps
Rates
Commodities
Equity
Credit
Foreign Exchange
Others
Non-listed and complex listed options
Rates
Commodities
Equity
Credit
Foreign Exchange
Others
Forwards
Equity
Foreign Exchange
Credit
Rates
Commodities
Others
Other Assets</td></tr>
<tr><td>Select CFI attributes and values</td><td>User is able to select the CFI attributes and values where applicable based on the selected category and group.</td></tr>
</table>

4 Record Template

This section describes the record returned by the OTC ISIN service.

Version	Template name	Template details	Release
V.1	**Other.Other.Undefined.InstRefDataReporting.V1.json**	Initial version	Initial

Section	Attribute	Format	Cat	Example Value	Enum Source
Header Section	Asset Class	Set	M	Other	
	Instrument Type	Set	M	Other	
	Product	Set	M	Undefined	
	Level	Set	M	InstRefDataReporting	
Attribute Section	Expiry Date	Date	M	2020-11-30	RTS23 /Field 13
	Category	String	M	Swaps	CFI2015: ISO 10962
	Group	String	M	Rates	CFI2015: ISO 10962
	Underlying Asset Type	Enum	C	Inflation Rate Index	CFI2015: ISO 10962
	Notional Schedule	Enum	C	Amortizing	CFI2015: ISO 10962
	Single or Multi Currency	Enum	C	Single Currency	CFI2015: ISO 10962
	Return or Payout Trigger	Enum	C	Contract for Difference (CFD)	CFI2015: ISO 10962
	Underlying Issuer Type	Enum	C	Corporate	CFI2015: ISO 10962
	Option Style and Type	Enum	C	European-Call	CFI2015: ISO 10962
	Valuation Method or Trigger	Enum	C	Vanilla	CFI2015: ISO 10962
	Further Grouping	Enum	C	Other OTC Derivative Product	CFI2015: ISO 10962
	Delivery Type	Enum	C	Physical	CFI2015: ISO 10962
Identifier Section	ISIN	String	D	EZ7ZJKB1X185	ISO 6166: 2013
	Status	String	D	New	
	Status Reason	String	D	<null>	
	Last Update Date Time	DtTm	D	2020-11-30T00:00:13	
	Parent UPI	String	D	QZJJM72FDDBF	ISO 4914
Derived Section	Full Name	String	D	Rates Swap Inflation Rate Index Amortizing Single Currency Physical 20201130	See Derivation Rules
	Commodity Derivative Indicator	String	D	FALSE	See Derivation Rules
	Issuer or Operator of the Trading Venue Identifier	String	D	NA	See Derivation Rules
	Classification Type	String	D	SRGDSP	CFI2015: ISO 10962
	Short Name	String	D	NA/Rt Sw Infl Amtg Sccy Ph 20201130	ISO 18874: 2015

4.1 Normalization Rules

No specific normalization rules apply to this product.

4.2 Derivation Rules

This section describes the derivations of product attributes highlighted in the Record Template.

4.2.1 Classification Type

The table below illustrates the structure of the CFI Code based on each category and group derived from ISO 10962.

Full details of the CFI attributes, values and equivalent CFI codes are provided in Appendix 1.

Category	Group	Structure	Example Value
Swaps	Rates	Category + Group + Underlying Asset Type + Notional Schedule + Single or Multi Currency + Delivery Type	SRMCCP
	Commodities	Category + Group + Underlying Asset Type + Return or Payout Trigger + “X” + Delivery Type	STQCXC
	Equity	Category + Group + Underlying Asset Type + Return or Payout Trigger + “X” + Delivery Type	SESCXC
	Credit	Category + Group + Underlying Asset Type + Return or Payout Trigger + Underlying Issuer Type + Delivery Type	SCITCC
	Foreign Exchange	Category + Group + Underlying Asset Type + “X” + “X” + Delivery Type	SFCXXN
	Others	Category + Group + Underlying Asset Type + “X” + “X” + Delivery Type	SMMXXP
Non-listed and complex listed options	Rates	Category + Group + Underlying Asset Type + Option Style and Type + Valuation Method or Trigger + Delivery Type	HRGAVP
	Commodities	Category + Group + Underlying Asset Type + Option Style and Type + Valuation Method or Trigger + Delivery Type	HTKBVC
	Equity	Category + Group + Underlying Asset Type + Option Style and Type + Valuation Method or Trigger + Delivery Type	HESGMP
	Credit	Category + Group + Underlying Asset Type + Option Style and Type + Valuation Method or Trigger + Delivery Type	HCIIAP
	Foreign Exchange	Category + Group + Underlying Asset Type + Option Style and Type + Valuation Method or Trigger + Delivery Type	HFTDVP
	Others	Category + Group + Underlying Asset Type + Option Style and Type + Valuation Method or Trigger + Delivery Type	HMMBVP

Forwards	Equity	Category + Group + Underlying Asset Type + “X” + Return or Payout Trigger + Delivery Type	JESXFP
	Foreign Exchange	Category + Group + Underlying Asset Type + “X” + Return or Payout Trigger + Delivery Type	JFTXFP
	Credit	Category + Group + Underlying Asset Type + “X” + Return or Payout Trigger + Delivery Type	JCAXFP
	Rates	Category + Group + Underlying Asset Type + “X” + Return or Payout Trigger + Delivery Type	JRMXFP
	Commodities	Category + Group + Underlying Asset Type + “X” + Return or Payout Trigger + Delivery Type	JTKXFC
Others	Other Assets	Category + Group + Further Grouping + “X” + “X” + “X”	MMSXXX

4.2.2 Full Name

The table below illustrates the structure of the Full Name based on each category and group where attributes and values are derived from ISO 10962. Full details of the CFI attributes and values are provided in Appendix 2.

Category	Group	Structure
Swaps	Rates	Group + Category + Underlying Asset Type + Notional Schedule + Single or Multi Currency + Delivery Type + Expiry Date
	Commodities	Group + Category + Underlying Asset Type + Return or Payout Trigger + Delivery Type + Expiry Date
	Equity	Group + Category + Underlying Asset Type + Return or Payout Trigger + Delivery Type + Expiry Date
	Credit	Group + Category + Underlying Asset Type + Return or Payout Trigger + Underlying Issuer Type + Delivery Type + Expiry Date
	Foreign Exchange	Group + Category + Underlying Asset Type + Delivery Type + Expiry Date
	Others	Group + Category + Underlying Asset Type + Delivery Type + Expiry Date
Non-listed and complex listed options	Rates	Group + Category + Underlying Asset Type + Option Style and Type + Valuation Method or Trigger + Delivery Type + Expiry Date
	Commodities	Group + Category + Underlying Asset Type + Option Style and Type + Valuation Method or Trigger + Delivery Type + Expiry Date
	Equity	Group + Category + Underlying Asset Type + Option Style and Type + Valuation Method or Trigger + Delivery Type + Expiry Date
	Credit	Group + Category + Underlying Asset Type + Option Style and Type + Valuation Method or Trigger + Delivery Type + Expiry Date
	Foreign Exchange	Group + Category + Underlying Asset Type + Option Style and Type + Valuation Method or Trigger + Delivery Type + Expiry Date
	Others	Group + Category + Underlying Asset Type + Option Style and Type + Valuation Method or Trigger + Delivery Type + Expiry Date
Forwards	Equity	Group + Category + Underlying Asset Type + Return or Payout Trigger + Delivery Type + Expiry Date
	Foreign Exchange	Group + Category + Underlying Asset Type + Return or Payout Trigger + Delivery Type + Expiry Date
	Credit	Group + Category + Underlying Asset Type + Return or Payout Trigger + Delivery Type + Expiry Date
	Rates	Group + Category + Underlying Asset Type + Return or Payout Trigger + Delivery Type + Expiry Date
	Commodities	Group + Category + Underlying Asset Type + Return or Payout Trigger + Delivery Type + Expiry Date
Others	Other Assets	Group + Category + Further Grouping + Expiry Date

4.2.3 Short Name (FISN)

The table below illustrates the structure of the Short Name (FISN) based on each category and group where attributes and values are derived from ISO 10962. Full details of the CFI attributes, values and equivalent abbreviations for Short Name (FISN) are provided in Appendix 2.

Category	Group	Structure
Swaps	Rates	"NA" + "/" + Group + Category + Underlying Asset Type + Notional Schedule + Single or Multi Currency + Delivery Type + Expiry Date
	Commodities	"NA" + "/" + Group + Category + Underlying Asset Type + Return or Payout Trigger + Delivery Type + Expiry Date
	Equity	"NA" + "/" + Group + Category + Underlying Asset Type + Return or Payout Trigger + Delivery Type + Expiry Date
	Credit	"NA" + "/" + Group + Category + Underlying Asset Type + Return or Payout Trigger + Underlying Issuer Type + Delivery Type + Expiry Date
	Foreign Exchange	"NA" + "/" + Group + Category + Underlying Asset Type + Delivery Type + Expiry Date
	Others	"NA" + "/" + Group + Category + Underlying Asset Type + Delivery Type + Expiry Date
Non-listed and complex listed options	Rates	"NA" + "/" + Group + Category + Underlying Asset Type + Option Style and Type + Valuation Method or Trigger + Delivery Type + Expiry Date
	Commodities	"NA" + "/" + Group + Category + Underlying Asset Type + Option Style and Type + Valuation Method or Trigger + Delivery Type + Expiry Date
	Equity	"NA" + "/" + Group + Category + Underlying Asset Type + Option Style and Type + Valuation Method or Trigger + Delivery Type + Expiry Date
	Credit	"NA" + "/" + Group + Category + Underlying Asset Type + Option Style and Type + Valuation Method or Trigger + Delivery Type + Expiry Date
	Foreign Exchange	"NA" + "/" + Group + Category + Underlying Asset Type + Option Style and Type + Valuation Method or Trigger + Delivery Type + Expiry Date
	Others	"NA" + "/" + Group + Category + Underlying Asset Type + Option Style and Type + Valuation Method or Trigger + Delivery Type + Expiry Date
Forwards	Equity	"NA" + "/" + Group + Category + Underlying Asset Type + Return or Payout Trigger + Delivery Type + Expiry Date
	Foreign Exchange	"NA" + "/" + Group + Category + Underlying Asset Type + Return or Payout Trigger + Delivery Type + Expiry Date
	Credit	"NA" + "/" + Group + Category + Underlying Asset Type + Return or Payout Trigger + Delivery Type + Expiry Date
	Rates	"NA" + "/" + Group + Category + Underlying Asset Type + Return or Payout Trigger + Delivery Type + Expiry Date
	Commodities	"NA" + "/" + Group + Category + Underlying Asset Type + Return or Payout Trigger + Delivery Type + Expiry Date
Others	Other Assets	"NA" + "/" + Group + Category + Further Grouping + Expiry Date

4.2.4 Commodity Derivative Indicator

Attribute	Commodity Derivative Indicator			
Category	**Group**	**CFI Code**	**Derivation Method**	**Result**
Swaps	Commodities	ST****	Mapped to =>	TRUE
Non-listed and complex listed options		HT****		
Forwards		JT****		
Swaps	Rates	SR****	Mapped to =>	FALSE
	Equity	SE****		
	Credit	SC****		
	Foreign Exchange	SF****		
	Others	SM****		
Non-listed and complex listed options	Rates	HR****		
	Equity	HE****		
	Credit	HC****		
	Foreign Exchange	HF****		
	Others	HM****		
Forwards	Equity	JE****		
	Foreign Exchange	JF****		
	Credit	JC****		
	Rates	JR****		
Others	Other Assets	MM****		

4.2.5 Issuer or Operator of the Trading Venue Identifier

Attribute	Issuer or Operator of the Trading Venue Identifier	
Source Attribute	**Derivation Method**	**Result**
Issuer or Operator of the Trading Venue Identifier	Fixed Mapping	NA

5 Supplementary Information

5.1 Best Practice Guidelines

Users can select the undefined Product Definition as the last resort where product cannot be supported by a standard or non-standard specific product template.

5.2 Additional Comments

No additional comment is provided to this product.

6 APPENDIX 1 – CFI CODE

The table below provides the source attributes; source values; and equivalent CFI Code based on [ISO 10962](ISO 10962) (CFI Code) – Third edition 2015-07-15.

Category	Group	Source Attribute	Source Value	CFI Code
Swaps	Rates	Category	Swap	S
		Group	Rates	R
		Underlying Asset Type	Basis Swap (Float – Float)	A
			Fixed - Floating	C
			Fixed - Fixed	D
			Inflation Rate Index	G
			Overnight Index Swap (OIS)	H
			Zero Coupon	Z
			Other	M
		Notional Schedule	Constant	C
			Accreting	I
			Amortizing	D
			Custom	Y
		Single or multi-currency	Single Currency	S
			Cross Currency	C
		Delivery Type	Cash	C
			Physical	P
	Commodities	Category	Swap	S
		Group	Commodities	T
		Underlying Asset Type	Energy	J
			Metals	K
			Agriculture	A
			Environmental	N
			Freight	G
			Polypropylene Products	P
			Fertilizer	S
			Paper	T
			Index	I
			Multi Commodity	Q
			Other	M
		Return or Payout Trigger	Contract for Difference (CFD)	C
			Total Return	T
		Delivery Type	Cash	C
			Physical	P
			Elect at Settlement	E
	Equity	Category	Swap	S
		Group	Equity	E

Category	Group	Source Attribute	Source Value	CFI Code
		Underlying Asset Type	Single Stock	S
			Index	I
			Basket	B
			Other	M
		Return or Payout Trigger	Price	P
			Dividend	D
			Variance	V
			Volatility	L
			Total Return	T
			Contract for Difference (CFD)	C
			Other	M
		Delivery Type	Cash	C
			Physical	P
			Elect at Settlement	E
	Credit	Category	Swap	S
		Group	Credit	C
		Underlying Asset Type	Single Name	U
			Index Tranche	V
			Index	I
			Basket	B
			Other	M
		Return or Payout Trigger	Credit Default	C
			Total Return	T
			Other	M
		Underlying Issuer Type	Corporate	C
			Sovereign	S
			Local	L
		Delivery Type	Cash	C
			Physical	P
			Auction	A
	Foreign Exchange	Category	Swap	S
		Group	Foreign_Exchange	F
		Underlying Asset Type	Forward-Forward Swap	C
		Delivery Type	Physical	P
			Non-Deliverable	N
	Others	Category	Swap	S
		Group	Other	M

Category	Group	Source Attribute	Source Value	CFI Code
		Underlying Asset Type	Other	M
		Delivery Type	Cash	C
			Physical	P
Non-listed and complex listed options	Rates	Category	Non-listed and complex listed options	H
		Group	Rates	R
		Underlying Asset Type	Basis Swap (Float – Float)	A
			Fixed – Floating	C
			Fixed – Fixed	D
			Inflation Rate index	G
			Overnight Index Swap (OIS)	H
			Options	O
			Forwards	R
			Futures	F
			Other	M
		Delivery Type	Cash	C
			Physical	P
			Elect at Exercise	E
	Commodities	Category	Non-listed and complex listed options	H
		Group	Commodities	T
		Underlying Asset Type	Energy	J
			Metals	K
			Agriculture	A
			Environmental	N
			Freight	G
			Polypropylene Products	P
			Fertilizer	S
			Paper	T
			Index	I
			Multi Commodity	Q
			Other	M
		Delivery Type	Cash	C
			Physical	P
			Elect at Exercise	E
	Equity	Category	Non-listed and complex listed options	H
		Group	Equity	E
		Underlying Asset Type	Single Stock	S
			Index	I

Category	Group	Source Attribute	Source Value	CFI Code
			Basket	B
			Options	O
			Forwards	R
			Futures	F
			Other	M
		Delivery Type	Cash	C
			Physical	P
			Elect at Exercise	E
	Credit	Category	Non-listed and complex listed options	H
		Group	Credit	C
		Underlying Asset Type	CDS on Single Name	U
			CDS on Index Tranche	V
			CDS on Index	I
			Swaps	W
			Other	M
		Delivery Type	Cash	C
			Physical	P
			Elect at Exercise	E
	Foreign Exchange	Category	Non-listed and complex listed options	H
		Group	Foreign Exchange	F
		Underlying Asset Type	Forwards	R
			Futures	F
			Spot	T
			Volatility	V
			Other	M
		Delivery Type	Cash	C
			Physical	P
			Elect at Exercise	E
	Others	Category	Non-listed and complex listed options	H
		Group	Other	M
		Underlying Asset Type	Other	M
		Delivery Type	Cash	C
			Physical	P
			Elect at Exercise	E
			Non-Deliverable	N
			Auction	A
Forwards	Equity	Category	Forwards	J

Category	Group	Source Attribute	Source Value	CFI Code
		Group	Equity	E
		Underlying Asset Type	Single Stock	S
			Index	I
			Basket	B
			Options	O
			Futures	F
		Return or Payout Trigger	Contract for Difference (CFD)	C
			Spreadbets	S
			Forward price of underlying instrument	F
		Delivery Type	Cash	C
			Physical	P
	Foreign Exchange	Category	Forwards	J
		Group	Foreign Exchange	F
		Underlying Asset Type	Spot	T
			Forward	R
			Options	O
			Futures	F
		Return or Payout Trigger	Contract for Difference (CFD)	C
			Spreadbets	S
			Forward price of underlying instrument	F
		Delivery Type	Cash	C
			Physical	P
	Credit	Category	Forwards	J
		Group	Credit	C
		Underlying Asset Type	Single Name	A
			Basket	B
		Return or Payout Trigger	Spreadbets	S
			Forward price of underlying instrument	F
		Delivery Type	Cash	C
			Physical	P
	Rates	Category	Forwards	J
		Group	Rates	R
		Underlying Asset Type	Interest Rate Index	I
			Options	O
			Other	M
		Return or Payout Trigger	Spreadbets	S
			Forward price of underlying instrument	F

Category	Group	Source Attribute	Source Value	CFI Code
		Delivery Type	Cash	C
			Physical	P
	Commodities	Category	Forwards	J
		Group	Commodities	T
		Underlying Asset Type	Agriculture	A
			Basket	B
			Freight	G
			Index	I
			Energy	J
			Metals	K
			Environmental	N
			Polypropylene Products	P
			Fertilizer	S
			Paper	T
			Other	M
		Return or Payout Trigger	Contract for Difference (CFD)	C
			Forward price of underlying instrument	F
		Delivery Type	Cash	C
			Physical	P
Others	Other Assets	Category	Other	M
		Group	Other Assets	M
		Further Grouping	Other OTC Derivative Product	S

For Non-listed and complex listed options, the CFI values, CFI codes and abbreviations of 4th attribute (Option Style and Type) and 5th attribute (Valuation Method or Trigger) are consistent across all Groups and form part for deriving the CFI codes and Short Name (FISN).

Category	Group	Source Attribute	Source Value	CFI
Non-listed and complex listed options	All	Option Style and Type	European-Call	A
			American-Call	B
			Bermudan-Call	C
			European-Put	D
			American-Put	E
			Bermudan-Put	F
			European-Chooser	G
			American-Chooser	H
			Bermudan-Chooser	I
		Valuation Method or Trigger	Vanilla	V
			Asian	A
			Digital (Binary)	D
			Barrier	B
			Digital Barrier	G
			Lookback	L
			Other Path Dependent	P
			Other	M

7 Appendix 2 – Long Name and Abbreviation

The table below provides the long name and abbreviation for CFI value that is to be used in deriving the Full Name (maximum length is 350 characters) and Short Name [FISN] (maximum length is 35 characters).

CFI Attribute	CFI Value	Long Name	Abbreviation
Category	Forwards	Forward	Fw
	Non-listed and complex listed options	Option	Op
	Others	Other	Ot
	Swaps	Swap	Sw
Group	Commodities	Commodities	Co
	Credit	Credit	Cr
	Equity	Equity	Eq
	Foreign Exchange	Foreign_Exchange	FX
	Others / Other Assets	Other	Ot
	Rates	Rates	Rt
Delivery Type	Auction	Auction	Au
	Cash	Cash	Cs
	Elect at Exercise	Elect at Exercise	Ex
	Elect at Settlement	Elect at Settlement	St
	Non-Deliverable	Non-Deliverable	Nd
	Physical	Physical	Ph
Further Grouping	Other OTC Derivative Products	Other OTC Derivative Product	Oth
Notional Schedule	Constant	Constant	Cnst
	Accreting	Accreting	Accr
	Amortizing	Amortizing	Amtg
	Custom	Custom	Cust
Option Style and Type	American-Call	American-Call	AmCl
	American-Chooser	American-Chooser	AmOp
	American-Put	American-Put	AmPt
	Bermudan-Call	Bermudan-Call	BrCl
	Bermudan-Chooser	Bermudan-Chooser	BrOp
	Bermudan-Put	Bermudan-Put	BrPt
	European-Call	European-Call	EuCl
	European-Chooser	European-Chooser	EuOp
	European-Put	European-Put	EuPt

Return or Payout Trigger	Contract for Difference (CFD)	Contract for Difference	CFD
	Credit Default	Credit Default	CDS
	Dividend	Dividend	Div
	Forward price of underlying instrument	Forward price of underlier	FwPr
	Price	Price	Pr
	Spreadbets	Spreadbets	Sprd
	Total Return	Total Return	TRtn
	Variance	Variance	Var
	Volatility	Volatility	Vol
	Other	Other	Oth
Single or Multi-Currency	Cross Currency	Cross Currency	Xccy
	Single Currency	Single Currency	Sccy
Underlying Asset Type	Agriculture	Agriculture	AGRI
	Energy	Energy	NRGY
	Environmental	Environmental	ENVR
	Fertilizer	Fertilizer	FRTL
	Freight	Freight	FRGT
	Metals	Metals	METL
	Multi Commodity	Multi Commodity	MCEX
	Paper	Paper	PAPR
	Polypropylene Products	Polypropylene Products	POLY
	Basis Swap (Float - Float)	Float - Float	FtFt
	Fixed - Floating	Fixed - Floating	FxFt
	Fixed - Fixed	Fixed - Fixed	FxFx
	Inflation Rate Index	Inflation Rate Index	Infl
	Overnight Index Swap (OIS)	Overnight Index Swap	OIS
	Zero Coupon	Zero Coupon	ZC
	Basket	Basket	Bskt
	CDS on Single Name	CDS on Single Name	CDSN
	CDS on Index	CDS on Index	CDIx
	CDS on Index Tranche	CDS on Index Tranche	CDIT
	Forward-Forward Swap	Forward-Forward Swap	FFSwp
	Forward	Forward	Fwd
	Forwards	Forwards	Fwds
	Futures	Futures	Ftrs
	Index	Index	Idx
	Index Tranche	Index Tranche	IdTr
	Interest Rate Index	Interest Rate Index	IntRt
	Options	Options	Opts

	Single Name	Single Name	SN
	Single Stock	Single Stock	SStk
	Spot	Spot	Spt
	Swaps	Swaps	Swps
	Volatility	Volatility	Vol
	Other	Other	Oth
Underlying Issuer Type	Corporate	Corporate	Corp
	Local	Local	Lcl
	Sovereign	Sovereign	Sov
Valuation Method or Trigger	Vanilla	Vanilla	Van
	Asian	Asian	Asin
	Barrier	Barrier	Bar
	Digital (Binary)	Digital (Binary)	Dig
	Digital Barrier	Digital Barrier	DgBr
	Lookback	Lookback	Lkbk
	Other Path Dependent	Other Path Dependent	OtDp
	Other	Other	Oth

8 Appendix 3 – GUI Details

The following section provides display information for any attributes (and values) that are not included in the related OTC ISIN Product Definition.

Attribute	Display Name	Tool Tip (and * value elaboration)
Asset Class	Asset Class	As defined by CFI Code: ISO 10962
Delivery Type	Delivery Type	The Delivery Type as defined by CFI code: ISO 10962
Instrument Type	Instrument Type	As defined by CFI Code: ISO 10962
Further Grouping	Further Grouping	As defined by CFI Code: ISO 10962
Return or Payout Trigger	Return or Payout Trigger	The Return or payout Trigger as defined by CFI code: ISO 10962
Underlying Asset Type	Underlying Asset Type	The type of the underlying asset as defined by CFI code: ISO 10962
Underlying Issuer Type	Underlying Issuer Type	The underlying issuer type as defined by CFI code: ISO 10962
Valuation Method or Trigger	Valuation Method or Trigger	The Valuation method or trigger as defined by CFI code: ISO 10962

Attribute	Enumeration	Enum_Title	Enumeration Tool Tip (and * value elaboration)
Delivery Type	Non-Deliverable	Non-Deliverable	The Delivery Type as defined by CFI code: ISO 10962
Further Grouping	Other OTC Derivative Product	Other OTC Derivative Product	As defined by CFI Code: ISO 10962
Underlying Asset Type	Agriculture	Agriculture	As defined by CFI Code: ISO 10962
	Basket	Basket	
	Energy	Energy	
	Environmental	Environment	
	Fertilizer	Fertilizer	
	Freight	Freight	
	Index	Index	
	Metals	Metals	
	Multi Commodity	Multi Commodity	
	Paper	Paper	
	Polypropylene Products	Polypropylene Products	
	Other	Other	
Underlying Issuer Type	Corporate	Corporate	As defined by CFI Code: ISO 10962
	Sovereign	Sovereign	
	Local	Local	

The table below illustrates the CFI attribute order in the Attribute Section of the Record template:

Category	Group	Attribute
Swaps	Rates	Category
		Group
		Underlying Asset Type
		Notional Schedule
		Single or Multi Currency
		Delivery Type
	For Groups [Commodities; Equity]	Category
		Group
		Underlying Asset Type
		Return or Payout Trigger
		Delivery Type
	Credit	Category
		Group
		Underlying Asset Type
		Return or Payout Trigger
		Underlying Issuer Type
		Delivery Type
	For Groups [Foreign_Exchange; Others]	Category
		Group
		Underlying Asset Type
		Delivery Type
Non-listed and complex listed options	All Groups [Rates; Commodities; Equity; Credit; Foreign_Exchange; Others]	Category
		Group
		Underlying Asset Type
		Option Style and Type
		Valuation Method or Trigger
		Delivery Type
Forwards	All Groups [Equity; Foreign_Exchange; Credit; Rates; Commodities]	Category
		Group
		Underlying Asset Type
		Return or Payout Trigger
		Delivery Type
Others	Other Assets	Category
		Group
		Further Grouping

9 APPENDIX 4 - OTC ISIN-UPI MAPPING

This section describes the mapping between the OTC ISIN and UPI input attributes.

oneOf	UPI Input Attributes	Mapping Logic	OTC ISIN Input Attributes	Example OTC ISIN Value
	Asset Class	Direct Map	Asset Class	Other
	Instrument Type	Direct Map	Instrument Type	Other
	Use Case	Direct Map	Product	Undefined
	Level	Set to "InstRefDataReporting"	Level	InstRefDataReporting
	Expiry Date	No Mapping	2020-11-30	
Category (oneOf)			Swaps	
Object (oneOf)			Rates	
	Underlying Asset Type	Direct Map	Underlying Asset Type	Fixed-Floating
	Notional Schedule	Direct Map	Notional Schedule	Constant
	Single or Multi Currency	Direct Map	Single or Multi Currency	Single Currency
	Delivery Type	Direct Map	Delivery Type	Cash
Object (oneOf)			Commodities	
	Underlying Asset Type	Direct Map	Underlying Asset Type	Energy
	Return or Payout Trigger	Direct Map	Return or Payout Trigger	Contract for Difference (CFD)
	Delivery Type	Direct Map	Delivery Type	Physical
Object (oneOf)			Equity	
	Underlying Asset Type	Direct Map	Underlying Asset Type	Single Stock
	Return or Payout Trigger	Direct Map	Return or Payout Trigger	Price
	Delivery Type	Direct Map	Delivery Type	Elect at Settlement
Object (oneOf)			Credit	
	Underlying Asset Type	Direct Map	Underlying Asset Type	Single Name
	Return or Payout Trigger	Direct Map	Return or Payout Trigger	Credit Default
	Underlying Issuer Type	Direct Map	Underlying Issuer Type	Corporate
	Delivery Type	Direct Map	Delivery Type	Cash
Object (oneOf)			Foreign Exchange	
	Underlying Asset Type	Direct Map	Underlying Asset Type	Forward-Forward Swap
	Delivery Type	Direct Map	Delivery Type	Non-Deliverable
Object (oneOf)			Others	
	Underlying Asset Type	Direct Map	Underlying Asset Type	Other
	Delivery Type	Direct Map	Delivery Type	Cash
Category (oneOf)			Non-listed and complex listed options	
Object (oneOf)			Rates	
	Underlying Asset Type	Direct Map	Underlying Asset Type	Fixed - Fixed
	Option Style and Type	Direct Map	Option Style and Type	European-Call
	Valuation Method or Trigger	Direct Map	Valuation Method or Trigger	Vanilla

oneOf	UPI Input Attributes	Mapping Logic	OTC ISIN Input Attributes	Example OTC ISIN Value
	Delivery Type	Direct Map	Delivery Type	Cash
Object (oneOf)			Commodities	
	Underlying Asset Type	Direct Map	Underlying Asset Type	Energy
	Option Style and Type	Direct Map	Option Style and Type	European-Call
	Valuation Method or Trigger	Direct Map	Valuation Method or Trigger	Vanilla
	Delivery Type	Direct Map	Delivery Type	Cash
Object (oneOf)			Equity	
	Underlying Asset Type	Direct Map	Underlying Asset Type	Single Stock
	Option Style and Type	Direct Map	Option Style and Type	European-Call
	Valuation Method or Trigger	Direct Map	Valuation Method or Trigger	Vanilla
	Delivery Type	Direct Map	Delivery Type	Cash
Object (oneOf)			Credit	
	Underlying Asset Type	Direct Map	Underlying Asset Type	CDS on Single Name
	Option Style and Type	Direct Map	Option Style and Type	European-Call
	Valuation Method or Trigger	Direct Map	Valuation Method or Trigger	Vanilla
	Delivery Type	Direct Map	Delivery Type	Cash
Object (oneOf)			Foreign Exchange	
	Underlying Asset Type	Direct Map	Underlying Asset Type	Spot
	Option Style and Type	Direct Map	Option Style and Type	European-Call
	Valuation Method or Trigger	Direct Map	Valuation Method or Trigger	Vanilla
	Delivery Type	Direct Map	Delivery Type	Cash
Object (oneOf)			Others	
	Underlying Asset Type	Direct Map	Underlying Asset Type	Other
	Option Style and Type	Direct Map	Option Style and Type	European-Call
	Valuation Method or Trigger	Direct Map	Valuation Method or Trigger	Vanilla
	Delivery Type	Direct Map	Delivery Type	Cash
Category (oneOf)			Forwards	
Object (oneOf)			Equity	
	Underlying Asset Type	Direct Map	Underlying Asset Type	Single Stock
	Return or Payout Trigger	Direct Map	Return or Payout Trigger	Spreadbets
	Delivery Type	Direct Map	Delivery Type	Cash
Object (oneOf)			Foreign Exchange	
	Underlying Asset Type	Direct Map	Underlying Asset Type	Spot
	Return or Payout Trigger	Direct Map	Return or Payout Trigger	Contract for Difference (CFD)
	Delivery Type	Direct Map	Delivery Type	Cash
Object (oneOf)			Credit	
	Underlying Asset Type	Direct Map	Underlying Asset Type	Single Name
	Return or Payout Trigger	Direct Map	Return or Payout Trigger	Spreadbets

oneOf	UPI Input Attributes	Mapping Logic	OTC ISIN Input Attributes	Example OTC ISIN Value
	Delivery Type	Direct Map	Delivery Type	Cash
Object (oneOf)			Rates	
	Underlying Asset Type	Direct Map	Underlying Asset Type	Interest Rate Index
	Return or Payout Trigger	Direct Map	Return or Payout Trigger	Spreadbets
	Delivery Type	Direct Map	Delivery Type	Cash
Object (oneOf)			Commodities	
	Underlying Asset Type	Direct Map	Underlying Asset Type	Energy
	Return or Payout Trigger	Direct Map	Return or Payout Trigger	Contract for Difference (CFD)
	Delivery Type	Direct Map	Delivery Type	Cash
Category (oneOf)			Others	
Object (oneOf)			Other Assets	
	Further Grouping	Direct Map	Further Grouping	Other OTC Derivative Product