**Derivatives Service Bureau**

# Other : Forward : Non_Standard

UPI Product Definition

Version 6

| Date | Status | Version | Revision Details |
|---|---|---|---|
| 05 Sep 2022 | Draft | 1 | Initial Version |
| 21 Sep 2022 | Draft | 2 | • Update Request and Record templates layout and validation rules<br>• Update OTC ISIN-UPI Mapping for Underlying Asset Class.Commodities |
| 15 Nov 2022 | Draft | 3 | Update Request Template Layout for “anyOf” in Underlying Asset Class |
| 19 Dec 2022 | Draft | 4 | Update Request and Record templates layout and validation rules |
| 16 Jan 2023 | Draft | 5 | • Update example values in the Request and Record templates layout<br>• Rename Underlier ID Source values<br>• Insert Underlier Name attribute and derivation rules |
| 08 Sep 2023 | Draft | 6 | • Remove “Classified as Confidential” in the Footer section.<br>• Remove “RIC” as Alternate Underlier ID Source.<br>• Update Associated Documentation to include Best Practice Guidelines and FAQs.<br>• Update Best Practice Guidelines to include the link to Best Practice Guidelines and FAQs. |

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# 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)** | **M** | Others (miscellaneous) | |
| | **Asset Class (Group)** | **M** | Other assets (miscellaneous) | |
| **Attr #1** | **Further Grouping** | **S** | Other OTC derivative products | Other OTC derivative products |
| **Attr #2** | **Not applicable/undefined** | **X** | Not applicable/undefined | Not applicable/undefined |
| **Attr #3** | **Not applicable/undefined** | **X** | Not applicable/undefined | Not applicable/undefined |
| **Attr #4** | **Not applicable/undefined** | **X** | Not applicable/undefined | Not applicable/undefined |

## 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 |
|---|---|---|---|---|
| All | Exotic | | | Non-Standard Forward |

# 3 REQUEST TEMPLATE

This section describes the input message received by UPI service.

| Template name | Template details | Release |
|---|---|---|
| **Request.Other.Forward.Non_Standard.UPI.json** | Initial version | Initial |

| Section | Attribute | Format | Cat | Example Value | Validation / Derivation |
|---|---|---|---|---|---|
| Header Section | Asset Class | Set | M | Other | |
| | Instrument Type | Set | M | Forward | |
| | Product | Set | M | Non_Standard | |
| | Level | Set | M | UPI | |
| **Attribute Section** | Underlying Asset Class.Rates (anyOf) | Object | C | | |
| | Notional Currency | Enum | (M) | EUR | ISO 4217 Currency Code |
| | Return or Payout Trigger | Enum | (M) | Forward price of underlying instrument | [Spreadbets; Forward price of underlying instrument] |
| | A Underlying Structure (oneOf) | Object | (M) | Single Underlier | See Validation Rules |
| | Underlier Type (oneOf) | Object | (M) | Reference Rate | |
| | Underlier ID | Enum | (M) | EUR-EXT-CPI | Floating Rate Index and Inflation Rate Index |
| | Underlier ID Source | String | (M) | FPML | [FPML] |
| | Reference Rate Term Value | Integer | (M) | 3 | -999 to 999 (including 0) |
| | Reference Rate Term Unit | Enum | (M) | MNTH | [DAYS; WEEK; MNTH; YEAR] |
| | Underlier Type (oneOf) | Object | (M) | Fixed Income Security | |
| | Underlier ID | String | (M) | ISIN | [ISIN; FIGI; CUSIP; SEDOL] |
| | Underlier ID Source | String | (M) | US92857WBQ24 | Syntactic Validation |
| | B Underlying Structure (oneOf) | Object | (M) | Basket | See Validation Rules |
| | Underlying Asset Class.Equity (anyOf) | Object | C | | |
| | Return or Payout Trigger | Enum | (M) | Forward price of underlying instrument | [Spreadbets; Forward price of underlying instrument; Contract for Difference (CFD)] |
| | A Underlying Structure (oneOf) | Object | (M) | Single Underlier | See Validation Rules |
| | Underlier Type (oneOf) | Object | (M) | Equity Identifier | |
| | Underlier ID Source | Enum | (M) | ISIN | [ISIN; FIGI; CUSIP; SEDOL] |
| | Underlier ID | String | (M) | GB0001383545 | Syntactic Validation |
| | Underlier Type (oneOf) | Object | (M) | Equity Index Name | |
| | Underlying ID Source | String | (M) | EQIDX | [EQIDX] |
| | Underlier ID | Enum | (M) | FTSE 200 Index | ESMA TTC |
| | Underlier Type (oneOf) | Object | (M) | Proprietary Index | |
| | Underlying ID Source | String | (M) | PROP | [PROP] |
| | Underlier ID | String | (M) | 34810-JPCFNAMR | DSB Proprietary Index Enumeration |
| | B Underlying Structure (oneOf) | Object | (M) | Basket | See Validation Rules |
| | Underlying Asset Class.Credit (anyOf) | Object | C | | |
| | Return or Payout Trigger | Enum | (M) | Forward price of underlying instrument | [Spreadbets; Forward price of underlying instrument] |
| | A Underlying Structure (oneOf) | Object | (M) | Single Underlier | See Validation Rules |
| | Underlier ID Source | Enum | (M) | ISIN | [ISIN; FIGI; CUSIP; SEDOL] |
| | Underlier ID | String | (M) | US92857WBQ24 | Syntactic Validation |
| | B Underlying Structure (OneOf) | Object | (M) | Basket | See Validation Rules |
| | Underlying Asset Class.Foreign_Exchange (anyOf) | Object | C | | |
| | Underlier ID Source | Enum | (M) | CCY | [CCY] |
| | Underlier ID | Enum | (M) | EUR | ISO 4217 Currency Code |
| | Other Underlier ID Source | Enum | (M) | CCY | [CCY] |
| | Other Underlier ID | Enum | (M) | USD | ISO 4217 Currency Code |
| | Return or Payout Trigger | Enum | (M) | Forward price of underlying instrument | [Spreadbets; Contract for Difference (CFD); Forward price of underlying instrument] |

| Section | Attribute | Format | Cat | Example Value | Validation / Derivation |
|---|---|---|---|---|---|
| | Settlement Currency | Enum | (C) | EUR | ISO 4217 Currency Code |
| | Place of Settlement | Enum | (C) | Hong Kong | Country List |
| | Underlying Asset Class.Commodities (anyOf) | Object | C | | |
| | Notional Currency | Enum | (M) | USD | ISO 4217 Currency Code |
| | Return or Payout Trigger | Enum | (M) | Forward price of underlying instrument | [Contract for Difference (CFD); Forward price of underlying instrument] |
| | A Underlying Structure (oneOf) | Object | (M) | Single Underlier | See Validation Rules |
| | Underlier Type (oneOf) | Object | (M) | Commodity Index | |
| | Underlier ID Source | Enum | (M) | COIDX | [COIDX] |
| | Underlier ID | Enum | (M) | OTHER | Commodity Index |
| | Underlier Type (oneOf) | Object | (M) | Proprietary Index | |
| | Underlier ID Source | Enum | (M) | PROP | [PROP] |
| | Underlier ID | String | (M) | 11339-BABXSG01 | DSB Proprietary Index Enumeration |
| | Underlier Type (oneOf) | Object | (M) | Commodity Ref Price | |
| | Underlier ID Source | Enum | (M) | COMM | [COMM] |
| | Underlier ID | Enum | (M) | SILVER-FIX | Commodity Reference Rate |
| | B Underlying Structure (oneOf) | Object | (M) | Basket | See CRF (Validation) |
| | Base Product | Object | (M) | | |
| | Base Product | Enum | (M) | METL | [AGRI; NRGY; ENVR; etc.] |
| | Sub Product | Enum | (C) | PRME | [GROS; COAL; EMIS; etc.] |
| | Additional Sub Product | Enum | (C) | SLVR | [FWHT; EUAE; DBCR; etc.] |
| | Delivery Type | Enum | M | Physical | [Cash; Physical; Non-Deliverable] |

## 3.1 Underlier Input Method

This section describes the underlier input method to support products that are based on multiple asset classes.

| Title | Description |
|---|---|
| **Select Underlying Asset Class** | User is allowed to identify and select the underlying asset class of a certain product.<br>• Rates<br>• Credit<br>• Equity<br>• Foreign Exchange<br>• Commodities |
| **Select Underlying Structure** | User is able to select whether the underlying is a single underlier or basket based on its product.<br>• Single Underlier<br>• Basket |
| **Select Underlier Type** | User is able to select a single required underlier type from the available options based on the selected Underlying Asset Class.<br>• Commodities<br>  o Commodity Ref Price<br>  o Commodity Index<br>  o Proprietary Index<br>• Credit<br>  o Fixed Income Security<br>• Equity<br>  o Equity Identifier*<br>  o Equity Index Name<br>  o Proprietary Index<br>**For Underlier Type "Equity Identifier", user is able to enter an ISIN of a Single Stock or an Equity Index.*<br>• Rates<br>  o Reference Rate<br>  o Fixed Income Security |
| **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.<br>• Commodities<br>  o Commodity Ref Price [COMM]<br>  o Commodity Index [COIDX]<br>  o Proprietary Index [PROP]<br>• Credit<br>  o Fixed Income Security [ISIN; FIGI; CUSIP; SEDOL]<br>• Equity<br>  o Equity Identifier [ISIN; FIGI; CUSIP; SEDOL]<br>  o Equity Index Name [EQIDX]<br>  o Proprietary Index [PROP]<br>• Rates<br>  o Floating Rate Index (FPML]<br>  o Inflation Rate Index [FPML]<br>  o Fixed Income Security [ISIN; FIGI; CUSIP; SEDOL]<br>• Foreign Exchange<br>  o Currency Pair [CCY] |
| **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 Asset Class.Rates

a. Underlying Structure [oneOf structure]
- User can only select either Single Underlier (Single Value) or Basket (Multiple Values) and is a required field.
- If “Single Underlier” is selected, the Underlier ID and its Source [FPML; ISIN; FIGI; CUSIP; SEDOL] will be present in the REQUEST template.
- If Underlying Structure selected is “Single Underlier” and Underlier ID and its Source is [FPML], Reference Rate Term Value/Unit will be present in the REQUEST template.
- If “Basket” is selected, the underlier ID and its associated attributes will not be present in the REQUEST and RECORD template.
- Only “Basket” is allowed value in REQUEST template for multiple underliers.

### 3.2.2 Underlying Asset Class.Equity

a. Underlying Structure [oneOf structure]
- User can only select either Single Underlier (Single value) or Basket (Multiple values) and is a required field.
- If “Single Underlier” is selected, the Underlier ID and its Source [ISIN; FIGI; CUSIP; SEDOL; EQIDX; PROP] will be present in the REQUEST template.
- If “Basket” is selected, the Underlier ID and Underlier ID Source will not be present in the REQUEST and RECORD templates.
- Only “Basket” is allowed value in REQUEST template for multiple underliers.

### 3.2.3 Underlying Asset Class.Credit

a. Underlying Structure [oneOf structure]
- User can only select either Single Underlier (Single value) or Basket (Multiple values) and is a required field.
- If “Single Underlier” is selected, the Underlier ID and its Source [ISIN; FIGI; CUSIP; SEDOL] will be present in the REQUEST template.
- If “Basket” is selected, the underlier ID and its associated attributes will not be present in the REQUEST and RECORD template.
- Only “Basket” is allowed value in REQUEST message for multiple underliers.

### 3.2.4 Underlying Asset Class.Commodities

a. Underlying Structure [oneOf structure]
- User can only select either Single Underlier (Single value) or Basket (Multiple values) and is a required field.
- If “Single Underlier” is selected, the Underlier ID and its Source [COMM; COIDX; PROP], Base Product, Sub Product and Additional Sub Product will be present in the REQUEST template.
- If “Basket” is selected, the Underlier ID and its associated attributes will not be present in the REQUEST and RECORD templates. However, Base Product, Sub Product and Additional Sub Product must be present in the REQUEST template.
- Only “Basket” is allowed value in REQUEST template for multiple underliers.

### 3.2.5 Underlying Asset Class = “Null”

- If user did not select any values in the Underlying Asset Class, an error message shall apply “Error: At least one Underlying Asset Class must be selected”.

# 4 Record Template

This section describes the record returned by the UPI service.

| Version | Template name | Template details | Release |
|---|---|---|---|
| **V.1** | **Other.Forward.Non_Standard.UPI.V1.json** | Initial version | Initial |

| Section | Attribute | Format | Cat | Example Value | Validation |
|---|---|---|---|---|---|
| Header Section | Asset Class | Set | M | Other | |
| | Instrument Type | Set | M | Forward | |
| | Product | Set | M | Non_Standard | |
| | Level | Set | M | UPI | |
| Attribute Section | Underlying Asset Class.Rates | Object | C | | |
| | Notional Currency | Enum | (M) | EUR | Enumerated List |
| | Return or Payout Trigger | Enum | (M) | Forward price of underlying instrument | [Spreadbets; Forward price of underlying instrument] |
| | Underlier Characteristic | Enum | (M) | Single | [Single; Basket] |
| | Reference Rate | Enum | (C) | EUR-EXT-CPI | Enumerated List |
| | Reference Rate Term Value | Integer | (C) | 3 | -999 to 999 (excluding 0) |
| | Reference Rate Term Unit | Enum | (C) | MNTH | [DAYS, WEEK, MNTH, YEAR] |
| | Underlying Instrument ISIN | String | (C) | US92857WBQ24 | Syntactic Validation |
| | Underlying Asset Class.Equity | Object | C | | |
| | Return or Payout Trigger | Enum | (M) | Forward price of underlying instrument | [Spreadbets; Forward price of underlying instrument; Contract for Difference (CFD)] |
| | Underlier Characteristic | Enum | (M) | Single | [Single; Basket] |
| | Underlying Instrument ISIN | String | (C) | GB0001383545 | Syntactic Validation |
| | Underlying Instrument Index | Enum | (C) | FTSE 200 Index | Enumerated List |
| | Underlying Instrument Index Prop | String | (C) | 34810-JPCFNAMR | Enumerated List |
| | Underlying Asset Class.Credit | Object | C | | |
| | Return or Payout Trigger | Enum | (M) | Forward price of underlying instrument | [Spreadbets; Forward price of underlying instrument] |
| | Underlier Characteristic | Enum | (M) | Single | [Single; Basket] |
| | Underlying Instrument ISIN | String | (C) | US92857WBQ24 | Syntactic Validation |
| | Underlying Asset Class.Foreign_Exchange | Object | C | | |
| | Notional Currency | Enum | (M) | EUR | Enumerated List |
| | Other Notional Currency | Enum | (M) | USD | Enumerated List |
| | Return or Payout Trigger | Enum | (M) | Forward price of underlying instrument | [Spreadbets; Contract for Difference (CFD); Forward price of underlying instrument] |
| | Settlement Currency | Enum | (C) | EUR | Enumerated List |
| | Place of Settlement | Enum | (C) | Hong Kong | Enumerated List |
| | Underlying Asset Class.Commodities | Object | C | | |
| | Notional Currency | Enum | (M) | USD | Enumerated List |
| | Return or Payout Trigger | Enum | (M) | Forward price of underlying instrument | [Contract for Difference (CFD); Forward price of underlying instrument] |
| | Underlier Characteristic | Enum | (M) | Single | [Single; Basket] |
| | Reference Rate | Enum | (C) | SILVER-FIX | Enumerated List |
| | Underlying Instrument Index | Enum | (C) | OTHER | Enumerated List |
| | Underlying Instrument Index Prop | String | (C) | 11339-BABXSG01 | Enumerated List |
| | Base Product | Enum | (M) | METL | Enumerated List |
| | Sub Product | Enum | (C) | PRME | Enumerated List |
| | Additional Sub Product | Enum | (C) | SLVR | Enumerated List) |
| | Delivery Type | Enum | (M) | Physical | [Cash; Physical; Non-Deliverable] |
| Identifier Section | UPI | String | D | QZ92PHD32T52 | |
| | Status | String | D | New | |
| | Status Reason | String | D | <null> | Not applicable to a new record |
| | Last Update Date Time | DdTm | D | 2021-02-23T00:00:13 | YYYY-MM-DDThh:mm:ss |
| Derived Section | Classification Type | String | D | MMSXXX | See Derivation Rules |
| | Short Name | String | D | NA/Forward Oth Nstd | See Derivation Rules |
| | Underlying Asset Class.Rates | Object | C | | |

| Section | Attribute | Format | Cat | Example Value | Validation |
|---|---|---|---|---|---|
| | Underlier Name | String | D | EUR-EXT-CPI | See Derivation Rules |
| | Underlying Asset Class.Credit | Object | C | | |
| | Underlier Name | String | D | Vodafone Group PLC | See Derivation Rules |
| | Underlying Asset Class.Equity | Object | C | | |
| | Underlier Name | String | D | FTSE 200 Index | See Derivation Rules |
| | Underlying Asset Class.Foreign_Exchange | Object | C | | |
| | Underlier Name | String | D | EUR USD | See Derivation Rules |
| | Underlying Asset Class.Commodities | Object | C | | |
| | Underlier Name | String | D | SILVER-FIX | See Derivation Rules |
| | Further Grouping | String | D | Other OTC Derivative Products | Fixed Value |

## 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 + Further Grouping + N/A + N/A + N/A | | |
| **Example** | MMSXXX | | |
| **Source** | ISO 10962 (CFI) – Third edition 2015-07-15 | | |
| **Source Attribute** | **Source Value** | **Derivation Method** | **Result** |
| **Instrument Type** | Others (miscellaneous) | Fixed Mapping | M |
| **Asset Class** | Other assets | Fixed Mapping | M |
| **Further Grouping** | Other OTC derivative products | Fixed Mapping | S |
| **Not applicable/undefined** | Not applicable/undefined | Fixed Mapping | X |
| **Not applicable/undefined** | Not applicable/undefined | Fixed Mapping | X |
| **Not applicable/undefined** | Not applicable/undefined | Fixed Mapping | X |

### 4.2.2 Short Name

| Attribute | Short Name | | |
|---|---|---|---|
| **Structure** | “NA” + "/" + Instrument Type + Asset Class + Product Type | | |
| **Example** | NA/Forward Oth Nstd | | |
| **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** | Forward | Fixed Abbreviation | Forward |
| **Asset Class** | Other assets | Fixed Abbreviation | Oth |
| **Product Type** | Non-Standard | Fixed Abbreviation | Nstd |

### 4.2.3 Underlier Name

| Attribute | Underlier Name | | | | |
|---|---|---|---|---|---|
| **Underlying Asset Class** | **Underlying Structure** | **Underlying Asset** | **Underlier Name Source** | **Underlier Name Source Attribute** | **Underlier Name** |
| **Rates** | Single Underlier | Reference Rate | UPI record | Reference Rate | EUR-EXT-CPI |
| | Single Underlier | Underlying ISIN | ISIN Reference Data | longName of Underlying Instrument ISIN | Vodafone Group PLC |
| | Basket | N/A | Constant | N/A | Basket |
| **Credit** | Single Underlier | Underlying ISIN | ISIN Reference Data | longName of Underlying Instrument ISIN | Vodafone Group PLC |
| | Basket | N/A | Constant | N/A | Basket |
| **Equity** | Single Underlier | Underlying ISIN | ISIN Reference Data | longName of Underlying Instrument ISIN | Vodafone Group PLC |
| | Single Underlier | Underlying Index | UPI record | Underlying Instrument Index | FTSE 200 Index |
| | Single Underlier | Underlying Index Prop | UPI record | Underlying Instrument Index Prop | 34810-JPCFNAMR |
| | Basket | N/A | Constant | N/A | Basket |
| **Foreign Exchange** | - | Notional Currency / Other Notional Currency | UPI record | Notional Currency vs Other Notional Currency | EUR USD |
| **Commodities** | Single Underlier | Reference Rate | UPI record | Reference Rate | SILVER-FIX |
| | Single Underlier | Underlying Index | UPI record | Underlying Instrument Index | OTHER |
| | Single Underlier | Underlying Index Prop | UPI record | Underlying Instrument Index Prop | 11339-BABXSG01 |
| | Basket | N/A | Constant | N/A | Basket |

# 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

- Delivery type enumerated values [Cash; Physical; Auction; Elect at Exercise, Elect at Settlement, Non-Deliverable] are the superset of values from CFI 2015 specification. Thus, CFI Delivery Type is no longer required as a derived value in the RECORD template. It is not included as an attribute in the CFI code (MMSXXX) but it is being added on the basis of the CDIDE requirement.

- Delivery type enumerated value "Non-Deliverable" is included in the CFI 2015 specification but is not supported in the OTC ISIN for Other.Option.Non-Standard product template. In order to maintain UPI/OTC ISIN hierarchy, such enumerated value will be supported for this product.

# 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 |
| **Currency associated with an underlying reference rate** | C | Notional Currency | Notional Currency |
| **Delivery type** | M | Delivery Type | Delivery Type |
| **Return, pricing method or payout trigger** | M | Return or Payout Trigger | Return or Payout Trigger |
| **Seniority*** | C | Debt Seniority | Debt Seniority |
| **Settlement currency** | C | Settlement Currency | Settlement Currency |
| **Standard contract specification**** | C | Not Required | Not Required |
| **Underlier ID** | C | Underlier ID | Reference Rate |
| | | | Underlying Instrument ISIN |
| | | | Underlying Instrument Index |
| | | | Notional Currency |
| | | | Other Notional Currency |
| **Underlier ID source** | C | Underlier ID Source | Not Required |
| **Underlier type** | M | Not Required | Further Grouping |
| **Underlier sub-type (first level)** | C | Base Product | Base Product |
| **Underlier sub-type (second level)** | C | Sub Product | Sub Product |
| **Underlying credit index series** | C | Not Required | |
| **Underlying credit index version** | C | Not Required | |
| **Underlying rate index tenor period** | C | Reference Rate Term Unit | Reference Rate Term Unit |
| **Underlying rate index tenor period multiplier** | C | Reference Rate Term Value | Reference Rate Term Value |

**Seniority whilst mandatory for Credit Forwards in the ISO 4914 standards has not been included as an attribute for this product. The underlier for this Credit Forward is the ISIN of a bond and seniority is not applicable to bonds.*
***Standard contract specification attributes are not included in the OTC ISIN and are Conditional attributes in ISO 4914 (UPI) specification.*

# 7 Appendix 2 - OTC ISIN-UPI Mapping

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

| AnyOf | ISIN Input Attributes | Condition | Mapping Logic | UPI Input Attributes | Sample UPI Value | Comments |
|---|---|---|---|---|---|---|
| | Asset Class | | Direct Map | Asset Class | Other | |
| | Instrument Type | | Direct Map | Instrument Type | Forward | |
| | Use Case | | Direct Map | Product | Non_Standard | |
| | Level | | Set to "UPI" | Level | UPI | |
| | Expiry Date | | No Mapping | | | |
| | Price Multiplier | | No Mapping | | | |
| | Delivery Type | | Direct Map | Delivery Type | CASH | |
| Underlying Asset Class.Rates | | | | | | |
| | By Tenor | | | | | |
| | Term of Contract Value | | No Mapping | | | |
| | Term of Contract Unit | | No Mapping | | | |
| | By Effective Date | | | | | |
| | Effective Date | | No Mapping | | | |
| | Expiry Date Adjusted | | No Mapping | | | |
| | Tenor Calculator Method | | No Mapping | | | |
| | Notional Currency | | Direct Map | Notional Currency | EUR | |
| | Reference Rate | If Reference Rate = 1 & Underlying Instrument ISIN = 0 | If Reference Rate =1 & Underlying Instrument ISIN = 0 = "Single Underlier" | Underlying Structure | Single Underlier | "One Of" Underlying Structure |
| | | | Map To | Underlier ID | EUR-EXT-CPI | |
| | | | Set to "FPML" | Underlier ID Source | FPML | |
| | | If Reference Rate > 1 & Underlying Instrument ISIN ≥ 1 | If Reference Rate > 1 = "Basket" | Underlying Structure | Basket | "One Of" Underlying Structure |
| | Reference Rate Term Value | If Reference Rate = 1 | Direct Map | Reference Rate Term Value | 3 | |
| | | If Reference Rate > 1 | No Mapping | | | |
| | Reference Rate Term Unit | If Reference Rate = 1 | Direct Map | Reference Rate Term Unit | MNTH | |
| | | If Reference Rate > 1 | No Mapping | | | |
| | By Non-Rates | | | | | |
| | Underlying Instrument ISIN | If Underlying Instrument ISIN = 1 & Reference Rate = 0 | If Underlying Instrument ISIN = 1 & Reference Rate = 0 = "Single Underlier" | Underlying Structure | Single Underlier | |
| | | | Map To | Underlier ID | US92857WBQ24 | |
| | | | Set to "ISIN; FIGI; CUSIP; SEDOL" | Underlier ID Source | ISIN | |
| | | If Underlying Instrument ISIN > 1 and Reference Rate is ≥ 1 | If Reference Rate > 1 = "Basket" | Underlying Structure | Basket | "One Of" Underlying Structure |

| AnyOf | ISIN Input Attributes | Condition | Mapping Logic | UPI Input Attributes | Sample UPI Value | Comments |
|---|---|---|---|---|---|---|
| Underlying Asset Class.Foreign_Exchange | | | | | | |
| | Notional Currency | | Map To | Underlier ID | EUR | |
| | | | Set to "CCY" | Underlier ID Source | CCY | |
| | Other Notional Currency | | Map To | Other Underlier ID | USD | |
| | | | Set to "CCY" | Other Underlier ID Source | CCY | |
| | Return or Payout Trigger | | Direct Map | Return or Payout Trigger | Forward price of underlying instrument | |
| | Settlement Currency | | Direct Map | Settlement Currency | EUR | |
| | Place of Settlement | | Direct Map | Place of Settlement | Hong Kong | |
| Underlying Asset Class.Credit | | | | | | |
| | Return or Payout Trigger | | Direct Map | Return or Payout Trigger | Forward price of underlying instrument | |
| | Underlying Instrument ISIN | If Underlying Instrument ISIN = 1 | If Underlying Instrument ISIN = 1 = "Single Underlier" | Underlying Structure | Single Underlier | "One Of" Underlying Structure |
| | | | 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 | |
| | | If Underlying Instrument ISIN > 1 | If Underlying Instrument ISIN > 1 = "Basket" | Underlying Structure | Basket | "One Of" Underlying Structure |
| Underlying Asset Class.Equity | | | | | | |
| | Return or Payout Trigger | | Direct Map | Return or Payout Trigger | Forward price of underlying instrument | |
| | Underlying Instrument ISIN | If Underlying Instrument ISIN = 1 | If Underlying Instrument ISIN = 1 = "Single Underlier" | Underlying Structure | Single Underlier | "One Of" Underlying Structure |
| | | | Set to "Equity Identifier" | Underlier Type | Equity Identifier | "One Of" Underlier Type |
| | | | Map to | Underlier ID | GB0001383545 | |
| | | | Set to "ISIN; FIGI; CUSIP; SEDOL" | Underlier ID Source | ISIN | |
| | | If Underlying Instrument ISIN > 1 | If Underlying Instrument ISIN > 1 = "Basket" | Underlying Structure | Basket | "One Of" Underlying Structure |
| | Underlying Instrument Index | If Underlying Instrument Index = 1 | If Underlying Instrument Index = 1 = "Single Underlier" | Underlying Structure | Single Underlier | "One Of" Underlying Structure |
| | | | Set to "Equity Index Name" | Underlier Type | Equity Index Name | "One Of" Underlier Type |
| | | | Map to | Underlier ID | FTSE 200 Index | |
| | | | Set to "EQIDX" | Underlier ID Source | EQIDX | |
| | | If Underlying Instrument Index > 1 | If Underlying Instrument Index > 1 = "Basket" | Underlying Structure | Basket | "One Of" Underlying Structure |
| | Underlying Instrument Index Prop | If Underlying Instrument Index Prop = 1 | If Underlying Instrument Index Prop = 1 = "Single Underlier" | Underlying Structure | Single Underlier | "One Of" Underlying Structure |
| | | | Set to "Proprietary Index" | Underlier Type | Proprietary Index | "One Of" Underlier Type |

| AnyOf | ISIN Input Attributes | Condition | Mapping Logic | UPI Input Attributes | Sample UPI Value | Comments |
|---|---|---|---|---|---|---|
| | | | Map to | Underlier ID | 34810-JPCFNAMR | |
| | | | Set to "PROP" | Underlier ID Source | PROP | |
| | | If Underlying Instrument Index Prop > 1 | If Underlying Instrument Index Prop > 1 = "Basket" | Underlying Structure | Basket | "One Of" Underlying Structure |
| Underlying Asset Class.Commodities | | | | | | |
| | Notional Currency | | Direct Map | Notional Currency | USD | |
| | Return or Payout Trigger | | Direct Map | Return or Payout Trigger | Forward price of underlying instrument | |
| | Underlying Instrument Index | If Underlying Instrument Index = 1 | If Underlying Instrument Index = 1 = "Single Underlier" | Underlying Structure | Single Underlier | "One Of" Underlying Structure |
| | | | Set to "Commodity Index" | Underlier Type | Commodity Index | "One Of" Underlier Type |
| | | | Map to | Underlier ID | OTHER | |
| | | | Set to "COIDX" | Underlier ID Source | COIDX | |
| | | If Underlying Instrument Index > 1 | If Underlying Instrument Index > 1 = "Basket" | Underlying Structure | Basket | "One Of" Underlying Structure |
| | Underlying Instrument Index Prop | If Underlying Instrument Index Prop = 1 | If Underlying Instrument Index Prop = 1 = "Single Underlier" | Underlying Structure | Single Underlier | "One Of" Underlying Structure |
| | | | Set to "Proprietary Index" | Underlier Type | Proprietary Index | "One Of" Underlier Type |
| | | | Map to | Underlier ID | 11339-BABXSG01 | |
| | | | Set to "PROP" | Underlier ID Source | PROP | |
| | | If Underlying Instrument Index Prop > 1 | If Underlying Instrument Index Prop > 1 = "Basket" | Underlying Structure | Basket | "One Of" Underlying Structure |
| | Reference Rate | If Reference Rate = 1 | If Reference Rate = 1 = "Single Underlier" | Underlying Structure | Single Underlier | "One Of" Underlying Structure |
| | | | Set to "Commodity Ref Price" | Underlier Type | Commodity Ref Price | "One Of" Underlier Type |
| | | | Map to | Underlier ID | SILVER-FIX | |
| | | | Set to "COMM" | Underlier ID Source | COMM | |
| | | If Reference Rate > 1 | If Reference Rate > 1 = "Basket" | Underlying Structure | Basket | "One Of" Underlying Structure |
| | Base Product | | Direct Map | Base Product | METL | |
| | Sub Product | | Direct Map | Sub Product | PRME | |
| | Additional Sub Product | | Direct Map | Additional Sub Product | SLVR | |
| | Transaction Type | | No Mapping | | | |
| | Final Price Type | | No Mapping | | | |