Derivatives Service Bureau

Product Definition Data Dictionary

UPI Product Definition

Version 4

Change History

Date	Status	Version	Revision Details
10 May 2022	Draft	1	Initial Version
15 Nov 2022	Draft	2	Update Input Data Sources and Underlier Input Method Sections to support Alternative Underlier ID
07 Feb 2023	Draft	3	• Update Input Data Sources for renaming of some Underlier ID Sources • Update Underlier Input Method Section • Insert Underlier Name in the Derived Section
01 Mar 2023	Draft	4	• Add validation rule for Underlier ID Source (LEI) that accepts ‘OTHER’ as a valid input value

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1 INTRODUCTION

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

1.1 Associated Documentation

Each section links to reference documents where values will be maintained for the sake of consistency and ease of access e.g., Enumerations, Data Dictionary, Validation and Normalizations, etc.

These documents are made available for references as follows:

- UPI Product Definition Document can be found in the Rates, Credit, Equity, Foreign Exchange, Commodities, Non-Standard sections on the DSB website.
- UPI Enumerations Document can be found in the Enumerations section on the DSB website.
- UPI Product Definition Validations and Normalizations Document can be found in the Other Documents section on the DSB website.
- UPI Underlier Input Method can be found in the Other Documents section on the DSB website.

1.2 Input Data Sources

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

Title	Description	Source	Version	Enumeration
CFI	Defines and describes codes for an internationally valid system to classify financial instruments.	ISO 10962	2015	Product dependent
Combined Floating Rate & Inflation Indices [FPML]	The combined FpML floating rate and inflation indices that are based on the ISDA Floating Rate Options as published by ISDA in the 2021 ISDA Definitions and on Annex A to the 2008 ISDA Inflation Derivatives Definitions.	FpML (Floating Rate Index Scheme) FpML (Inflation Index Description Scheme)	Latest version	See Enumeration Document
Commodity Index [COIDX]	Defines the Commodity Index held by the DSB.	No source	Latest version	See Enumeration Document
Commodity Ref Price [COMM]	Defines a scheme of Commodity Reference Prices specified in the Annex to the 2005 ISDA Commodity Definitions.	FpML (Commodity Reference Price Scheme)	Latest version	See Enumeration Document
Contract Specification	Defines a scheme of transaction types specified in the Credit Derivatives Physical Settlement Matrix.	FpML (Matrix Term Scheme)	Latest version	See Enumeration Document
Country Name	Define internationally recognized codes of letters and/or numbers that we can use when we refer to countries and their subdivisions.	ISO 3166-1	Latest version	See Enumeration Document
Credit Index (CRIDX]	A broad suite of independent benchmark and tradable indices across multiple asset classes, including fixed income, equities and structured products.	IHS Markit	Latest version	See Enumeration Document
Currency Code [CCY]	This standard establishes internationally recognized codes for the representation of currencies that enable clarity and reduce errors.	ISO 4217	Latest version	See Enumeration Document
DSB Proprietary Index [PROP]	Designed to allow paid users of the DSB ISIN service to submit proprietary indices that are to be used as an underlying for OTC Derivative instruments.	DSB Proprietary Index	Latest version	See Enumeration Document

Title	Description	Source	Version	Enumeration
Equity Index Name [EQIDX]	Pre-trade and post-trade size specific to the instrument (SSTI) and large in scale (LIS) threshold values, for the sub-classes determined to have a liquid market, are denominated in euro.	ESMA TTC	2018	See Enumeration Document
Floating Rate Index [FPML]	The FpML floating rate index codes contained in this document are based on the ISDA Floating Rate Options as published by ISDA in the 2021 ISDA Definitions, the 2006 ISDA Definitions, the Annex to the 2000 Definitions, Section 7.1. Rate Options, and other sources, including broker rates. The codes correspond to their respective ISDA FRO only in the context of a transaction incorporating the corresponding contractual definitions.	FpML (Floating Rate Index Scheme)	Latest version	See Enumeration Document
Inflation Index [FPML]	The specification of the Index Descriptions based on Annex A to the 2008 ISDA Inflation Derivatives Definitions.	FpML (Inflation Index Description Scheme)	Latest version	See Enumeration Document
Equity Identifier [ISIN] Equity Index Identifier ISIN] Fixed Income Security [ISIN] Single Stock [ISIN]	This document provides a uniform structure for the identification of financial instruments as well as referential instruments using a unique identification code and associated minimum descriptive data	ISO 6166	Latest version	Validated input text
Equity Identifier [RIC; FIGI; CUSIP; SEDOL] Fixed Income Security [RIC; FIGI; CUSIP; SEDOL] Single Stock [RIC; FIGI; CUSIP; SEDOL]	This document (the Technical Guidance) provides authorities with technical guidance on a uniform global Unique Product Identifier (UPI).	CPMI-IOSCO – Technical Guidance Harmonisation of the Unique Product Identifier – September 2017	Latest version	Validated input text
Legal Entity [LEI]	Specifies the minimum elements of an unambiguous legal entity identifier (LEI) scheme to identify the legal entities relevant to any financial transaction.	ISO 17442	2012	Validated input text
Miscellaneous Enumerated Values	Describes a common platform for the development of messages. – DSB uses these values to keep in line with the OTC ISIN in order to maintain the UPI/ISIN hierarchy.	ISO 20022	Latest version	See Enumeration Document
Unique Product Identifier [UPI]	This document specifies the elements of an unambiguous scheme to identify over-the-counter (OTC) derivative products that are reportable to trade repositories, in particular: - the structure and format of the unique product identifier (UPI) code;	ISO 4914	2021	Validated input text

Title	Description	Source	Version	Enumeration
	- the minimum data elements of the UPI reference data library, together with their allowable values.			

2 UPI Attribute Data Dictionary

This section provides the details of the section that are made available in the Request and Record templates.

2.1 Header Section

This section defines the product definition selection interface based on the asset class, instrument type and product.

Attribute Name	Format	Description	ISO 4914 Equivalence	Enumeration Type	Data Type
Asset Class	Enum	Indicates whether the asset, benchmark or another derivatives contract underlying a derivatives contract is, or references, an equity, rate, credit, commodity, or foreign exchange asset.	Asset Class	CFI (Asset Classes)	Credit Commodities Equity Foreign Exchange Rates Other
Instrument Type	Enum	Indicates whether the instrument is a swap, option, forward or “other” type of derivative instrument.	Instrument Type	CFI (Categories)	Forward Swap Options Other
Product	Enum	Unique label that defines the product.			Product
Level	Set	Label assigned to the UPI to describe its level in the hierarchy.			UPI

2.2 Attribute Section

This section defines the input attributes that require user input when requesting a UPI. These attributes can be populated by either selecting the value from an enumerated list e.g. Floating Rate Index or entering text in a specific format e.g. ISIN or LEI.

Attribute Name	Format	Description	Validation	ISO 4914 Equivalence	Enumeration Type
Additional Sub Product	Enum	Additional Sub Product	See Enumeration Definition Document	Underlier sub-type (second level)	Commodity Classification (Additional Sub Product)
Base Product	Enum	Base product taxonomy of commodity product.	See Enumeration Definition Document	Underlier type	Commodity Classification (Base Product)
Contract Specification	Enum	The name of an existing document or reference that provides standard terms and conditions to be applied to the contract having the underlying asset or benchmark identified by the Underlier ID and Underlier ID source for which the UPI is assigned.	See Enumeration Definition Document	Standard contract specification	FpML (Contract Specification)
Debt Seniority	Enum	Indicates the seniority of the debt security, or debt basket or index underlying a derivative.	See Enumeration Definition Document	Seniority	Miscellaneous Enumerated Values (DebtInstrument2/ DebtInstrumentSeniorityType1 Code)
Delivery Type	Enum	Indicates whether a derivatives contract will deliver a physical asset or a cash equivalent at settlement.	Product Specific Enumerations: See Product Definition document	Delivery type	Miscellaneous Enumerated Values (DerivativeInstrument5/PhysicalTransferType4Code)
Notional Currency	Enum	The currency to which the market reference rate or index relates.	See Enumeration Definition Document	Currency associated with a reference rate	Currency Code [CCY] (Codes for the representation of the currencies)
Notional Schedule	Enum	Indicates whether a notional schedule is constant, amortizing, accreting or custom.	Constant Accreting Amortizing Custom	Notional schedule	CFI (Notional)
Other Additional Sub Product	Enum	Additional Sub Product	See Enumeration Definition Document	Underlier sub-type (second level)	Commodity Classification (Additional Sub Product)

Attribute Name	Format	Description	Validation	ISO 4914 Equivalence	Enumeration Type
Other Base Product	Enum	Base product taxonomy of commodity product.	See Enumeration Definition Document	Underlier type	Commodity Classification (Base Product)
Option Exercise Style	Enum	Specifies when an option can be exercised. The value "European" specifies that an option can only be exercised on the expiration date; "American" specifies that an option can be exercised any time up to and including the expiration date; and "Bermudan" specifies than an option can be exercised only at a specified times during the life of the contract. Bermudan-style options include variations such as Canary- and Verde-style options.	See Enumeration Definition Document	Option style	Miscellaneous Enumerated Values (DerivativeInstrument5/OptionStyle7Code)
Other Leg Reference Term Unit	Enum	Tenor unit of the other leg reference rate.	See Enumeration Definition Document	Underlying rate index tenor period	Miscellaneous Enumerated Values (InterestRateContractTerm2/RateBasis1Code)
Other Leg Reference Term Value	Integer	Tenor value of the other leg reference rate.	-999 to 999 (excluding 0 except for non-standard definitions where there is more than 1 underlying rate)	Underlying rate index tenor period multiplier	Miscellaneous Enumerated Values (InterestRateContractTerm2/Max3Number)
Other Notional Currency	Enum	The currency to which the market reference rate or index relates.	See Enumeration Definition Document	Currency associated with a reference rate	Currency Code [CCY] (Codes for the representation of the currencies)
Other Sub Product	Enum	Sub product taxonomy of commodity product	See Enumeration Definition Document	Underlier sub-type (first level)	Commodity Classification (Sub Product)
Option Type	Enum	Specifies whether an option gives the buyer the right to buy the underlying, i.e. "Call", the right to sell the underlying, i.e. "Sell", or the right to choose whether to buy or sell the underlying at the time of exercise, i.e. "Chooser".	See Enumeration Definition Document	Option type	Miscellaneous Enumerated Values (DerivativeInstrument5/OptionType2Code)
Place of Settlement	Enum	Place of Settlement	See Enumeration Definition Document	No equivalent value	Country Name (Part 1: Country Code)
Reference Rate Term Unit	Enum	The unit of time for the tenor of an index (e.g. day, week, month).	See Enumeration Definition Document	Underlying rate index tenor period	Miscellaneous Enumerated Values

Attribute Name	Format	Description	Validation	ISO 4914 Equivalence	Enumeration Type
					(InterestRateContractTerm2/RateBasis1Code)
Reference Rate Term Value	Integer	The number of time units for the tenor of an index.	-999 to 999 (excluding 0 except for non-standard definitions where there is more than 1 underlying rate)	Underlying rate index tenor period multiplier	Miscellaneous Enumerated Values (InterestRateContractTerm2/Max3Number)
Return or Payout Trigger	Enum	Return values indicated how a contract's payout is determined; pricing method values indicate how a contract is valued; payout trigger values indicate an event that would result in a contract paying out.	Product Specific Enumerations: See Product Definition document	Return, pricing method or payout trigger	CFI (Return or payout trigger)
Settlement Currency	Enum	For a cash-settled contract, the currency to be delivered at the time of settlement.	See Enumeration Definition Document	Settlement currency	Currency Code [CCY] (Codes for the representation of the currencies)
Sub Product	Enum	Sub product taxonomy of commodity product.	See Enumeration Definition Document	Underlier sub-type (first level)	Commodity Classification (Sub Product)
Underlying Asset Type	Enum	A high-level description of the characteristics of an asset, index, commodity base product or contract underlying a derivative.	Product Specific Enumerations: See Product Definition document	Underlier type	CFI (Underlying assets)
Underlying Credit Index Series	Integer	A number reflecting the constituents of an index for a given period of time.	Positive integer (1 to 999)	Underlying credit index series	Miscellaneous Enumerated Values (InterestRateContractTerm2/Max3Number)
Underlying Credit Index Version	Integer	A number reflecting any changes to the constituents of an index during the lifetime of the series.	Positive integer (1 to 999)	Underlying credit index version	Miscellaneous Enumerated Values (InterestRateContractTerm2/Max3Number)
Underlier ID	String	An identifier that can be used to determine the asset(s), index (indices) or benchmark underlying a contract or, in the case of a foreign exchange derivative, identification of the currency pair or index.	Product Specific Validations: See Product Definition document	Underlier ID	See Underlier Input Method section (below)
Underlier ID Source	Enum	The origin, or publisher, of the associated underlier ID.	Product Specific Enumerations: See	Underlier ID source	See Underlier Input Method section (below)

Attribute Name	Format	Description	Validation	ISO 4914 Equivalence	Enumeration Type
			Product Definition document		
Underlying Instrument Index Term Unit	Enum	Tenor unit of the underlying reference rate.	See Enumeration Definition Document		Miscellaneous Enumerated Values (InterestRateContractTerm2/RateBasis1Code)
Underlying Instrument Index Term Value	Integer	Tenor value of the underlying reference rate.	-999 to 999 (excluding 0 except for non-standard definitions where there is more than 1 underlying index)		Miscellaneous Enumerated Values (InterestRateContractTerm2/ Max3Number)
Underlying Issuer Type	Enum	A lower-level description of the characteristics of an asset, index, commodity sub product or contract underlying a derivative.	Corporate Sovereign Local	Underlier sub-type (first level)	CFI (Underlying issuer type)
Underlying Structure	Enum	Indicates whether the product is based on a single underlier or a basket of underliers.	Product Specific Enumerations: See Product Definition document		See Underlier Input Method section (below)
Underlier Type	Enum	Indicates the type of underlying asset or entity on which the product is based.	Product Specific Enumerations: See Product Definition document	Underlier type	See Underlier Input Method section (below)
Valuation Method or Trigger	Enum	The Valuation method or trigger as defined by CFI code: ISO 10962 (2015).	Product Specific Enumerations: See Product Definition document	Return, pricing method or payout trigger	CFI (Valuation method or trigger)

2.3 Underlier Input Method

This section defines the structure for the input of the underlier following the number of rules that allows user to identify the Asset Class, Underlying Structure, Underlier Type and Underlier ID Source if these are necessary that varies depending upon the specific underlier input requirement for each product. The input values being translated on the record template will be placed on a product specific field (see Record Message Attribute):

<table>
<tr><th>Asset Class</th><th>Underlying Structure</th><th>Underlier Type</th><th>Underlier ID Source</th><th>Format</th><th>Validation</th><th>Record Message Attribute</th></tr>
<tr><td rowspan="6">Credit</td><td rowspan="6">Single Underlier</td><td rowspan="2">Fixed Income Security</td><td>ISIN</td><td>String</td><td>The input ISIN must be aligned with all the following syntactic validations:
The input text by user must be in 12 characters.
1st 2 characters: alpha
The input text must not have a prefix of “QZ” or “EZ”.
Next 9 characters: alphanumeric
Last character: check sum (as defined in ISO 6166: 2013)
The prefix of the input ISIN must correspond to a valid ISIN prefix that is listed in the RA list of ISIN prefixes.</td><td rowspan="2">Instrument ISIN
Underlying Instrument ISIN</td></tr>
<tr><td>[RIC; FIGI; CUSIP; SEDOL]</td><td>String</td><td>No validation applies to Underlier ID attribute when one of the Underlier ID Source values are selected i.e., RIC; FIGI; CUSIP; SEDOL. However, if no mapping exists in the DSB Reference Database, then the request will be rejected.
When user tries to create, retrieve, or search a UPI using an Alternate ID source without permission, an error message will be returned and will not create, retrieve, search a UPI.</td></tr>
<tr><td>Legal Entity</td><td>LEI</td><td>String</td><td>The input text by user must be in 20 characters.
- 1st 18 characters: alphanumeric
- Last 2 characters: numeric (as defined in ISO 17442: 2012)
This attribute can also accept the value of “OTHER” (must be in uppercase).</td><td>Instrument LEI
Underlying Instrument LEI</td></tr>
<tr><td>Credit Index</td><td>CRIDX</td><td>Enum</td><td>See Enumeration Definition Document</td><td>Underlying Instrument Index</td></tr>
<tr><td>Proprietary Index</td><td>PROP</td><td>Enum</td><td>See Enumeration Definition Document</td><td>Underlying Instrument Index Prop</td></tr>
</table>

Asset Class	Underlying Structure	Underlier Type	Underlier ID Source	Format	Validation	Record Message Attribute
		UPI	UPI	String	• The input text by user must be in 12 characters. - 1st 2 characters: alpha - Next 9 characters: alphanumeric - Last character: check sum • UPI must be a valid Credit Swap product and must exists in the UPI RDL.	Underlying Instrument UPI
	Basket	The specification of individual underlying identifiers and their sources is not required as part of the definition of a product based on a custom basket – as defined in the ISO 4914 (UPI) specification.				
Rates	Single Underlier	Floating Rate Index	FPML	Enum	See Enumeration Definition Document	Reference Rate Other Leg Reference Rate Underlying Instrument Index
		Inflation Index	FPML	Enum	See Enumeration Definition Document	Reference Rate Other Leg Reference Rate Underlying Instrument Index
		Fixed Income Security	ISIN	String	• The input ISIN must be aligned with all the following syntactic validations: o The input text by user must be in 12 characters. o 1st 2 characters: alpha o The input text must not have a prefix of “QZ” or “EZ”. o Next 9 characters: alphanumeric o Last character: check sum *(as defined in ISO 6166: 2013)* • The prefix of the input ISIN must correspond to a valid ISIN prefix that is listed in the [RA list of ISIN prefixes]().	Underlying Instrument ISIN
			[RIC; FIGI; CUSIP; SEDOL]	String	• No validation applies to Underlier ID attribute when one of the Underlier ID Source values are selected i.e., RIC; FIGI; CUSIP; SEDOL. However, if no mapping exists in the DSB Reference Database, then the request will be rejected. • When user tries to create, retrieve, or search a UPI using an Alternate ID source without permission, an error message will be returned and will not create, retrieve, search a UPI.	

Asset Class	Underlying Structure	Underlier Type	Underlier ID Source	Format	Validation	Record Message Attribute
		UPI	UPI	String	• The input text by user must be in 12 characters. - 1st 2 characters: alpha - Next 9 characters: alphanumeric - Last character: check sum • UPI must be a valid Rates Swap product and must exists in the UPI RDL.	Underlying Instrument UPI
	Basket	The specification of individual underlying identifiers and their sources is not required as part of the definition of a product based on a custom basket – as defined in the ISO 4914 (UPI) specification.				
Equity	Single Underlier	Single Stock	ISIN	String	• The input ISIN must be aligned with all the following syntactic validations: ○ The input text by user must be in 12 characters. ○ 1st 2 characters: alpha ○ The input text must not have a prefix of “QZ” or “EZ”. ○ Next 9 characters: alphanumeric ○ Last character: check sum *(as defined in ISO 6166: 2013)* • The prefix of the input ISIN must correspond to a valid ISIN prefix that is listed in the RA list of ISIN prefixes.	Underlying Instrument ISIN
			[RIC; FIGI; CUSIP; SEDOL]	String	• No validation applies to Underlier ID attribute when one of the Underlier ID Source values are selected i.e., RIC; FIGI; CUSIP; SEDOL. However, if no mapping exists in the DSB Reference Database, then the request will be rejected. • When user tries to create, retrieve, or search a UPI using an Alternate ID source without permission, an error message will be returned and will not create, retrieve, search a UPI.	

Asset Class	Underlying Structure	Underlier Type	Underlier ID Source	Format	Validation	Record Message Attribute
		Equity Index Identifier	ISIN	String	• The input ISIN must be aligned with all the following syntactic validations: ○ The input text by user must be in 12 characters. ○ 1st 2 characters: alpha ○ The input text must not have a prefix of "QZ" or "EZ". ○ Next 9 characters: alphanumeric ○ Last character: check sum *(as defined in ISO 6166: 2013)* • The prefix of the input ISIN must correspond to a valid ISIN prefix that is listed in the RA list of ISIN prefixes. • User is only allowed to enter an ISIN of an Equity Index. Hence, Alternative Underlier IDs are not supported. • For Multi-asset, Equity Identifier is used as an underlier type where user is able to enter an ISIN of a Single Stock or an ISIN of an Equity Index.	Underlying Instrument ISIN
		Equity Index Name	EQIDX	Enum	See Enumeration Definition Document • The input Equity Index Name is translated to Equity Index ISIN if mapping exists, and Equity Index ISIN is returned as part of the UPI Record.	Underlying Instrument Index
		Proprietary Index	PROP	String	See Enumeration Definition Document	Underlying Instrument Index Prop
	Basket	The specification of individual underlying identifiers and their sources is not required as part of the definition of a product based on a custom basket – as defined in the ISO 4914 (UPI) specification.				
Commodities	Single Underlier	Commodity Reference Price	COMM	Enum	See Enumeration Definition Document	Reference Rate
		Commodity Index	COIDX	Enum	See Enumeration Definition Document	Underlying Instrument Index
		Proprietary Index	PROP	String	See Enumeration Definition Document	Underlying Instrument Index Prop

Asset Class	Underlying Structure	Underlier Type	Underlier ID Source	Format	Validation	Record Message Attribute
		UPI	UPI	String	• The input text by user must be in 12 characters. - 1st 2 characters: alpha - Next 9 characters: alphanumeric - Last character: check sum • UPI must be a valid Commodities Swap product and must exists in the UPI RDL.	Underlying Instrument UPI
	Basket	The specification of individual underlying identifiers and their sources is not required as part of the definition of a product based on a custom basket – as defined in the ISO 4914 (UPI) specification.				
Foreign Exchange	Single Underlier	Currency Pair	CCY	Enum	See Enumeration Definition Document • Notional Currency and Other Notional Currency, where the user input value is a currency pair, cannot be identical.	Notional Currency Other Notional Currency

2.4 Identifier Section

This section defines the status of the UPI Record and the time it was added or updated to the DSB database.

Attribute Name	**Format**	**Description**	**Format**	**Data Type**
UPI	String	Unique Product Identifier (ISO 4914).	See Underlier Input Method section	UPI
Status	String	Status of the UPI Record. • New - new UPI added to the DSB database. - the UPI remains "New" if no updates have been made to the record. • Updated - one/several of the fields in the UPI record is/are updated. • Deleted - the identifier is deleted and no longer active. - the instrument associated with the UPI is created in error. - once the UPI Status is moved to Deleted, such UPIs will be excluded from any future updates. - any deleted UPIs will be removed in the daily end of day snapshot files so that users are able to consume the data and update their systems accordingly. • Deprecated - the UPI record does not meet the requirements of the product template.		New Updated Deleted Deprecated
Status Reason	String	Any update scenarios will be in line with the principles for a UPI to remain persistent and not reused. • From New to Updated - UPIs can change from "New" to "Updated" if one or several of the fields in the UPI record is/are updated. • From New to Deleted - UPI can change from "New" to "Deleted" if the DSB is notified or determines that a UPI was created in error. • From Updated to Updated - a UPI can be updated consecutively, and the status will remain as 'Updated'. - the Last Update Date Time attribute will indicate via a Date and timestamp when the last update occurred. • From Updated to Deleted - UPI status can change from "Updated" to "Deleted" if the DSB is notified or determines that a UPI was created in error. • From Deleted to Updated - UPI status can change from "Deleted" to "Updated" by the DSB Technical Support if the DSB is notified or determines that a UPI was deactivated in error.		StatusReason
Last Update Date Time	String	The 'Last Update Date Time" field on the UPI record will be updated to reflect the date and time at which the UPI status changed. This will allow users to understand when the instrument was last updated and therefore will know that they need to process the DELETED instrument.	YYYY-MM-DDThh:mm:ss	LastUpdateDate Time

2.5 Derived Section

This section defines the attributes that are inferred by the combination of the product definition selection and product definition input attributes. These are auto populated by the DSB UPI engine and returned to the user as part of the UPI record.

Attribute Name	Format	Description	Derivation	ISO 4914 Equivalence	Enumeration Type
CFI Delivery Type	String	The Delivery Type as defined by CFI code: ISO 10962	Product Specific Derivations: See Product Definition document	Delivery type	CFI (Delivery)
CFI Option Style and Type	String	The Option Style and Type as defined by CFI code: ISO 10962	Product Specific Derivations: See Product Definition document	Option style/ Option type	CFI (Option style and type)
Classification Type	String	Indicates the type of security using ISO 10962 standard, Classification of Financial Instruments (CFI code) values. ISO 10962 is maintained by ANNA (Association of National Numbering Agencies) acting as Registration Authority	Product Specific Derivations: See Product Definition document	No ISO 4914 equivalence	Product specific
Delivery Type	String	Indicates whether the settlement of the option, when exercised, is made in cash or whether the underlying instruments are delivered.	Product Specific Derivations: See Product Definition document	Delivery type	Miscellaneous Enumerated Values (DerivativeInstrument5/PhysicalTransferType4Code)
Further Grouping	String	Further Grouping	Product Specific Derivations: See Product Definition document	No ISO 4914 equivalence	CFI (Further grouping)
Option Exercise Style	String	Indicates when the option can be exercised. A Bermudan option can be exercised only on predetermined date; American option can be exercised at any time prior to and including its expiry date; A European option can only be exercised at the expiry date.	Product Specific Derivations: See Product Definition document	Option style	Miscellaneous Enumerated Values (DerivativeInstrument5/OptionStyle7Code)
Return or Payout Trigger	String	Return values indicate how a contract's payout is determined; payout trigger values indicate an event that would result in a contract paying out.	Product Specific Derivations: See Product Definition document	Return, pricing method or payout trigger	CFI (Return or payout trigger)
Short Name	String	Short name of financial instrument in accordance with ISO 18774	Product Specific Derivations: See Product Definition document	No ISO 4914 equivalence	Product specific

Attribute Name	Format	Description	Derivation	ISO 4914 Equivalence	Enumeration Type
Single or Multi Currency	String	Indicates whether a single currency or multiple currencies underlie a derivative	Single Currency Multi Currency	Single or multiple currency	CFI (Single or multi-currency)
Underlying Asset Type	String	The type of the underlying asset as defined by CFI code: ISO 10962 (2015).	Product Specific Derivations: See Product Definition document	Underlier type	CFI (Underlying assets)
Underlier Characteristic	String	An attribute that is used to specify whether the product is based on a single or multiple underliers.	Single Basket	No ISO 4914 equivalence	DSB Underlier Input Method
Underlying Issuer Type	String	The underlying issuer type as defined by CFI code: ISO 10962 (2015)	Product Specific Derivations: See Product Definition document	Underlier sub-type (first level)	CFI (Underlying issuer type)
Underlier Name	String	Underlier Name *Note: The Underlier Name for (Securities and Legal Entities) is derived from third-party reference data sources at the time of UPI creation. The value is stored against the UPI at that time and subsequent updates to the name of the underlier will not be reflected in the UPI record.*	Product Specific Derivations: See Product Definition document	No ISO 4914 equivalence	Product Specific
Valuation Method or Trigger	String	The Valuation method or trigger as defined by CFI code: ISO 10962 (2015).	Product Specific Enumerations: See Product Definition document	Return, pricing method or payout trigger	CFI (Valuation method or trigger)