Derivatives Service Bureau

Equity : Option : Non_Standard

UPI Product Definition

Version 4

Date	Status	Version	Revision Details
05 Sep 2022	Draft	1	Initial Version
01 Feb 2023	Draft	2	• Update example values in the Request and Record templates layout • Insert Underlier Name attribute and Derivation rules
05 Sep 2023	Draft	3	• 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	• Update CFI Taxonomy. • Update Request and Record template for Option Type and Option Exercise Style as Optional. • Update Derivation rules for the following: a. Classification Type b. Short Name c. CFI Option Style and Type • Update Appendix 1 – ISO 4914 Equivalence.

TABLE OF CONTENTS

1 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.

1.1 Associated Documentation

Each UPI Product Definition template 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 Enumerations Document can be found in the Enumerations section on the DSB website.
- UPI Product Definition Data Dictionary can be found in the Other Documents 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.
- Best Practice Guidelines and FAQs can be found in the Other Documents section on the DSB website.
- Links to the relevant JSON templates can be found in the GitHub Environment Section on the DSB website.

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)	**E**	Equity	
Attr #1	**Underlying Assets**	**S**	Single stock	An option on a contract which gives the holder the right to buy, respectively to sell, single-named equity
		I	Index	An option on a contract which gives the holder the right to buy, respectively to sell, specified equity indices
		B	Basket	An option on a contract that may be exercised based on the weighted average performance of several underlying equities instruments
		O	Options	Options
		R	Forwards	Forwards
		F	Futures	Futures
		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*	*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).*
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 settle-ment 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 bar-rier 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
Equity	Other*			Non_Standard_Option

**Other Base Product includes structured and exotic.*

3 REQUEST TEMPLATE

This section describes the input message received by UPI service.

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

Section	Attribute	Format	Cat	Example Value	Validation
Header Section	Asset Class	Set	M	Equity	
	Instrument Type	Set	M	Option	
	Product	Set	M	Non_Standard	
	Level	Set	M	UPI	
Attribute Section	**Underlying Structure (oneOf)**	Object	M	Single Underlier	See Validation Rules
	Underlying Asset Type (oneOf)	Object	(M)	Single Stock	See Validation Rules
	Underlier ID Source	String	(M)	ISIN	[ISIN, FIGI, CUSIP, SEDOL]
	Underlier ID	String	(M)	GB00BH4HKS39	Syntactic Validation
	Underlying Asset Type (oneOf)	Object	(M)	Other	See Validation Rules
	Underlier ID Source	String	(M)	ISIN	[ISIN, FIGI, CUSIP, SEDOL]
	Underlier ID	String	(M)	GB00BH4HKS39	Syntactic Validation
	Underlying Asset Type (oneOf)	Object	(M)	Options	See Validation Rules
	Underlier ID Source	String	(M)	ISIN	[ISIN, FIGI, CUSIP, SEDOL]
	Underlier ID	String	(M)	GB00BH4HKS39	Syntactic Validation
	Underlying Asset Type (oneOf)	Object	(M)	Forwards	See Validation Rules
	Underlier ID Source	String	(M)	ISIN	[ISIN, FIGI, CUSIP, SEDOL]
	Underlier ID	String	(M)	GB00BH4HKS39	Syntactic Validation
	Underlying Asset Type (oneOf)	Object	(M)	Futures	See Validation Rules
	Underlier ID Source	String	(M)	ISIN	[ISIN, FIGI, CUSIP, SEDOL]
	Underlier ID	String	(M)	GB00BH4HKS39	Syntactic Validation
	Underlying Asset Type (oneOf)	Object	(M)	Index	See Validation Rules
	Underlier Type (oneOf)	Object	(M)	Equity Index Identifier	
	Underlier ID Source	String	(M)	ISIN	[ISIN]
	Underlier ID	String	(M)	GB0001383545	Syntactic Validation
	Underlier Type (oneOf)	Object	(M)	Equity Index Name	
	Underlier ID Source	String	(M)	EQIDX	[EQIDX]
	Underlier ID	Enum	(M)	MSCI EM USD	Enumerated List
	Underlier Type (oneOf)	Object	(M)	Proprietary Index	
	Underlier ID Source	String	(M)	PROP	DSB Proprietary Index Enumeration
	Underlier ID	String	(M)	34810-JPCFNAMR	Enumerated List
	Underlying Structure (oneOf)	Object	M	Basket	See Validation Rules
	Underlying Asset Type	Object	(M)	Other	See Validation Rules
	Option Type	Enum	C	OPTL	[CALL, PUTO, OPTL]
	Option Exercise Style	Enum	C	EURO	[AMER, BERM, EURO]
	Valuation Method or Trigger	Enum	M	Other	[Vanilla, Asian, Digital (Binary), Barrier, etc.]
	Delivery Type	Enum	M	PHYS	[CASH, PHYS, OPTL]

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. • Single Underlier • Basket
Select Underlier Type	User is able to select a single required Underlier Type from the available options. • Single Stock • Equity Index Identifier • Equity Index Name • Proprietary Index
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. • Single Stock [ISIN, FIGI, CUSIP, SEDOL] • Equity Index Identifier [ISIN] • Equity Index Name [EQIDX] • Proprietary Index [PROP]
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]

- If Underlying Structure selected is a "Single Underlier", Underlying Asset Type attribute will be present in the REQUEST and RECORD templates with enumerated values [Single Stock, Index, Other, Options, Forwards, Futures].
- If Underlying Structure selected is a "Single Underlier", attributes Underlier ID and Underlier ID Source [ISIN, FIGI, CUSIP, SEDOL, EQIDX or PROP] will be required in the REQUEST template 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 [Other, Options, Forwards, Futures, Basket].
- 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:

a. "Index"

- If Underlying Asset Type is an "Index", the attributes Underlier ID and Underlier ID Source will be present in the REQUEST message.
- Underlier ID Source must be [ISIN, EQIDX or PROP] and only one Underlier ID is allowed.
- Validation of the Underlier ID will apply based on the Underlier ID Source [ISIN, EQIDX or PROP].

b. "Single Stock"

- If Underlying Asset Type is a “Single Stock”, the attributes Underlier ID and Underlier ID Source will be present in the REQUEST message.
- Underlier ID and Underlier ID Source must be present in the REQUEST template and Underlier ID Source must be [ISIN, FIGI, CUSIP, SEDOL].
- Validation of the Underlier ID will apply based on the Underlier ID Source [ISIN, FIGI, CUSIP, SEDOL].

c. **“Options”** or **“Forwards”** or **“Futures”** or **“Other”**

- User can select a Single Underlier or a Basket [multiple underliers].
- If a single underlier is selected, Underlier ID must be present in the REQUEST template and the Underlier ID Source must be [ISIN, FIGI, CUSIP, SEDOL].
- If a Basket [multiple underliers] is selected, Underlier ID and Underlier ID Source must not be present in the REQUEST template.
- Validation of the Underlier ID will apply based on the Underlier ID Source [ISIN, FIGI, CUSIP, SEDOL].

d. **“Basket”**

- User can select a Basket [multiple underliers].
- If a Basket [multiple underliers] is selected, Underlier ID and Underlier ID Source must not be present in the REQUEST template.

4 Record Template

This section describes the record returned by the UPI service.

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

Section	Attribute	Format	Cat	Example Value	Derivation
Header Section	Asset Class	Set	M	Equity	
	Instrument Type	Set	M	Option	
	Product	Set	M	Non_Standard	
	Level	Set	M	UPI	
	Template Version	Integer	D	2	
Attribute Section	Underlier Characteristic	Enum	M	Single	[Single, Basket]
	Underlying Asset Type	Enum	M	Single Stock	[Single Stock, Index, Other, etc.]
	Underlying Instrument ISIN	String	C	GB00BH4HKS39	Syntactic Validation
	Underlying Instrument Index	String	C	MSCI EM USD	Enumerated List
	Underlying Instrument Index Prop	String	C	34810-JPCFNAMR	See Validation Rules
	Option Type	Enum	C	OPTL	[CALL, PUTO, OPTL]
	Option Exercise Style	Enum	C	EURO	[AMER, BERM, EURO]
	Valuation Method or Trigger	Enum	M	Other	[Vanilla, Asian, Digital (Binary), etc.]
	Delivery Type	Enum	M	PHYS	[CASH, PHYS, OPTL]
Identifier Section	UPI	String	D	QZH0KZ89WLJZ	
	Status	String	D	New	[New; Updated; Deleted; Deprecated]
	Status Reason	String	D	<null>	
	Last Update Date Time	DtTm	D	2021-06-02T11:28:29	YYYY-MM-DDThh:mm:ss
Derived Section	Classification Type	String	D	HESGMP	See Derivation Rules
	Short Name	String	D	NA/O Sgle Stk Opt Epn	See Derivation Rules
	Underlier Name	String	D	MSCI EM USD	See Derivation Rules
	CFI Option Style and Type	String	D	European-Chooser	See Derivation Rules
	CFI Delivery Type	String	D	[Cash, Physical, Elect at exercise]	See Derivation Rules

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	HESGMP		
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	Equity	Fixed Mapping	C
Underlying Asset Type	Single Stock	Mapped to =>	S
	Index	Mapped to =>	I
	Basket	Mapped to =>	B
	Options	Mapped to =>	O
	Forwards	Mapped to =>	R
	Futures	Mapped to =>	F
	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
	No input value	*Mapped to =>*	*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” + "/" + Instrument Type + Underlying Asset Type + Option Type + Option Exercise Style		
Example	NA/O Sgle Stk Opt Epn		
Source	ISO 18774 (Financial Instrument Short Name) - First edition 2015-11		
Source Attribute	**Source Value**	**Derivation Method**	**Result**
Issuer Name	None	Fixed Value	NA/
Instrument Type	Option	Fixed Abbreviation	O
Underlying Asset Type	Single Stock	Mapped to =>	Sgle Stk
	Index	Mapped to =>	Idx
	Basket	Mapped to =>	Bskt
	Options	Mapped to =>	Options
	Forwards	Mapped to =>	Forwards
	Futures	Mapped to =>	Futures
	Other	Mapped to =>	Oth
Option Type	PUTO	Mapped to =>	Put
	CALL	Mapped to =>	Call
	OPTL	Mapped to =>	Opt
	*Note: For Option products with no Option Type and Option Exercise Style, it follows the existing functionality where **NO** equivalent value/abbreviation is included in the Short Name.*		
Option Exercise Style	AMER	Mapped to =>	Amr
	BERM	Mapped to =>	Brm
	EURO	Mapped to =>	Epn
	*Note: For Option products with no Option Type and Option Exercise Style, it follows the existing functionality where **NO** equivalent value/abbreviation is included in the Short Name.*		

4.2.3 Underlier Name

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

<table>
<tr><th>Attribute</th><th colspan="4">Underlier Name</th></tr>
<tr><th>Underlying Asset</th><th>Underlier Name Source</th><th colspan="2">Underlier Name Source Attribute</th><th>Underlier Name</th></tr>
<tr><td rowspan="4">Underlying ID with Underlying ID Source [ISIN]</td><td>Index Name to Index ISIN Mapping File</td><td colspan="2">Equivalent Underlying Equity Index Name that exists in the mapping file</td><td>FTSE 100 INDEX</td></tr>
<tr><td rowspan="3">ISIN Reference Data</td><td rowspan="3">longName of Underlying Instrument ISIN</td><td>ISIN is found in ISIN Reference Data.</td><td>VODAFONE GROUP PLC</td></tr>
<tr><td>ISIN is found in ISIN Reference Data, but its description is missing.</td><td>No name available</td></tr>
<tr><td>ISIN is not found in ISIN Reference Data.</td><td>No name obtainable</td></tr>
<tr><td>Underlying ID with Underlying ID Source [EQIDX]</td><td>UPI record</td><td colspan="2">Underlying Instrument Index</td><td>MSCI EM USD</td></tr>
<tr><td>Underlying ID with Underlying ID Source [PROP]</td><td>UPI record</td><td colspan="2">Underlying Instrument Index Prop</td><td>34810-JPCFNAMR</td></tr>
<tr><td>Basket</td><td>Constant</td><td colspan="2">N/A</td><td>Basket</td></tr>
</table>

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
	No input value	*Mapped to =>*	*Not applicable/undefined*

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 short name abbreviation for Option Type [CALL, PUTO, OPTL] within Commodity Asset Class are [Call, Put, OPTL] whereas Rates use [Call, P, Opt], Equities use [Call, Put, Opt] and Foreign_Exchange use [Call, Put, O]. For Credit Asset Class, Option Type is not part of the short name.

- 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 1 – 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 *(CFI Option Style and Type)*
Option type	M	Option Type	Option Type *(CFI Option Style and Type)*
Return, pricing method or payout trigger	M	Valuation Method or Trigger	Valuation Method or Trigger
Underlier ID*	C	Underlier ID	Underlying Instrument ISIN
			Underlying Instrument Index
			Underlying Instrument Index Prop
Underlier ID source*	C	Underlier ID Source	Not Required
Underlier type	M	Underlying Asset Type	Underlying Asset Type

**Underlier ID/Source is only supported by a single underlying instrument [ISIN, FIGI, CUSIP, SEDOL, EQIDX, PROP]. If the underlying is a custom basket, these attributes are not required as defined in the ISO 4914 (UPI) specification.*

7 APPENDIX 2 – OTC ISIN-UPI MAPPING

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

One Of	ISIN Input Attributes	Condition	Mapping Logic	UPI Input Attributes	Sample UPI Value	Comments
	Asset Class		Direct Map	Asset Class	Equity	
	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 = "Single Stock" or "Other" or "Options" or "Forwards" or "Futures" If Underlying Instrument = 1	Set to "Single Stock"	Underlier Type	Single Stock	"One Of" Underlier Type
			Map to	Underlier ID	GB00BH4HKS39	
			Set to "ISIN, FIGI, CUSIP, SEDOL"	Underlier ID Source	ISIN	
		If Underlying Asset Type = "Index"	Set to "Equity Index Identifier"	Underlier Type	Equity Index Identifier	
			Map to	Underlier ID	GB0001383545	
			Set to "ISIN"	Underlier ID Source	ISIN	
		If Underlying Asset Type = "Basket" or "Options" or "Forwards" or "Futures" or "Other" AND If Underlying Instrument > 1	Map to	Underlying Structure	Basket	
B	Underlying Instrument Index	If Underlying Asset Type = "Index"	Set to "Equity Index Name"	Underlier Type	Equity Index Name	"One Of" Underlier Type
			Map to	Underlier ID	MSCI EM USD	
			Set to "EQIDX"	Underlier ID Source	EQIDX	
		If Underlying Asset Type = "Basket" or "Options" or "Forwards" or "Futures" or "Other" AND If Underlying Instrument > 1	Map to	Underlying Structure	Basket	
C	Underlying Instrument Index Prop	If Underlying Asset Type = "Index"	Set to "Proprietary Index"	Underlier Type	Proprietary Index	"One Of" Underlier Type
			Map to	Underlier ID	34810-JPCFNAMR	
			Set to "PROP"	Underlier ID Source	PROP	
		If Underlying Asset Type = "Basket" or "Options" or "Forwards" or	Map to	Underlying Structure	Basket	

		"Futures" or "Other" AND If Underlying Instrument > 1				
	Strike Price		No Mapping			
	Strike Price Currency		No Mapping			
	Underlying Asset Type		Direct Map	Underlying Asset Type	Basket	
	Option Type		Direct Map	Option Type	OPTL	
	Option Exercise Style		Direct Map	Option Exercise Style	EURO	
	Valuation Method or Trigger		Direct Map	Valuation Method or Trigger	Other	
	Delivery Type		Direct Map	Delivery Type	PHYS	