



Derivatives Service Bureau

# Credit Index

UPI Enumeration Definition

Version 4

Date	Status	Version	Revision Details
02 Aug 2022	Draft	1	Initial Version
08 Feb 2023	Draft	2	Update Underlier ID Source
14 Jul 2023	Draft	3	Update codeset name
17 Jan 2024	Draft	4	<ul style="list-style-type: none"><li>Added two new credit indices: CDX.EM.HY and CDX.EM.IG</li><li>Alphabetized the list of credit indices</li></ul>

## 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
Credit Index	CRIDX	<a href="#">IHS Markit</a>	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
Credit Index	CreditIndex.json	2024-01-11

### 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
Credit	Swap	Index_Tranche	Credit Index	CRIDX	Single
Credit	Swap	Index	Credit Index	CRIDX	Single
Credit	Swap	Total_Return_Swap	Credit Index	CRIDX	Single
Credit	Swap	Non_Standard	Credit Index	CRIDX	Single/Basket
Credit	Option	Non_Standard	Credit Index	CRIDX	Single/Basket
Other	Other	Non_Standard	Credit Index	CRIDX	Single/Basket
Other	Option	Non_Standard	Credit Index	CRIDX	Single/Basket
Other	Swap	Non_Standard	Credit Index	CRIDX	Single/Basket

## 2 ENUMERATION LISTS

### 2.1 Credit Index

In the table, Credit Index [CRIDX] is enumerated as an underlier and an attribute, in alphabetical order, which is described in the impacted product templates.

#	Underlying Instrument Index
1	ABX.HE.A
2	ABX.HE.AA
3	ABX.HE.AAA
4	ABX.HE.BBB
5	ABX.HE.BBB-
6	ABX.HE.PENAAA
7	CDX.EM
8	CDX.EM.DIVERSIFIED
9	CDX.EM.ex-EU
10	CDX.EM.HY
11	CDX.EM.IG
12	CDX.LATAM.CORP
13	CDX.NA.HY
14	CDX.NA.HY.B
15	CDX.NA.HY.BB
16	CDX.NA.HY.Ex-BB
17	CDX.NA.HY.HB
18	CDX.NA.IG
19	CDX.NA.IG.BBB
20	CDX.NA.IG.CONS
21	CDX.NA.IG.ENRG
22	CDX.NA.IG.FIN
23	CDX.NA.IG.HVOL
24	CDX.NA.IG.INDU
25	CDX.NA.IG.TMT
26	CDX.NA.XO
27	CMBX.NA.A
28	CMBX.NA.AA
29	CMBX.NA.AAA
30	CMBX.NA.AJ
31	CMBX.NA.AM
32	CMBX.NA.AS
33	CMBX.NA.BB
34	CMBX.NA.BBB

#	Underlying Instrument Index
35	CMBX.NA.BBB-
36	iBoxx EUR CoCo
37	iBoxx EUR CoCo Liquid Developed Market AT1
38	IBOXX EUR CORPORATES
39	IBOXX EUR LIQUID HIGH YIELD INDEX
40	IBOXX GBP CORPORATES
41	IBOXX TREPP CMBS LIQUID
42	IBOXX TREPP CMBS OVERALL
43	iBoxx USD CoCo
44	iBoxx USD CoCo Liquid Developed Market
45	iBoxx USD CoCo Liquid Developed Market AT1
46	IBOXX USD DOMESTIC CORPORATES
47	IBOXX USD LIQUID HIGH YIELD INDEX
48	iBoxx USD Liquid High Yield Oil & Gas (5/25/50 Issuer Cap)
49	IBOXX USD LIQUID IG
50	IBOXX USD LIQUID LEVERAGED LOANS INDEX
51	IOS.FN30.300
52	IOS.FN30.350
53	IOS.FN30.400
54	IOS.FN30.450
55	IOS.FN30.500
56	IOS.FN30.550
57	IOS.FN30.600
58	IOS.FN30.650
59	IOS.GII30.400
60	IOS.GII30.450
61	IOS.GII30.500
62	ITRAXX ASIA EX-JAPAN IG
63	Itraxx Asia ex-Japan IG (Restricted)
64	ITRAXX AUSTRALIA
65	ITRAXX CEEMEA
66	ITRAXX EUROPE
67	ITRAXX EUROPE CROSSOVER
68	ITRAXX EUROPE HIVOL
69	iTraxx Europe Non-Financial
70	ITRAXX EUROPE SENIOR FINANCIALS
71	ITRAXX EUROPE SUB FINANCIALS
72	ITRAXX JAPAN
73	iTraxx MSCI ESG Screened Europe Index

#	Underlying Instrument Index
74	ITRAXX SOVX ASIA PACIFIC
75	ITRAXX SOVX BRIC
76	ITRAXX SOVX CEEMEA
77	ITRAXX SOVX CEEMEA EX-EU
78	ITRAXX SOVX G7
79	ITRAXX SOVX GLOBAL LIQUID INVESTMENT GRADE
80	ITRAXX SOVX LATIN AMERICA
81	ITRAXX SOVX WESTERN EUROPE
82	LCDX.NA
83	Markit iBoxx Trepp CMBS Original AAA Rolling Index
84	MBX.FN30.300
85	MBX.FN30.350
86	MBX.FN30.400
87	MBX.FN30.450
88	MBX.FN30.500
89	MBX.FN30.550
90	MBX.FN30.600
91	MBX.FN30.650
92	MBX.GII30.400
93	MBX.GII30.450
94	MBX.GII30.500
95	MCDX.NA
96	PO.FN30.300
97	PO.FN30.350
98	PO.FN30.400
99	PO.FN30.450
100	PO.FN30.500
101	PO.FN30.550
102	PO.FN30.600
103	PO.FN30.650
104	PO.GII30.400
105	PO.GII30.450
106	PO.GII30.500
107	PRIMEX.ARM
108	PRIMEX.FRM
109	TABX.HE.BBB
110	TABX.HE.BBB-

## 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.