

DERIVATIVES SERVICE BUREAU (DSB) LTD

Credit : Option : Non_Standard

UPI Product Definition

Version 4

Date	Status	Version	Revision Details
01 Sep 2022	Draft	1	Initial Version
06 Feb 2023	Draft	2	<ul style="list-style-type: none"> Update example values in the Request and Record templates layout Insert Underlier Name attribute and Derivation rules
30 Aug 2023	Draft	3	<ul style="list-style-type: none"> Remove “Classified as Confidential” in the Footer section. Remove “RIC” as Alternate Underlier ID Source. Update Associated Documentation to include Best Practice Guidelines and FAQs. Update Best Practice Guidelines to include the link to Best Practice Guidelines and FAQs.
11 Dec 2023	Draft	4	<ul style="list-style-type: none"> Update CFI Taxonomy. Update Request and Record template for Option Type and Option Exercise Style as Optional. Update Derivation rules for the following: <ul style="list-style-type: none"> a. Classification Type b. CFI Option Style and Type Update Appendix I – ISO 4914 Equivalence.

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I. Introduction

This document is designed to act as a manual for users to interpret the Product Definitions in the DSB UPI Service.

This document provides the user with the detailed description of the UPI Product Definition content such as attribute enumerations, validation, normalization, and derivation where applicable.

I.1 Associated Documentation

The reference documents below contain values and information maintained by the DSB for consistency and ease of access.

These documents are made available on the ANNA DSB website (Product Definitions page):

Title	Description	Location
Enumerations Document	Lists all fixed values used for a product	Enumerations section
Product Definition Data Dictionary	Defines attributes in the Request and Record templates; and from which they are referenced on	Other Documents section
Product Definition Validations and Normalizations Document	Specifies details on validation and normalization rules	
UPI Underlier Input Method	Defines the structure for the input of the underlier following the rules that allow users to identify the Asset Class, Underlying Structure, Underlying Type, and Underlying ID Source.	
Best Practice Guidelines and FAQs	Lists answers to queries raised by users and provides guidance on the use of the templates	
GitHub Environment Section	ANNA DSB Github Environment where the JSON templates for each product is found	

2. Product Taxonomy

2.1 CFI Taxonomy

Source: [ISO 10962](#) (CFI Code) – Third edition 2015-07-15

Attr #	Title	Values	Name	Description
	Instrument (Category)	H	Non-listed and complex listed options	
	Asset Class (Group)	C	Credit	
Attr #1	Underlying Assets	U	CDS on a single name	A CDS where the underlying risk is a single reference entity or single reference obligation
		V	CDS on an index tranche	A synthetic CDO based on a CDS index where each tranche references a different segment of the loss distribution of the underlying CDS index; each tranche has a different priority of claims on the principal and interest flows from the collateral pool, and are traditionally portioned into rising levels of seniority
		I	CDS on an index	Family of standardized credit derivative indices, where the underlying reference entities are a defined basket of credit from a particular geographic region (for instance, Asia, North America, Europe, etc.), and/or credit rating level (for instance Emerging Markets, high yield, investment grade, etc.); credit default indices trade in standard maturities, and the reference entities are typically the most liquid; the reference portfolio is reassessed periodically to maintain this
		W	Swaps	Swaps
		M	Others	Others (miscellaneous)
Attr #2	Option style and type	A	European-Call	An option on a contract which allows its holder (buyer) to exercise the right to buy specified assets (interest rates product) at a fixed price only on the expiration date of the call
		B	American-Call	An option on a contract which allows its holder (buyer) to exercise the right to buy specified assets (interest rates product) at a fixed price at any time during the term of the call option, up to and including the expiration date of the call
		C	Bermudan-Call	An option on a contract which allows its holder (buyer) to exercise the right to buy specified assets (interest rates product) at a fixed price on a number of specific dates within the exercise period of the call

		D	European-Put	An option on a contract which allows its holder (buyer) to exercise the right to sell specified assets (interest rates product) at a fixed price only on the expiration date of the put
		E	American-Put	An option on a contract which allows its holder (buyer) to exercise the right to sell specified assets (interest rates product) at a fixed price at any time during the term of the put option, up to and including the expiration date of the put
		F	Bermudan-Put	An option on a contract which allows its holder (buyer) to exercise the right to sell specified assets (interest rates product) at a fixed price on a number of specific dates within the exercise period of the put
		G	European-Chooser	An option on a contract which allows its holder (buyer) to exercise the right to buy (call) or sell (put) specified assets (interest rates product) at a fixed price, only on the contract's expiration date; the buyer does not have to decide whether the contract will be a put or a call until an agreed future date, prior to expiration
		H	American-Chooser	An option on a contract which allows its holder (buyer) to exercise the right to buy (call) or sell (put) specified assets (interest rates product) at a fixed price at any time during the term of the contract, up to and including the expiration date of the call or put; the buyer does not have to decide whether the contract will be a put or a call until an agreed future date, prior to expiration
		I	Bermudan-Chooser	An option on a contract which allows its holder (buyer) to exercise the right to buy (call) or sell (put) specified assets (interest rates product) at a fixed price on a number of specific dates within the exercise period of the contract; the buyer does not have to decide whether the contract will be a put or a call until an agreed future date, prior to expiration
		X	Not applicable/undefined	<i>Note: This is included in order to support Options products with no Option Type and Option Exercise Style. However, this is taken from ISO 10962: 2015 (CFI Code).</i>
Attr #3	Valuation method or trigger	V	Vanilla	An option for which all terms are standardized
		A	Asian	An option where either the strike price or the settlement price is the average level of an underlying instrument over a predetermined period; the averaging can be either a geometric or arithmetic average
		D	Digital (Binary)	An option that has a pre-determined pay-out if the option is in-the-money and the payoff condition is satisfied; also referred to as a "binary option" or an "all-or-nothing option"
		B	Barrier	An option whose final exercise depends upon the path taken by the price of an underlying instrument; for a "knock-out" barrier option, the option is cancelled if the underlying price crosses a predetermined barrier level; for a "knock-in" barrier option,

				the option becomes available-for-exercise if the underlying price crosses a predetermined barrier level
		G	Digital barrier	A digital option embedded with a barrier option; there are different variations of this type of option; as an example, a down-and-out digital call option will pay a fixed payoff, or the underlying, at any time before maturity that the underlying price is equal to or greater than the barrier level; it will pay zero if the underlying price is less than the barrier level
		L	Lookback	An option that minimizes the uncertainties related to the timing of market entry; there are two types of look-back options: fixed and floating; the fixed option strike is determined at purchase, and the floating option strike is determined at maturity
		P	Other path dependent	An option on a contract whose payoff is directly related to the price pattern the underlying asset follows during the life of the contract
		M	Others	Others (miscellaneous)
Attr #4	Delivery Type	C	Cash	The discharge of an obligation by payment or receipt of a net cash amount instead of payment or delivery by both parties
		P	Physical	The meeting of a settlement obligation under a derivative contract through the receipt or delivery of the actual underlying instrument(s) instead of through cash settlement
		E	Elect at exercise	The method of delivery of the underlying instrument when the option is exercised shall be determined at the time of exercise

2.2 ISDA Taxonomy

The table below is based on the products identified as part of the [ISDA 2.0 taxonomy](#).

Asset Class	Base Product	Sub-Product	Transaction Type	DSB Product Definition Name
Credit	Exotic	Various entries	Various entries	Non_Standard_Option

3. Request Template

The Request Template describes the input message received by the UPI service.

Users can find the detailed description of this template in the Credit spreadsheet that contains the layout of all templates. This can be found in the Credit section of the Product Definitions page on the ANNA DSB website.

Change details of the template can be found on the appropriate Github page.

Template name	Template details	Release
Request.Credit.Option.Non_Standard.UPI.json	Initial version	Initial

3.1 Underlier Input Method

For products that has an option for a Single or Multiple Underliers, users must select an underlying structure applicable [Single Underlier, Basket]. If a Basket is selected, underlier entry is not required.

Title	Description
Select Underlying Structure	User is able to select whether the underlying is a single underlier or basket based on its product. <ul style="list-style-type: none"> • Single Underlier • Basket
Select Underlier Type	User is able to select a single required Underlier Type from the available options. <ul style="list-style-type: none"> • Fixed Income Security • Legal Entity • Credit Index • Proprietary Index • UPI
Select Underlier ID Source	User is able to select a single required Underlier ID Source from the available options based on the selected Underlier Type. <ul style="list-style-type: none"> • Fixed Income Security [ISIN, FIGI, CUSIP, SEDOL] • Legal Entity [LEI] • Credit Index [CRIDX] • Proprietary Index [PROP] • UPI [UPI]
Input Underlier ID	User enters a valid Underlier ID based on the selected Underlier ID Source.

3.2 Validation Rules

For non-specific product validation rules, please refer to UPI Product Definition Validations and Normalizations Document can be found in the Other Documents section on the DSB website.

3.2.1 Underlying Structure [oneOf structure]

- If Underlying Structure selected is a “Single Underlier”, Underlying Asset Type attribute will be present in the REQUEST and RECORD messages with enumerated values [CDS on Single Name, CDS on Index, CDS on Index Tranche, Swaps, Other].
- If Underlying Structure selected is a "Single Underlier", attributes Underlier ID and Underlier ID Source [ISIN; FIGI; CUSIP; SEDOL; LEI; CRIDX; PROP; UPI] will be required in the REQUEST message and only one value can be selected in the enumeration.
- If Underlying Structure selected is a “Basket”, Underlying Asset Type attribute will be present in the REQUEST and RECORD templates with enumerated values [Swaps, Other].
- If Underlying Structure selected is a “Basket”, attributes Underlier ID and Underlier ID Source will not be present in the REQUEST and RECORD templates.

3.2.2 Underlying Asset Type

The following validations will apply based on the Underlying Asset Type selected. For each given Underlying Asset Type, the attributes will vary accordingly:

- a. “CDS on Single Name”
 - If Underlying Asset Type selected is a “CDS on Single Name”, Underlier ID and Underlier ID Source attributes will be required in the REQUEST message.
 - Underlier ID Source must be [ISIN, FIGI, CUSIP, SEDOL, LEI or UPI] and only single value is allowed.
 - Validation of the Underlier ID will apply based on the Underlier ID Source [ISIN, FIGI, CUSIP, SEDOL, LEI or UPI].
- b. “CDS on Index” or “CDS on Index Tranche”
 - If Underlying Asset Type selected is a “CDS on Index” or “CDS on Index Tranche”, Underlier ID and Underlier ID Source attributes will be required in the REQUEST message.
 - Underlier ID Source must be [CRIDX, PROP or UPI] and only single value is allowed.
 - Validation of the Underlier ID will apply based on the Underlier ID Source [CRIDX, PROP or UPI].
- c. “Swaps”
 - If Underlying Asset Type selected is “Swaps”, Underlier ID and Underlier ID Source attributes will be required in the REQUEST message.
 - Underlier ID Source must be [ISIN, FIGI, CUSIP, SEDOL or UPI] and only single value is allowed.
 - Validation of the Underlier ID will apply based on the Underlier ID Source [ISIN, FIGI, CUSIP, SEDOL or UPI].
- d. “Other”
 - If Underlying Asset Type selected is “Other”, Underlier ID and Underlier ID Source attributes will be required in the REQUEST templates.
 - Underlier ID Source must be [ISIN, FIGI, CUSIP, SEDOL, LEI, CRIDX, PROP or UPI] and only single value is allowed.
 - Validation of the Underlier ID will apply based on the Underlier ID Source [ISIN, FIGI, CUSIP, SEDOL, LEI, CRIDX, PROP or UPI].

3.2.3 Underlying Instrument Index Term Value / Underlying Instrument Index Term Unit

- a. If Underlier ID Source selected is CRIDX, the following validation will apply:
 - Underlying Instrument Index Term Value and Underlying Instrument Index Term Unit must be present in the REQUEST and RECORD messages.
 - Underlying Instrument Index Term Unit: [DAYS; WEEK; MNTH; YEAR].
 - Underlying Instrument Index Term Value: Input text must be an integer from -999 to 999 (but not 0).
 - If the input text is more than the value of 999, an error message will apply “Value must be at most 999.”.
 - If the input text is more than the value of -999, an error message will apply “Value must be at least -999.”.
 - If input text is equal to “0”, an error message will apply “Value must not validate against the provided schema. Value can't be 0.”.
- b. If Underlier ID Source selected is PROP, the following validation will apply:
 - Underlying Instrument Index Term Value and Underlying Instrument Index Term Unit must be present in the REQUEST and RECORD messages.
 - Underlying Instrument Index Term Unit: [DAYS; WEEK; MNTH; YEAR].
 - Underlying Instrument Index Term Value: Input text must be an integer from -999 to 999 (including 0).
 - If the input text is more than the value of 999, an error message will apply “Value must be at most 999.”.
 - If the input text is more than the value of -999, an error message will apply “Value must be at least -999.”.
- c. If Underlier ID Source selected is [ISIN, FIGI, CUSIP, SEDOL, LEI, or UPI], Underlying Instrument Index Term Value/Unit attributes will not be present in the REQUEST and RECORD messages.

3.2.4 Underlying Credit Index Series / Underlying Credit Index Version

- a. If Underlier ID Source selected is CRIDX, the following validations will apply:
 - Underlying Credit Index Series and Underlying Credit Index Version attributes must be present in the REQUEST and RECORD messages.
 - The input text by the user must be a positive integer from 1 to 999.
 - If the input text has a prefix of negative (-), an error message will apply: “Value must be at least 1.”
 - If the input contains negative (-) after the integer, an error message will apply “Value must be of type integer. Value must be at most 999. Value must be at least 1.”
 - If the input text contains character, remove the character and retain the integer if exists.
- b. If Underlier ID Source selected is PROP, the following validations will apply:
 - The input text by the user must be a positive integer from 0 to 999.
 - If the input text has a prefix of negative (-), an error message will apply: “Value must be at least 0.”
 - If the input contains negative (-) after the integer, an error message will apply “Value must be of type integer. Value must be at most 999. Value must be at least 0.”
 - If the input text contains character, remove the character and retain the integer if exists.
- c. If Underlier ID Source selected is [ISIN, FIGI, CUSIP, SEDOL, LEI or UPI], Underlying Credit Index Series/Version attributes will not be present in the REQUEST and RECORD messages.

4. Record Template

The Record Template describes the record returned by the UPI service.

Users can find the detailed description of this template in the Credit spreadsheet that contains the layout of all templates. This can be found in the Credit section of the Product Definitions page on the ANNA DSB website.

Change details of the template can be found on the appropriate Github page.

Version	Template name	Template details
V.1	Credit.Option.Non_Standard.UPI.V1.json	Initial version
V.2	Credit.Option.Non_Standard.UPI.V2.json	Update on Option Type and Exercise Style

4.1 Normalization Rules

For non-specific product normalization rules, please refer to UPI Product Definition Validations and Normalizations Document can be found in the Other Documents section on the DSB website.

4.2 Derivation Rules

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

4.2.1 Classification Type

Attribute	Classification Type		
Structure	Instrument Type + Asset Class + Underlying Asset Type + Option Type/Style + Valuation Method or Trigger + Delivery Type		
Example	HCIAP		
Source	ISO 10962 (CFI) – Third edition 2015-07-15		
Source Attribute	Source Value	Derivation Method	Result
Instrument Type	Non-listed and complex listed options	Fixed Mapping	H
Asset Class	Credit	Fixed Mapping	C
Underlying Asset Type	CDS on Single Name	Mapped to =>	U
	CDS on Index Tranche	Mapped to =>	V
	CDS on Index	Mapped to =>	I
	Swaps	Mapped to =>	W

	Other	Mapped to =>	M
Option Style and Type	PUTO/EURO	Mapped to =>	D
	CALL/EURO	Mapped to =>	A
	OPTL/EURO	Mapped to =>	G
	PUTO/AMER	Mapped to =>	E
	PUTO/BERM	Mapped to =>	F
	CALL/AMER	Mapped to =>	B
	CALL/BERM	Mapped to =>	C
	OPTL/AMER	Mapped to =>	H
	OPTL/BERM	Mapped to =>	I
	<i>No input value</i>	<i>Mapped to =></i>	X
Valuation Method or Trigger	Vanilla	Mapped to =>	V
	Asian	Mapped to =>	A
	Digital (Binary)	Mapped to =>	D
	Barrier	Mapped to =>	B
	Digital Barrier	Mapped to =>	G
	Lookback	Mapped to =>	L
	Other Path Dependent	Mapped to =>	P
	Other	Mapped to =>	M
Delivery Type	CASH	Mapped to =>	C
	PHYS	Mapped to =>	P
	OPTL	Mapped to =>	E

4.2.2 Short Name

Attribute	Short Name		
Structure	"NA" + "/" + Product Type + Valuation Method or Trigger + Debt Seniority*		
Example	NA/CDS Nstd ASIN		
Source	ISO 18774 (Financial Instrument Short Name) - First edition 2015-11		
Source Attribute	Source Value	Derivation Method	Result
Issuer Name	None	Fixed Value	NA/
Product Type	CDS Non_Standard	Fixed Abbreviation	CDS Nstd
Valuation Method or Trigger	Vanilla	Mapped to =>	Van
	Asian	Mapped to =>	ASIN
	Digital (Binary)	Mapped to =>	Dig
	Barrier	Mapped to =>	Bar
	Digital Barrier	Mapped to =>	DigBar
	Lookback	Mapped to =>	Lkbck
	Other Path Dependent	Mapped to =>	OthDep
	Other	Mapped to =>	Oth
Debt Seniority*	SNDB	Mapped to =>	Sr
	MZZD	Mapped to =>	Mz
	SBOD	Mapped to =>	Sub
	JUND	Mapped to =>	Jr

*Debt Seniority only applies if Underlier ID Source selected is [ISIN, FIGI, CUSIP, SEDOL, LEI].

4.2.3 Underlier Name

Based on the Underlier Type selected, the following Underlier Name derivation rules will apply:

Attribute	Underlier Name			
Underlying Asset	Underlier Name Source	Underlier Name Source Attribute	Underlier Name	
Underlying ID with Underlying ID Source [ISIN]	ISIN Reference Data	longName of Underlying Instrument ISIN	ISIN is found in ISIN Reference Data.	VODAFONE GROUP PLC
			ISIN is found in ISIN Reference Data, but its description is missing.	No name available
			ISIN is not found in ISIN Reference Data.	No name obtainable
Underlying ID with Underlying ID Source [LEI]	LEI Reference Data	The name of the legal entity	LEI is found in LEI Reference Data.	MICROSOFT CORPORATION
			LEI is found in LEI Reference Data, but its legal name is missing.	No name available
			LEI is not found in LEI Reference Data.	No name obtainable
Underlying ID with Underlying ID Source [CRIDX]	UPI record	Underlying Instrument Index	ITRAXX EUROPE	
Underlying ID with Underlying ID Source [PROP]	UPI record	Underlying Instrument Index Prop	I 1339-MLSREISU	
Underlying ID with Underlying ID Source [UPI]	Underlying UPI record	FISN of Underlying Instrument UPI	NA/CDS Corp SN Sr	
Basket	Constant	N/A	Basket	

4.2.4 CFI Option Style and Type

Attribute	CFI Option Style and Type		
Source Attribute	Source Value	Derivation Method	Result
Option Style and Type	PUTO/AMER	Mapped to =>	American-Put
	PUTO/BERM	Mapped to =>	Bermudan-Put
	PUTO/EURO	Mapped to =>	European-Put
	CALL/AMER	Mapped to =>	American-Call
	CALL/BERM	Mapped to =>	Bermudan-Call
	CALL/EURO	Mapped to =>	European-Call
	OPTL/AMER	Mapped to =>	American-Chooser
	OPTL/BERM	Mapped to =>	Bermudan-Chooser
	OPTL/EURO	Mapped to =>	European-Chooser
	<i>No input value</i>	<i>Mapped to =></i>	<i>Not applicable/undefined</i>

4.2.5 CFI Delivery Type

Attribute	CFI Delivery Type		
Source Attribute	Source Value	Derivation Method	Result
Delivery Type	CASH	Mapped to =>	Cash
	PHYS	Mapped to =>	Physical
	OPTL	Mapped to =>	Elect at Exercise

5. Supplementary Information

5.1 Best Practice Guidelines

Please refer to Best Practice Guidelines and FAQs that can be found in the Other Documents section on the DSB website.

5.2 Additional Comments

- The Contract Specification attribute only applies to Credit.Swap.Corporate; Credit.Swap.Municipal; Credit.Swap.Sovereign and Credit.Swap.Non_Standard. It does not apply to Credit.Swap.Loan; Credit.Swap.ABS; Credit.Swap.Index; Credit.Swap.Index_Tranche and Credit.Swap.Total_Return_Swap.
- The current behaviour of underlying asset type in the OTC ISIN where it accepts “Swaps” and “Other” applies if single underlier or basket is selected.
- Underlier sub-type (first level) will be represented by the Underlier Characteristic which varies depending on the underlying structure of the product, i.e., a single underlier or a multiple underliers (Basket).

6. Appendix I – ISO 4914 Equivalence

This section describes the attributes as per the ISO 4914 Unique Product Identifier (UPI).

ISO 4914 Reference Data Elements		Request Attribute	Record Attribute
Asset Class	M	Asset Class	Asset Class
Instrument Type	M	Instrument Type	Instrument Type
Delivery Type	M	Delivery Type	Delivery Type
			CFI Delivery Type
Option style	M	Option Exercise Style	Option Exercise Style <i>(CFI Option Style and Type)</i>
Option type	M	Option Type	Option Type <i>(CFI Option Style and Type)</i>
Return, pricing method or payout trigger	M	Valuation Method or Trigger	Valuation Method or Trigger
Seniority*	M	Debt Seniority	Debt Seniority
Standard Contract Specification**	C	Not Required	Not Required
Underlier ID	C	Underlier ID	Underlying Instrument ISIN
			Underlying Instrument LEI
			Underlying Instrument Index
			Underlying Instrument Index Prop
			Underlying Instrument UPI
Underlier ID source	C	Underlier ID Source	Not Required
Underlier type	M	Underlying Asset Type	Underlying Asset Type
Underlier sub-type (first level)***	M	Underlying Structure	Underlier Characteristic
Underlying credit index series****	C	Underlying Credit Index Series	Underlying Credit Index Series
Underlying credit index version****	C	Underlying Credit Index Version	Underlying Credit Index Version

**Seniority applies only if the underlying is a Legal Entity or a Debt Instrument.*

***Standard Contract Specification applies only to specific Credit Default Swap products, refer to Additional Comments above.*

****Underlier sub-type (first level) is represented by Underlier Characteristic, refer to Additional Comments above.*

*****Underlying credit index series/version applies only if the underlying is a Credit Index or a Proprietary Index.*

7. Appendix 2 - OTC ISIN-UPI Mapping

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

One Of	ISIN Input Attributes		Mapping Logic	UPI Input Attributes	Sample UPI Value	Comments
	Asset Class		Direct Map	Asset Class	Credit	
	Instrument Type		Direct Map	Instrument Type	Option	
	Use Case		Direct Map	Product	Non_Standard	
	Level		Set to "UPI"	Level	UPI	
	Notional Currency		No Mapping			
	Expiry Date		No Mapping			
	Price Multiplier		No Mapping			
A	Underlying Instrument ISIN	If Underlying Asset Type = "CDS on Single Name" or "Swaps" or "Other"	Set to "Fixed Income Security"	Underlier Type	Fixed Income Security	"One Of" Underlier Type
			Map to	Underlier ID	US92857WBQ24	
			Set to "ISIN, FIGI, CUSIP, SEDOL"	Underlier ID Source	ISIN	
			Set to "UPI"	Underlier Type	UPI	
			From Underlying Instrument ISIN/Parent/UPI	Underlier ID	QZQBT22R6XX4	
			Set to "UPI"	Underlier ID Source	UPI	
	If Underlying Instrument > 1	Map to	Underlying Structure	Basket		
Debt Seniority		Direct Map	Debt Seniority	SNDB		
B	Underlying Instrument LEI	If Underlying Asset Type = "CDS on Single Name" or "Other"	Set to "Legal Entity"	Underlier Type	Legal Entity	"One Of" Underlier Type
			Map to	Underlier ID	INR2EJN1ERAN0W5ZP974	
			Set to "LEI"	Underlier ID Source	LEI	
			If Underlying Instrument > 1	Map to	Underlying Structure	Basket
	Debt Seniority		Direct Map	Debt Seniority	SNDB	

C	Underlying Instrument Index	If Underlying Asset Type = "CDS on Index" or "CDS on Index Tranche" or "Other"	Set to "Credit Index"	Underlier Type	Credit Index	"One Of" Underlier Type
			Map to	Underlier ID	ITRAXX EUROPE	
			Set to "CRIDX"	Underlier ID Source	CRIDX	
		If Underlying Instrument > 1	Map to	Underlying Structure	Basket	
	Underlying Instrument Index Term Value	If Underlying Instrument = 1	Direct Map	Underlying Instrument Index Term Value	21	
			No Mapping			
	Underlying Instrument Index Term Unit	If Underlying Instrument = 1	Direct Map	Underlying Instrument Index Term Unit	DAYS	
			No Mapping			
	Underlying Credit Index Series	If Underlying Instrument = 1	Direct Map	Underlying Credit Index Series	2	
			No Mapping			
	Underlying Credit Index Version	If Underlying Instrument = 1	Direct Map	Underlying Credit Index Version	4	
			No Mapping			
D	Underlying Instrument Index Prop	If Underlying Asset Type = "CDS on Index" or "CDS on Index Tranche" or "Other"	Set to "Proprietary Index"	Underlier Type	Proprietary Index	"One Of" Underlier Type
			Map to	Underlier ID	I1339-MLSREISU	
			Set to "PROP"	Underlier ID Source	PROP	
		If Underlying Instrument > 1	Map to	Underlying Structure	Basket	
	Underlying Instrument Index Term Value	If Underlying Instrument = 1	Direct Map	Underlying Instrument Index Term Value	21	
			No Mapping			
	Underlying Instrument Index Term Unit	If Underlying Instrument = 1	Direct Map	Underlying Instrument Index Term Unit	DAYS	
No Mapping						

	Underlying Credit Index Series	If Underlying Instrument = I	Direct Map	Underlying Credit Index Series	2	
		If Underlying Instrument > I	No Mapping			
	Underlying Credit Index Version	If Underlying Instrument = I	Direct Map	Underlying Credit Index Version	4	
		If Underlying Instrument > I	No Mapping			
	Underlying Asset Type		Direct Map	Underlying Asset Type	Other	
	Option Type		Direct Map	Option Type	OPTL	
	Option Exercise Style		Direct Map	Option Exercise Style	BERM	
	Valuation Method or Trigger		Direct Map	Valuation Method or Trigger	Asian	
	Delivery Type		Direct Map	Delivery Type	PHYS	