DERIVATIVES SERVICE BUREAU (DSB) LTD

Other : Other : Undefined

UPI Product Definition

Version 4

Date	Status	Version	Revision Details
21 Jul 2023	Draft	1	Initial Version
08 Sep 2023	Draft	2	Add Appendix 3 – GUI Details
11 Sep 2023	Draft	3	Update Appendix 3 – GUI details to include elaborations of Underlying Asset Type for Commodity Classification and Underlying Issuer Type
18 Sep 2023	Draft	4	• Update Record template to include (a) Category; and (b) Group in the Attribute Section of the Record template. • Update Short Name abbreviation from "N/A" to "NA". • Update Appendix 1 – CFI Code for FX Forward - Underlying Asset Type to Forward. • Update Appendix 2 – Long Name and Abbreviation to include the value of Forward as Underlying Asset Type. • Update Appendix 3 – GUI details to include the attribute order in Record template based on selected Category and Group.

Contents

1. Introduction

This document is designed to act as a manual for users to interpret the undefined Product Definitions in the DSB UPI Service. The purpose of this document is to provide users with the detailed description of the undefined UPI Product Definition based on the attributes and values supported by ISO 10962 (CFI Code) – Third edition 2015-07-15.

1.1   Associated Documentation

The UPI Product Definition template links to ISO 10962 Classification of Financial Instruments (CFI code) where values will be maintained for the sake of consistency and ease of access.

2. Product Taxonomy

2.1 CFI Taxonomy

The undefined UPI Product Definition supports the attributes and values based on ISO 10962 (CFI Code) – Third edition 2015-07-15.

2.2 ISDA Taxonomy

ISDA Taxonomy does not apply to this product.

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 Non Standard spreadsheet that contains the layout of all templates. This can be found in the Non Standard 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.Other.Other.Undefined.UPI.json	Initial version	Initial

3.1 Underlier Input Method

This undefined UPI Product Definition does not support the entry of an Underlier ID nor Underlier Type. Thus, Underlier Input Method does not apply to this product.

3.2 Validation Rules

This section describes the applicable validation rules for this product.

Title	Description
Select Category	User is allowed to identify and select only one Category. • Swaps • Non-listed and complex listed options • Forwards • Others

Select Group	User is able to select only one Group within the selected Category.
	
	• Swaps
	
	    o Rates
	
	    o Commodities
	
	    o Equity
	
	    o Credit
	
	    o Foreign Exchange
	
	    o Others
	
	• Non-listed and complex listed options

	o Rates
	o Commodities
	o Equity
	o Credit
	o Foreign Exchange
	o Others
	• Forwards
	o Equity
	o Foreign Exchange
	o Credit
	o Rates
	o Commodities
	• Others
	o Other Assets
Select CFI attributes and values	User is able to select the CFI attributes and values where applicable based on the selected category and group.

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 Non Standard spreadsheet that contains the layout of all templates. This can be found in the Non Standard 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	Release
V.1	**Other.Other.Undefined.UPI.V1.json**	Initial version	Initial

4.1   Normalization Rules

No specific normalization rules apply to this product.

4.2   Derivation Rules

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

4.2.1   Classification Type

The table below illustrates the structure of the CFI Code based on each category and group derived from ISO 10962.

Full details of the CFI attributes, values and equivalent CFI codes are provided in Appendix 1.

Category	Group	Structure	Example Value
Swaps	Rates	Category + Group + Underlying Asset Type + Notional Schedule + Single or Multi Currency + Delivery Type	SRMCCP
	Commodities	Category + Group + Underlying Asset Type + Return or Payout Trigger + "X" + Delivery Type	STQCXC
	Equity	Category + Group + Underlying Asset Type + Return or Payout Trigger + "X" + Delivery Type	SESCXC
	Credit	Category + Group + Underlying Asset Type + Return or Payout Trigger + Underlying Issuer Type + Delivery Type	SCITCC
	Foreign Exchange	Category + Group + Underlying Asset Type + "X" + "X" + Delivery Type	SFCXXN
	Others	Category + Group + Underlying Asset Type + "X" + "X" + Delivery Type	SMMXXP
	Rates	Category + Group + Underlying Asset Type + Option Style and Type + Valuation Method or Trigger + Delivery Type	HRGAVP

Non-listed and complex listed options	Commodities	Category + Group + Underlying Asset Type + Option Style and Type + Valuation Method or Trigger + Delivery Type	HTKBVC
	Equity	Category + Group + Underlying Asset Type + Option Style and Type + Valuation Method or Trigger + Delivery Type	HESGMP
	Credit	Category + Group + Underlying Asset Type + Option Style and Type + Valuation Method or Trigger + Delivery Type	HCIIAP
	Foreign Exchange	Category + Group + Underlying Asset Type + Option Style and Type + Valuation Method or Trigger + Delivery Type	HFTDVP
	Others	Category + Group + Underlying Asset Type + Option Style and Type + Valuation Method or Trigger + Delivery Type	HMMBVP
Forwards	Equity	Category + Group + Underlying Asset Type + "X" + Return or Payout Trigger + Delivery Type	JESXFP
	Foreign Exchange	Category + Group + Underlying Asset Type + "X" + Return or Payout Trigger + Delivery Type	JFTXFP
	Credit	Category + Group + Underlying Asset Type + "X" + Return or Payout Trigger + Delivery Type	JCAXFP
	Rates	Category + Group + Underlying Asset Type + "X" + Return or Payout Trigger + Delivery Type	JRMXFP
	Commodities	Category + Group + Underlying Asset Type + "X" + Return or Payout Trigger + Delivery Type	JTKXFC
Others	Other Assets	Category + Group + Further Grouping + "X" + "X" + "X"	MMSXXX

4.2.2 Short Name (FISN)

The table below illustrates the structure of the Short Name (FISN) based on each category and group where attributes and values are derived from ISO 10962. Full details of the CFI attributes, values and equivalent abbreviations for Short Name (FISN) are provided in Appendix 2.

Category	Group	Structure
Swaps	Rates	"NA" + "/" + Group + Category + Underlying Asset Type + Notional Schedule + Single or Multi Currency + Delivery Type
	Commodities	"NA" + "/" + Group + Category + Underlying Asset Type + Return or Payout Trigger + Delivery Type
	Equity	"NA + "/" + Group + Category + Underlying Asset Type + Return or Payout Trigger + Delivery Type
	Credit	"NA" + "/" + Group + Category + Underlying Asset Type + Return or Payout Trigger + Underlying Issuer Type + Delivery Type
	Foreign Exchange	"NA + "/" + Group + Category + Underlying Asset Type + Delivery Type
	Others	"NA" + "/" + Group + Category + Underlying Asset Type + Delivery Type
Non-listed and complex listed options	Rates	"NA" + "/" + Group + Category + Underlying Asset Type + Option Style and Type + Valuation Method or Trigger + Delivery Type
	Commodities	"NA" + "/" + Group + Category + Underlying Asset Type + Option Style and Type + Valuation Method or Trigger + Delivery Type
	Equity	"NA" + "/" + Group + Category + Underlying Asset Type + Option Style and Type + Valuation Method or Trigger + Delivery Type
	Credit	"NA" + "/" + Group + Category + Underlying Asset Type + Option Style and Type + Valuation Method or Trigger + Delivery Type
	Foreign Exchange	"NA" + "/" + Group + Category + Underlying Asset Type + Option Style and Type + Valuation Method or Trigger + Delivery Type
	Others	"NA" + "/" + Group + Category + Underlying Asset Type + Option Style and Type + Valuation Method or Trigger + Delivery Type
Forwards	Equity	"NA" + "/" + Group + Category + Underlying Asset Type + Return or Payout Trigger + Delivery Type
	Foreign Exchange	"NA" + "/" + Group + Category + Underlying Asset Type + Return or Payout Trigger + Delivery Type
	Credit	"NA" + "/" + Group + Category + Underlying Asset Type + Return or Payout Trigger + Delivery Type

	Rates	"NA" + "/" + Group + Category + Underlying Asset Type + Return or Payout Trigger + Delivery Type
	Commodities	"NA" + "/" + Group + Category + Underlying Asset Type + Return or Payout Trigger + Delivery Type
Others	Other Assets	"NA" + "/" + Group + Category + Further Grouping

5. Supplementary Information

5.1   Best Practice Guidelines

Users can select the undefined Product Definition as the last resort where product cannot be supported by a standard or non-standard specific product template.

5.2   Additional Comments

No additional comment is provided for this product.

6. Appendix 1 – CFI Codes

The table below provides the source attributes; source values; and equivalent CFI Code based on ISO 10962 (CFI Code) – Third edition 2015-07-15.

Category	Group	Source Attribute	Source Value	CFI Code
Swaps	Rates	Category	Swap	S
		Group	Rates	R
		Underlying Asset Type	Basis Swap (Float – Float)	A
			Fixed - Floating	C
			Fixed - Fixed	D
			Inflation Rate Index	G
			Overnight Index Swap (OIS)	H
			Zero Coupon	Z
			Other	M
		Notional Schedule	Constant	C
			Accreting	I
			Amortizing	D
			Custom	Y
		Single or multi-currency	Single Currency	S
			Cross Currency	C
		Delivery Type	Cash	C
			Physical	P
	Commodities	Category	Swap	S
		Group	Commodities	T
		Underlying Asset Type	Energy	J
			Metals	K

				Agriculture	A
				Environmental	N
				Freight	G
				Polypropylene Products	P
				Fertilizer	S
				Paper	T
				Index	I
				Multi Commodity	Q
				Other	M
		Return or Payout Trigger		Contract for Difference (CFD)	C
				Total Return	T
		Delivery Type		Cash	C
				Physical	P
				Elect at Settlement	E
	Equity	Category		Swap	S
		Group		Equity	E
		Underlying Asset Type		Single Stock	S
				Index	I
				Basket	B
				Other	M
		Return or Payout Trigger		Price	P
				Dividend	D
				Variance	V
				Volatility	L
				Total Return	T

			Contract for Difference (CFD)	C
			Other	M
		Delivery Type	Cash	C
			Physical	P
			Elect at Settlement	E
	Credit	Category	Swap	S
		Group	Credit	C
		Underlying Asset Type	Single Name	U
			Index Tranche	V
			Index	I
			Basket	B
			Other	M
		Return or Payout Trigger	Credit Default	C
			Total Return	T
			Other	M
		Underlying Issuer Type	Corporate	C
			Sovereign	S
			Local	L
		Delivery Type	Cash	C
			Physical	P
			Auction	A
	Foreign Exchange	Category	Swap	S
		Group	Foreign Exchange	F
		Underlying Asset Type	Forward-Forward Swap	C
		Delivery Type	Physical	P

			Non-Deliverable	N
	Others	Category	Swap	S
		Group	Other	M
		Underlying Asset Type	Other	M
		Delivery Type	Cash	C
			Physical	P
Non-listed and complex listed options	Rates	Category	Non-listed and complex listed options	H
		Group	Rates	R
		Underlying Asset Type	Basis swap (Float – Float)	A
			Fixed – Floating	C
			Fixed – Fixed	D
			Inflation Rate Index	G
			Overnight Index Swap (OIS)	H
			Options	O
			Forwards	R
			Futures	F
			Other	M
		Delivery Type	Cash	C
			Physical	P
			Elect at Exercise	E
	Commodities	Category	Non-listed and complex listed options	H
		Group	Commodities	T
		Underlying Asset Type	Energy	J
			Metals	K
			Agriculture	A

			Environmental	N
			Freight	G
			Polypropylene Products	P
			Fertilizer	S
			Paper	T
			Index	I
			Multi Commodity	Q
			Other	M
		Delivery Type	Cash	C
			Physical	P
			Elect at Exercise	E
	Equity	Category	Non-listed and complex listed options	H
		Group	Equity	E
		Underlying Asset Type	Single Stock	S
			Index	I
			Basket	B
			Options	O
			Forwards	R
			Futures	F
			Others	M
		Delivery Type	Cash	C
			Physical	P
			Elect at Exercise	E
	Credit	Category	Non-listed and complex listed options	H
		Group	Credit	C

		Underlying Asset Type	CDS on Single Name	U
			CDS on Index Tranche	V
			CDS on Index	I
			Swaps	W
			Other	M
		Delivery Type	Cash	C
			Physical	P
			Elect at exercise	E
	Foreign Exchange	Category	Non-listed and complex listed options	H
		Group	Foreign Exchange	F
		Underlying Asset Type	Forwards	R
			Futures	F
			Spot	T
			Volatility	V
			Other	M
		Delivery Type	Cash	C
			Physical	P
			Elect at Exercise	E
	Others	Category	Non-listed and complex listed options	H
		Group	Other	M
		Underlying Asset Type	Other	M
		Delivery Type	Cash	C
			Physical	P
			Elect at Exercise	E
			Non-Deliverable	N

			Auction	A
Forwards	Equity	Category	Forwards	J
		Group	Equity	E
		Underlying Asset Type	Single Stock	S
			Index	I
			Basket	B
			Options	O
			Futures	F
		Return or Payout Trigger	Contract for Difference (CFD)	C
			Spreadbets	S
			Forward price of underlying instrument	F
		Delivery Type	Cash	C
			Physical	P
	Foreign Exchange	Category	Forwards	J
		Group	Foreign Exchange	F
		Underlying Asset Type	Spot	T
			Forward	R
			Options	O
			Futures	F
		Return or Payout Trigger	Contract for Difference (CFD)	C
			Spreadbets	S
			Forward price of underlying instrument	F
		Delivery Type	Cash	C
			Physical	P
	Credit	Category	Forwards	J

		Group	Credit	C
		Underlying Asset Type	Single Name	A
			Basket	B
		Return or Payout Trigger	Spreadbets	S
			Forward price of underlying instrument	F
		Delivery Type	Cash	C
			Physical	P
	Rates	Category	Forwards	J
		Group	Rates	R
		Underlying Asset Type	Interest Rate Index	I
			Options	O
			Other	M
		Return or Payout Trigger	Spreadbets	S
			Forward price of underlying instrument	F
		Delivery Type	Cash	C
			Physical	P
	Commodities	Category	Forwards	J
		Group	Commodities	T
		Underlying Asset Type	Agriculture	A
			Basket	B
			Freight	G
			Index	I
			Energy	J
			Metals	K
			Environmental	N

			Polypropylene Products	P
			Fertilizer	S
			Paper	T
			Other	M
		Return or Payout Trigger	Contract for Difference (CFD)	C
			Forward price of underlying instrument	F
		Delivery Type	Cash	C
			Physical	P
Others	Other Assets	Category	Other	M
		Group	Other Assets	M
		Further Grouping	Other OTC Derivative Product	S

For Non-listed and complex listed options, the CFI values, codes and abbreviations of 4th attribute (Option Style and Type) and 5th attribute (Valuation Method or Trigger) are consistent across all Groups and form part for deriving the CFI codes and Short Name (FISN).

Category	Group	Source Attribute	Source Value	CFI
Non-listed and complex listed options	All	Option Style and Type	European-Call	A
			American-Call	B
			Bermudan-Call	C
			European-Put	D
			American-Put	E
			Bermudan-Put	F
			European-Chooser	G
			American-Chooser	H
			Bermudan-Chooser	I
		Valuation Method or Trigger	Vanilla	V
			Asian	A
			Digital (Binary)	D
			Barrier	B
			Digital Barrier	G
			Lookback	L
			Other Path Dependent	P
			Others	M

7. Appendix 2 – Short Name (FISN) Abbreviation

Based on ISO 18774: 2015, the table below provides the abbreviation for each CFI value used in deriving the Short Name (FISN) where maximum length is 35 characters.

CFI Attribute	CFI Value	Abbreviation
Category	Forwards	Fw
	Non-listed and complex listed options	Op
	Others	Ot
	Swaps	Sw
Group	Commodities	Co
	Credit	Cr
	Equity	Eq
	Foreign Exchange	FX
	Others / Other Assets	Ot
	Rates	Rt
Delivery Type	Auction	Au
	Cash	Cs
	Elect at Exercise	Ex
	Elect at Settlement	St
	Non-Deliverable	Nd
	Physical	Ph
Further Grouping	Other OTC Derivative Product	Oth
Notional Schedule	Constant	Cnst
	Accreting	Accr
	Amortizing	Amtg
	Custom	Cust
Option Style and Type	American-Call	AmCl

	American-Chooser	AmOp
	American-Put	AmPt
	Bermudan-Call	BrCl
	Bermudan-Chooser	BrOp
	Bermudan-Put	BrPt
	European-Call	EuCl
	European-Chooser	EuOp
	European-Put	EuPt
Return or Payout Trigger	Contract for Difference (CFD)	CFD
	Credit Default	CDS
	Dividend	Div
	Forward price of underlying instrument	FwPr
	Price	Pr
	Spreadbets	Sprd
	Total Return	TRtn
	Variance	Var
	Volatility	Vol
	Other	Oth
Single or Multi-Currency	Cross Currency	Xccy
	Single Currency	Sccy

Underlying Asset Type	Agriculture	AGRI
	Energy	NRGY
	Environmental	ENVR
	Fertilizer	FRTL
	Freight	FRGT
	Metals	METL
	Multi Commodity	MCEX
	Paper	PAPR
	Polypropylene Products	POLY
	Basis swap (Float - Float)	FtFt
	Fixed - Floating	FxFt
	Fixed - Fixed	FxFx
	Inflation Rate Index	Infl
	Overnight Index Swap (OIS)	OIS
	Zero Coupon	ZC
	Basket	Bskt
	CDS on Single Name	CDSN
	CDS on Index	CDIx
	CDS on Index Tranche	CDIT
	Forward-Forward Swap	FFSwp
	Forward	Fwd
	Forwards	Fwds
	Futures	Ftrs
	Index	Idx
	Index Tranche	IdTr

	Interest Rate Index	IntRt
	Options	Opts
	Single Name	SN
	Single Stock	SStk
	Spot	Spt
	Swaps	Swps
	Volatility	Vol
	Other	Oth
Underlying Issuer Type	Corporate	Corp
	Local	Lcl
	Sovereign	Sov
Valuation Method or Trigger	Vanilla	Van
	Asian	Asin
	Barrier	Bar
	Digital (Binary)	Dig
	Digital Barrier	DgBr
	Lookback	Lkbk
	Other Path Dependent	OtDp
	Other	Oth

8. Appendix 3 – GUI Details

The following section provides display information for any attributes (and values) that are not included in the related UPI Product Definition.

Attribute	Display Name	Tool Tip (and * value elaboration)
Asset Class	Asset Class	As defined by CFI Code: ISO 10962
Delivery Type	Delivery Type	The Delivery Type as defined by CFI code: ISO 10962
Instrument Type	Instrument Type	As defined by CFI Code: ISO 10962
Further Grouping	Further Grouping	As defined by CFI Code: ISO 10962
Return or Payout Trigger	Return or Payout Trigger	The Return or payout Trigger as defined by CFI code: ISO 10962
Underlying Asset Type	Underlying Asset Type	The type of the underlying asset as defined by CFI code: ISO 10962
Underlying Issuer Type	Underlying Issuer Type	The underlying issuer type as defined by CFI code: ISO 10962
Valuation Method or Trigger	Valuation Method or Trigger	The Valuation method or trigger as defined by CFI code: ISO 10962

Attribute	Enumeration	Enum_Title	Enumeration Tool Tip (and * value elaboration)
Delivery Type	Non-Deliverable	Non-Deliverable	The Delivery Type as defined by CFI code: ISO 10962
Further Grouping	Other OTC Derivative Product	Other OTC Derivative Product	As defined by CFI Code: ISO 10962
Underlying Asset Type	Agriculture	Agriculture	As defined by CFI Code: ISO 10962
	Basket	Basket	
	Energy	Energy	
	Environmental	Environment	
	Fertilizer	Fertilizer	
	Freight	Freight	
	Index	Index	
	Metals	Metals	
	Multi Commodity	Multi Commodity	
	Paper	Paper	
	Polypropylene Products	Polypropylene Products	
	Other	Other	
Underlying Issuer Type	Corporate	Corporate	As defined by CFI Code: ISO 10962
	Sovereign	Sovereign	
	Local	Local	

The table below illustrates the CFI attribute order in the Attribute Section of the Record template:

Category	Group	Attribute
Swaps	Rates	Category
		Group
		Underlying Asset Type
		Notional Schedule
		Single or Multi Currency
		Delivery Type
	For Groups [Commodities; Equity]	Category
		Group
		Underlying Asset Type
		Return or Payout Trigger
		Delivery Type
	Credit	Category
		Group
		Underlying Asset Type
		Return or Payout Trigger
		Underlying Issuer Type
		Delivery Type
	For Groups [Foreign_Exchange; Others]	Category
		Group
		Underlying Asset Type
		Delivery Type
Non-listed and complex listed options	All Groups	Category
		Group

	[Rates; Commodities; Equity; Credit; Foreign_Exchange; Others]	Underlying Asset Type
		Option Style and Type
		Valuation Method or Trigger
		Delivery Type
Forwards	All Groups [Equity; Foreign_Exchange; Credit; Rates; Commodities]	Category
		Group
		Underlying Asset Type
		Return or Payout Trigger
		Delivery Type
Others	Other Assets	Category
		Group
		Further Grouping

9. Appendix 4 - OTC ISIN-UPI Mapping

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

oneOf	ISIN Input Attributes	Mapping Logic	UPI Input Attributes	Example UPI Value
	Asset Class	Direct Map	Asset Class	Other
	Instrument Type	Direct Map	Instrument Type	Other
	Use Case	Direct Map	Product	Undefined
	Level	Set to "UPI"	Level	UPI
	Expiry Date	No Mapping		
Category (oneOf)			Swaps	
Object (oneOf)			Rates	
	Underlying Asset Type	Direct Map	Underlying Asset Type	Fixed-Floating
	Notional Schedule	Direct Map	Notional Schedule	Constant
	Single or Multi Currency	Direct Map	Single or Multi Currency	Single Currency
	Delivery Type	Direct Map	Delivery Type	Cash
Object (oneOf)			Commodities	
	Underlying Asset Type	Direct Map	Underlying Asset Type	Energy
	Return or Payout Trigger	Direct Map	Return or Payout Trigger	Contract for Difference (CFD)
	Delivery Type	Direct Map	Delivery Type	Physical
Object (oneOf)			Equity	
	Underlying Asset Type	Direct Map	Underlying Asset Type	Single Stock
	Return or Payout Trigger	Direct Map	Return or Payout Trigger	Price
	Delivery Type	Direct Map	Delivery Type	Elect at Settlement
Object (oneOf)			Credit	
	Underlying Asset Type	Direct Map	Underlying Asset Type	Single Name
	Return or Payout Trigger	Direct Map	Return or Payout Trigger	Credit Default
	Underlying Issuer Type	Direct Map	Underlying Issuer Type	Corporate
	Delivery Type	Direct Map	Delivery Type	Cash
Object (oneOf)			Foreign Exchange	

oneOf		ISIN Input Attributes	Mapping Logic	UPI Input Attributes	Example UPI Value
		Underlying Asset Type	Direct Map	Underlying Asset Type	Forward-Forward Swap
		Delivery Type	Direct Map	Delivery Type	Non-Deliverable
	Object (oneOf)			Others	
		Underlying Asset Type	Direct Map	Underlying Asset Type	Other
		Delivery Type	Direct Map	Delivery Type	Cash
Category (oneOf)				Non-listed and complex listed options	
	Object (oneOf)			Rates	
		Underlying Asset Type	Direct Map	Underlying Asset Type	Fixed - Fixed
		Option Style and Type	Direct Map	Option Style and Type	European-Call
		Valuation Method or Trigger	Direct Map	Valuation Method or Trigger	Vanilla
		Delivery Type	Direct Map	Delivery Type	Cash
	Object (oneOf)			Commodities	
		Underlying Asset Type	Direct Map	Underlying Asset Type	Energy
		Option Style and Type	Direct Map	Option Style and Type	European-Call
		Valuation Method or Trigger	Direct Map	Valuation Method or Trigger	Vanilla
		Delivery Type	Direct Map	Delivery Type	Cash
	Object (oneOf)			Equity	
		Underlying Asset Type	Direct Map	Underlying Asset Type	Single Stock
		Option Style and Type	Direct Map	Option Style and Type	European-Call
		Valuation Method or Trigger	Direct Map	Valuation Method or Trigger	Vanilla
		Delivery Type	Direct Map	Delivery Type	Cash
	Object (oneOf)			Credit	
		Underlying Asset Type	Direct Map	Underlying Asset Type	CDS on Single Name
		Option Style and Type	Direct Map	Option Style and Type	European-Call
		Valuation Method or Trigger	Direct Map	Valuation Method or Trigger	Vanilla
		Delivery Type	Direct Map	Delivery Type	Cash
	Object (oneOf)			Foreign Exchange	

oneOf		ISIN Input Attributes	Mapping Logic	UPI Input Attributes	Example UPI Value
		Underlying Asset Type	Direct Map	Underlying Asset Type	Spot
		Option Style and Type	Direct Map	Option Style and Type	European-Call
		Valuation Method or Trigger	Direct Map	Valuation Method or Trigger	Vanilla
		Delivery Type	Direct Map	Delivery Type	Cash
	Object (oneOf)			Others	
		Underlying Asset Type	Direct Map	Underlying Asset Type	Other
		Option Style and Type	Direct Map	Option Style and Type	European-Call
		Valuation Method or Trigger	Direct Map	Valuation Method or Trigger	Vanilla
		Delivery Type	Direct Map	Delivery Type	Cash
Category (oneOf)				Forwards	
	Object (oneOf)			Equity	
		Underlying Asset Type	Direct Map	Underlying Asset Type	Single Stock
		Return or Payout Trigger	Direct Map	Return or Payout Trigger	Spreadbets
		Delivery Type	Direct Map	Delivery Type	Cash
	Object (oneOf)			Foreign Exchange	
		Underlying Asset Type	Direct Map	Underlying Asset Type	Spot
		Return or Payout Trigger	Direct Map	Return or Payout Trigger	Contract for Difference (CFD)
		Delivery Type	Direct Map	Delivery Type	Cash
	Object (oneOf)			Credit	
		Underlying Asset Type	Direct Map	Underlying Asset Type	Single Name
		Return or Payout Trigger	Direct Map	Return or Payout Trigger	Spreadbets
		Delivery Type	Direct Map	Delivery Type	Cash
	Object (oneOf)			Rates	
		Underlying Asset Type	Direct Map	Underlying Asset Type	Interest Rate Index
		Return or Payout Trigger	Direct Map	Return or Payout Trigger	Spreadbets
		Delivery Type	Direct Map	Delivery Type	Cash
	Object (oneOf)			Commodities	

oneOf		ISIN Input Attributes	Mapping Logic	UPI Input Attributes	Example UPI Value
		Underlying Asset Type	Direct Map	Underlying Asset Type	Energy
		Return or Payout Trigger	Direct Map	Return or Payout Trigger	Contract for Difference (CFD)
		Delivery Type	Direct Map	Delivery Type	Cash
Category (oneOf)				Others	
	Object (oneOf)			Other Assets	
		Further Grouping	Direct Map	Further Grouping	Other OTC Derivative Product