

DERIVATIVES SERVICE BUREAU (DSB) LTD

Best Practice Guidance & FAQs

Version 3

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I. Introduction

This document provides the user with the best practices within the UPI and OTC ISIN Services.

2. Best Practices & FAQs

2.1 General Guidance

This section specifies the general Best Practices & FAQs for UPI and OTC ISIN Services.

2.1.1 New UPI templates and equivalent OTC ISIN templates

Question: When new UPI templates are introduced, that industry believes may not also require an OTC ISIN (e.g. where the instrument may not be in the scope of MiFID II but still be reportable to a TR in a G20 jurisdiction) will it be possible that not all UPI templates will have an equivalent OTC ISIN template? Would this mean that a user may not be able to use the existing ISIN service to search/generate UPI for such instruments due to the unavailability of corresponding ISIN templates?

No, such a scenario will not be possible. Each UPI template will have a corresponding OTC ISIN, and therefore a corresponding OTC ISIN template.

Question: Can a user request to have ISIN templates on every product/instrument irrespective of the jurisdictional reportability, so that existing ISIN service can be used for fetching UPI code/record?

Per the above, where DSB can maintain the hierarchy (and we expect to always be able to) there will be templates published for all products the DSB supports.

2.1.2 Settlement Currency

Users submitting a value for Settlement Currency in any FX UPI / ISIN product template are advised that the attribute 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.

Asset Class	Instrument Type	Product
Foreign_Exchange	Option	Barrier_Option
Foreign_Exchange	Option	Digital_Option
Foreign_Exchange	Option	NDO
Foreign_Exchange	Option	Non_Standard
Foreign_Exchange	Forward	NDF
Foreign_Exchange	Forward	Non_Standard
Foreign_Exchange	Forward	Spreadbet
Foreign_Exchange	Forward	Vol_Var

2.1.3 FX Forward

The DSB supports the creation of ISINs for several types of FX Forwards*:

- FX Forward:
Where both currencies are deliverable.
- Non-Deliverable Forward (NDF):
Where one or both currencies are non-deliverable (in the context of the trade) and require a Settlement Currency.
- Non-Standard Forward:
Where the FX Forward does not adhere to the standard instrument structure OR
Where the FX Forward is based on an Offshore variation of a non-deliverable currency (such as the Chinese Yuan/Renminbi). In this situation the Offshore variation of the currency requires a Place of Settlement to provide a complete definition since the currency is not included in the ISO 4217 currency list.

*In addition to the above, the DSB also supports a number of specialised FX Forward products: Vol Var, Contract for Difference, Rolling Spot, Spreadbet and these fall outside the scope of this note.

Asset Class	Instrument Type	Product
Foreign_Exchange	Forward	Forward
Foreign_Exchange	Forward	Non-Deliverable Forward (NDF)
Foreign_Exchange	Forward	Non-Standard

2.1.4 IR Basis (Float vs Float) Swaps

In order to ensure that UPI/ISIN for IR Basis Swaps (i.e.: Float vs Float) are generated in a consistent way, DSB users are advised to follow the guidance provided below.

For Interest Rates Swaps based on a pair of underlying floating reference rates:

- If the two legs have different Notional Currencies: use the Cross-Currency Basis template.
- Else: If both legs are standard floating Reference Rates: use Basis template.
- Else: If any leg is an OIS Rate: use the Basis OIS template.

The DSB is aware of the increased use of cross-currency Basis OIS and the PC will continue to monitor the situation and will follow up as required.

2.1.5 IR Zero Coupon Swaps

In order to ensure that UPI/ISIN for IR Fixed – Floating Swaps are generated in a consistent way, DSB users are advised to follow the guidance provided below.

- Rates.Swap.Fixed_Float_Zero_Coupon will only be used for the product type of IRS (fixed floating swaps) when the fixed leg has a fixed amount specified. Otherwise, the Rate.Swap.Fixed_Float template will be used.
- Rates.Swap.Inflation_Fixed_Float_Zero_Coupon will be used for the product type of ZC Inflation Swap where additional bond details are not specified.
- Rates.Swap.Inflation_Fixed_Float_YoY will be used for the product type of ZC Inflation Swap where the additional bond details have been specified.

2.1.6 Notional Schedule on Swaps

Question: Each leg of a SWAP can independently have different notional schedules. What should a user do such scenarios?

- If both legs are Constant -> select Constant.
- If both legs are Accreting -> select Accreting.
- If both legs are Amortizing -> select Amortizing.
- Otherwise -> select Custom.

2.1.7 FX Swap Non-Deliverable

FX Swaps that are based on non-deliverable or offshore variations of non-deliverable currencies are supported through the Non-Deliverable Swap template. The template supports the input of the ISINs of two matching non-deliverable or non-standard FX forwards that have identical currency pairs and differing expiry dates.

Non-Deliverable Swap ISINs for Offshore variations of non-deliverable currencies (such as the Chinese Yuan/Renminbi) can be generated using a pair of underlying non-standard FX forwards. In this case, the underlying ISINs should include the ISO 4217 currency code (e.g.: CNY) and an appropriate ISO 3166 Place of Settlement (e.g.: Hong Kong).

Asset Class	Instrument Type	Product
Foreign_Exchange	Swap	Non_Deliverable_FX_Swap

2.1.8 Offshore Currencies

The DSB has adopted the ISO Currency Code list (ISO 4217) for all currency attributes. To accommodate offshore currencies, the DSB has introduced Place of Settlement (ISO 3166) as an additional attribute in the FX Non-Standard Product Definitions. This allows an offshore location to be input against an onshore currency for example to recognize CNH, the user should input CNY into Settlement Currency and Hong Kong into Place of Settlement.

Asset Class	Instrument Type	Product
Foreign_Exchange	Swap	Non_Deliverable_FX_Swap

2.1.9 Commodity Single Index Templates

As agreed by members of the DSB Commodities Taskforce, Commodity Multi-Exotic Templates should be used where an underlying index or reference rate spans multiple commodity types (as defined by the CFI standard). Similarly, Commodity Single Index Templates should be used when the underlying reference rate and/or Index is based on a single commodity type.

Asset Class	Instrument Type	Product
Commodities	Swap	Single_Index
Commodities	Option	Single_Index
Commodities	Forward	Single_Index

These templates are intended to be used when the product has the following characteristics:

- a. The product can be classified under one asset-specific Base Product (e.g.: Energy, Agriculture, Freight, Other, etc.) using the values defined in ISO 20022.
- b. The product is based on a single underlying Index – either an Instrument Index or Proprietary Index.

It should be noted that a Base Product of MCEX (Multi-Exotic Commodity) will not be supported for the above products.

The CFI Code for the resultant Commodity Single Index record will always have the Underlying Asset (character 3) set to “I” (Index):

- a. Single_Index Swap: STI*X*
- b. Single_Index Option: HTI***
- c. Single_Index Forward: JTIX**

2.1.10 Commodity Multi-Exotic Templates

The DSB provides support for the following templates for Commodity Multi-Exotic instruments:

Asset Class	Instrument Type	Product
Commodities	Swap	Multi_Exotic_Swap
Commodities	Option	Multi_Exotic_Option
Commodities	Forward	Multi_Exotic_Forward

These templates are intended to be used where the product has one or more of the following characteristics:

- a. The product cannot be classified under a single asset-specific base product and so it qualifies as a Multi-Exotic Commodity (MCEX).
- b. The product is based on multiple underlying assets (Prop Index, Listed Index and/or Reference Rate).

Please note that the CFI Code (3rd Letter / Underlying Asset) can vary depending upon the values input by the ISIN requestor and the selected instrument type (Swap, Option, Forward).

2.1.11 Underlying ISIN Validation

To ensure the UPI and OTC ISIN can be created, validated, and returned to users near real time, the only validation the DSB performs on the underlying ISIN is syntactic validation. The onus is on the user to ensure the correct underlier is submitted for the correct template.

You should note that not all DSB UPI/ISIN that are created are being used for regulator purposes, user have been creating DSB UPI/ISIN for internal use.

For full list of validations please refer to our DSB Product Definition documentation.

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

Credit	Swap	Total_Return_Swap
Credit	Swap	Non_Standard
Equity	Swap	Price_Return_Basic_Performance_Single_Name
Equity	Swap	Parameter_Return_Dividend_Single_Name
Equity	Swap	Parameter_Return_Variance_Single_Name
Equity	Swap	Parameter_Return_Volatility_Single_Name
Equity	Swap	Price_Return_Basic_Performance_Single_Name_CFD
Equity	Swap	Portfolio_Swap_Single_Name
Equity	Swap	Portfolio_Swap_Other
Equity	Swap	Non_Standard
Equity	Forward	Price_Return_Basic_Performance_Single_Name
Equity	Forward	Price_Return_Basic_Performance_Single_Name_CFD
Equity	Forward	Non_Standard
Equity	Option	Single_Name
Equity	Option	Non_Standard
Rates	Option	Debt_Option
Rates	Forward	Debt
Rates	Forward	FRA_Other
Other	Forward	Non_Standard
Other	Option	Non_Standard
Other	Other	Non_Standard
Other	Swap	Non_Standard

2.1.12 Index CDS Templates

In order to ensure consistency when creating or retrieving ISINs for Credit Derivatives where the underlying index does not have a Series, Version or Term (such as the iBoxx family of Total Return Indices), the request to the DSB should apply the following standard input values:

- Underlying Credit Index Series: I (one)
- Underlying Credit Index Version: I (one)

Note: A standard value for the Underlying Instrument Index Term Unit / Value has not yet been agreed.

This advice applies to the following Credit templates:

Asset Class	Instrument Type	Product
Credit	Swap	Index_Tranche
Credit	Swap	Index
Credit	Swap	Total_Return_Swap
Credit	Swap	Non_Standard
Other	Swap	Non_Standard*
Other	Other	Non_Standard*

*Where a Credit Index is included.

2.1.13 Single Name CDS – Underlier Identification

Users are advised to define the underlying asset for these products by entering an LEI. If the Legal Entity in question has not been assigned an LEI, the underlier’s ISIN should be employed. In the event of there being no assigned LEI and in the absence of a defined underlying security (e.g.: SRO trades and No Ref Ob trades), the user is advised to enter an LEI of “OTHER”.

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

2.1.14 Credit Swaps – Contract Specification

Contract Specification enumerated values are based on the FpML Matrix Term Scheme and are filtered to support the appropriate entries for the selected Single Name CDS products. For example, Credit.Swap.Corporate will allow only Corporate Contract Specifications.

Attribute	Single Name CDS Product	Example Value
Contract Specification	Credit.Swap.Corporate	NorthAmericanCorporate
		StandardNorthAmericanCorporate
		StandardNorthAmericanFinancialCorporate
	Credit.Swap.Sovereign	WesternEuropeanSovereign
		StandardWesternEuropeanSovereign
	Credit.Swap.Municipal	USMunicipalRevenue
		StandardUSMunicipalRevenue

For CDS Non_Standard, the supported enumerated value for Contract Specification is dependent on the Underlying Issuer Type selected, (i.e., Corporate, Local or Sovereign).

The selection of the Underlying Issuer Type will determine the valid input values for the Contract Specification attribute in the following way:

Attribute	Single Name CDS Product	Underlying Issuer Type	Example Value
Contract Specification	Credit.Swap.Non_Standard	Corporate	NorthAmericanCorporate
			StandardNorthAmericanCorporate
			StandardNorthAmericanFinancialCorporate
		Sovereign	WesternEuropeanSovereign
			StandardWesternEuropeanSovereign
		Local	USMunicipalRevenue
			StandardUSMunicipalRevenue

Contract Specification is only supported in the specifications of the following Single Name CDS products and is not supported for CDS products, i.e., Index, Index_Tranche, Loan, ABS, Total_Return_Swap.

Asset Class	Instrument Type	Product
Credit	Swap	Corporate
Credit	Swap	Sovereign
Credit	Swap	Municipal
Credit	Swap	Non_Standard

2.1.15 Rates Index List

The DSB has sourced the list of Floating Rate Indices from FpML, specifically the following schema:

<https://www.fpml.org/spec/coding-scheme/fpml-schemes.html>

The DSB is aligned with the FpML change process and cannot independently amend or add to the dataset. The DSB will work with industry and the index provider in the pursuit of enhancing the source enumerations in a timely fashion such that all required indices are represented.

The addition of new indices to the JSON schemas maintained by the DSB are subject to the Change and Challenge process policy to be published by the DSB.

Asset Class	Instrument Type	Product
Rates	Forward	FRA_Index
Rates	Option	CapFloor*
Rates	Option	Inflation_CapFloor*
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_Inflation_Swap

Rates	Swap	Cross_Currency_Zero_Coupon
Rates	Swap	Fixed_Float
Rates	Swap	Fixed_Float_OIS
Rates	Swap	Fixed_Float_Zero_Coupon
Rates	Swap	Inflation_Basis**
Rates	Swap	Inflation_Basis_YoY**
Rates	Swap	Inflation_Basis_Zero_Coupon**
Rates	Swap	Inflation_Fixed_Float_YoY
Rates	Swap	Inflation_Fixed_Float_Zero_Coupon
Rates	Swap	Inflation_Swap
Rates	Swap	Non_Standard**
Other	Forward	Non_Standard
Other	Option	Non_Standard**
Other	Other	Non_Standard**
Other	Swap	Non_Standard**

*Where attribute name is ISO Underlying Instrument Index.

**This applies to ISO Reference Rate & Other Leg Reference Rate.

2.1.16 Credit Index – Underlying Issuer Type

Where there are examples of products that include components from multiple issuer types, users are advised to set Underlying Issuer Type to “Corporate” in all cases where at least one entity within the index can be categorized in this way. Where no constituent entity can be classified as Corporate, the user is advised to enter a value of “Local” for this data element.

Asset Class	Instrument Type	Product
Credit	Swap	Index
Credit	Swap	Index_Tranche
Credit	Swap	Total_Return_Swap
Credit	Swap	Non_Standard

2.2 OTC ISIN Best Practices

This section specifies the Best Practices & FAQs that only apply to OTC ISIN Service.

2.2.1 Spot Tenor for Near-Leg

The FX Swap template is designed to allow two underlying FX Forward ISINs (based on the same currency pair) to be specified in the generation of an FX Swap ISIN.

In the case of FX swap transactions that are concluded by way of a strategy involving two separate legs, the near leg might be such that would be a spot transaction if it were concluded as a standalone transaction. However, in the specific context of this approach to an FX swap such a near leg should be regarded as a forward with a spot tenor.

Similarly, if you are looking to generate or retrieve an ISIN for an FX Swap instrument where one of the legs has a spot tenor, it will be necessary to use the ISIN for an FX Forward with the relevant expiry date (being the settlement date for the near leg) for the near leg underlier.

Asset Class	Instrument Type	Product
Foreign_Exchange	Swap	FX_Swap
Foreign_Exchange	Swap	Non_Deliverable_FX_Swap

2.2.2 Expiry Date – FRA

An FRA accrual runs from an Effective Date to a Termination Date, but the FRA actually settles and expires on the Effective Date. For this reason, even though the FRA technically expires on the Effective Date, the DSB Product Committee recommends that the Termination Date is used to populate the Expiry Date attribute when generating / retrieving an FRA_Index or FRA_Other ISIN.

Asset Class	Instrument Type	Product
Foreign_Exchange	Forward	FRA_Index
Foreign_Exchange	Forward	FRA_Other

2.2.3 Expiry Date – FX Non-Deliverable

The DSB Product Committee recommends that the Settlement Date is used to populate the Expiry Date attribute when generating / retrieving an FX Forward or Non-Deliverable FX Forward ISIN since fixing would occur ahead of any settlement.

Asset Class	Instrument Type	Product
Foreign_Exchange	Forward	Forward
Foreign_Exchange	Forward	Non-Deliverable Forward (NDF)

2.2.4 Term of Contract Value and Unit

All OTC Derivative Products that have an Interest Rate as an underlying are required to include a Term Of Contract within their definition. In order to support this, the relevant Rates and Cross-Asset templates have an integrated Tenor Calculator that is used when a Standard Tenor is not available. In this case, the user is able to supply an Effective Date and Expiry Date and the system will then calculate the Term of Contract Value and Unit which are then used in the definition of the ISIN.

Details of the calculation method used can be found in the [DSB Tenor Calculation Specification](#).

2.2.5 ISO Reference Rate Mapping

The DSB requires the entry of underlying Reference Rates based on the entries in the current version of the FpML Coding Scheme (e.g.: “USD-SOFR-COMPOUND”). In order to support conformance to ISO20022, the DSB also maps each FpML Reference Rate to an equivalent ISO Reference Rate value that is determined in the following way:

1. Set ISO Reference Rate to the appropriate code (if present) found in the ISO20022 BenchmarkCurveName2Code codeset.
2. Else, set ISO Reference Rate to the appropriate code (if present) found in the ISO20022 BenchmarkCurveNameCode codeset.
3. Else, construct the ISO Reference Rate value by removing any currency prefix from the FpML Reference Rate and truncating the resultant text to max. 25 chars.

Asset Class	Instrument Type	Product
Rates	Forward	FRA_Index
Rates	Option	CapFloor*
Rates	Option	Inflation_CapFloor*
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_Inflation_Swap
Rates	Swap	Cross_Currency_Zero_Coupon
Rates	Swap	Fixed_Float
Rates	Swap	Fixed_Float_OIS
Rates	Swap	Fixed_Float_Zero_Coupon
Rates	Swap	Inflation_Basis**
Rates	Swap	Inflation_Basis_YoY**
Rates	Swap	Inflation_Basis_Zero_Coupon**
Rates	Swap	Inflation_Fixed_Float_YoY
Rates	Swap	Inflation_Fixed_Float_Zero_Coupon
Rates	Swap	Inflation_Swap
Rates	Swap	Non_Standard**
Other	Forward	Non_Standard
Other	Option	Non_Standard**
Other	Other	Non_Standard**
Other	Swap	Non_Standard**

*Where attribute name is ISO Underlying Instrument Index.

**This applies to ISO Reference Rate & Other Leg Reference Rate.

2.2.6 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 categorized as follows:

If both currencies are FXMJ à categorise as FXMJ.

If both currencies are FXEM à categorise as FXEM.

If above criteria is not met à categorise as FXCR.

FX Type	Currency Description
FXMJ	Australian Dollar
	Canadian Dollar
	Euro
	Pound Sterling
	Swedish Krona
	Swiss Franc
	US Dollar
	Yen
FXEM	Brazilian Real
	Danish Krone
	Forint
	Hong Kong Dollar
	Indian Rupee
	Mexican Peso
	New Taiwan Dollar
	New Zealand Dollar
	Norwegian Krone
	Rand

	Russian Ruble
	Singapore Dollar
	Turkish Lira
	Won
	Yuan Renminbi
	Zloty
FXCR	All others

Asset Class	Instrument Type	Product
Foreign_Exchange	Forward	Contract_For_Difference
Foreign_Exchange	Forward	Forward
Foreign_Exchange	Forward	Non_Deliverable_Forward (NDF)
Foreign_Exchange	Forward	Non_Standard
Foreign_Exchange	Forward	Rolling_Spot
Foreign_Exchange	Forward	Spreadbet
Foreign_Exchange	Forward	Vol_Var
Foreign_Exchange	Option	Barrier_Option
Foreign_Exchange	Option	Digital_Option
Foreign_Exchange	Option	Forward_Vol_Agreement
Foreign_Exchange	Option	NDO
Foreign_Exchange	Option	Non_Standard
Foreign_Exchange	Option	Target_Option
Foreign_Exchange	Option	Vanilla_Option
Foreign_Exchange	Swap	FX_Swap
Foreign_Exchange	Swap	Non_Deliverable_FX_Swap

2.3 UPI Best Practices

This section specifies the Best Practices & FAQs that only apply to UPI Service.

2.3.1 Commodity Multi-Exotic Templates

UPIs can be created for OTC derivatives based on a custom basket underlier. However, in accordance with the ISO 4914 (UPI), identifiers for the individual assets that constitute a custom basket are not required.

Asset Class	Instrument Type	Product
Commodities	Swap	Multi_Exotic_Swap
Commodities	Option	Multi_Exotic_Option
Commodities	Forward	Multi_Exotic_Forward

2.3.2 Support for Alternative Underliers

The UPI Service supports the use of alternative identifiers for equity and fixed income underliers. For other underliers, e.g., indices and reference rates underliers, the UPI service does not currently support alternative identifiers and the defined identifier e.g., the FpML reference rate name, must be used. The OTC ISIN Service does not support the use of alternative identifiers for any product underliers. Therefore, if a UPI is generated due to the creation of a new OTC ISIN, an alternative identifier cannot be used in this instance (including for equity and fixed income underliers) because the UPI has been created from the OTC ISIN's attributes.

Asset Class	Instrument Type	Product
Rates	Forward	FRA_Other
Rates	Forward	Debt
Rates	Option	Debt_Option
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
Credit	Forward	Non_Standard
Equity	Swap	Price_Return_Basic_Performance_Single_Name
Equity	Swap	Parameter_Return_Dividend_Single_Name
Equity	Swap	Parameter_Return_Variance_Single_Name
Equity	Swap	Parameter_Return_Volatility_Single_Name
Equity	Swap	Price_Return_Basic_Performance_Single_Name_CFD
Equity	Forward	Price_Return_Basic_Performance_Single_Name_CFD
Equity	Option	Single_Name
Equity	Forward	Price_Return_Basic_Performance_Single_Name
Equity	Swap	Portfolio_Swap_Other
Equity	Swap	Portfolio_Swap_Single_Name
Equity	Swap	Non_Standard
Equity	Option	Non_Standard
Equity	Forward	Non_Standard
Other	Forward	Non_Standard
Other	Option	Non_Standard
Other	Other	Non_Standard
Other	Swap	Non_Standard