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Derivatives Service Bureau

Commodity Index

UPI Enumeration Definition

Version 2

Date	Status	Version	Revision Details
02 Aug 2022	Draft	1	Initial Version
08 Feb 2023	Draft	2	Update Underlier ID Source

1 INTRODUCTION

This document provides the user with the details of an enumeration set used within the UPI Service.

1.1 Input Data Source

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

Underlier Type	Underlier ID Source	Source	Version
Commodity Index	COIDX	No Source	Latest version

1.2 JSON Codesets

This section provides the JSON codeset name of the underlier input values.

Underlier Type	Codeset Name	Last Modified Date
Commodity Index	CommoditiesIndex.json	2022-05-17

1.3 Impacted Product Templates

The enumeration values defined in this document depends on the product.

The following table presents the impacted products that make use of the enumeration list.

Asset Class	Instrument Type	Product	Underlier Type	Underlier ID Source	Allowed Input
Commodities	Swap	Single_Index	Commodity Index	COIDX	Single
Commodities	Swap	Multi_Exotic_Swap	Not Applicable	-	Basket
Commodities	Option	Single_Index	Commodity Index	COIDX	Single
Commodities	Option	Multi_Exotic_Option	Not Applicable	Basket	Basket
Commodities	Forward	Single_Index	Commodity Index	COIDX	Multiple
Commodities	Forward	Multi_Exotic_Forward	Not Applicable	-	Basket
Commodities	Forward	Non_Standard	Commodity Index	COIDX	Single/Basket
Commodities	Swap	Non_Standard	Commodity Index	COIDX	Single/Basis/Basket
Commodities	Option	Non_Standard	Commodity Index	COIDX	Single/Basket
Commodities	Other	Non_Standard	Commodity Index	COIDX	Single/Basis/Basket

2   ENUMERATION LISTS

2.1   Credit Index

In the table, Commodity Index [COIDX] is enumerated as an underlier and an attribute which is described in the impacted product templates.

Commodity Index [COIDX]	Description	Sector Name
OTHER	OTHER	ALL

3   SUPPLEMENTARY INFORMATION

3.1   Best Practice Guidelines

No Best Practice Guideline is provided for this product.

3.2   Additional Comments

No additional comment is provided for this product.