



ANNA-DSB Product Committee

Annex 1 – Commodities

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Preface

Change History

Date	Change	Version	Author	Revision Details
13/04/17	Creation	0.1	Tony Birrell	Initial Version

1 Introduction

The Product Definitions have been classified into three distinct sections:

- Product Definition Selection: The set of fields to define the full population of product specific attributes
- Product Definition Input: The set of attributes the user must input when requesting an ISIN
- Product Definition Derived: The set of attributes that can be inferred by the combination of Product Definition Selection & Product Definition Input and will be returned to the user as part of the full ISIN record

The combination of the above 3 sections comprise the full record of the ISIN Engine that will be returned to the requester.

The sections are differentiated by colour:

Product Definition Selection	
Product Definition Input	
Product Definition Derived	

The Product Definition Derived & Input sections contain example values for illustrative purposes from SG2 Use Cases. For a full list of possible enumerations please refer to the Enumerations table in the UAT Provisional Product Definitions document.

For the marked user input CFI related fields, please refer to the CFI enumerations table in section 2 for all possible enumerations.

2 CFI Enumerations

Source: ISO 10962 (CFI Code) – Third edition 2015-07-15

2.1 Commodities Swaps

Char #1	Char #2	Char #3	Char #4	Char#5	Char #6
Category	Group	Underlying asset	Return or payout trigger	Not Used	Delivery
S Swaps	T Commodities	J Energy K Metals A Agriculture N Environmental G Freight P Polypropylene Products T Paper S Fertilizer I Index Q Multi Commodity M Other	C Contract for Difference (CFD) T Total Return	X NA	C Cash P Physical E Elect at Settlement

2.2 Commodities Options

Char #1	Char #2	Char #3	Char #4	Char#5	Char #6
Category	Group	Underlying asset	Option Style and Type	Valuation Method or Trigger	Delivery
H Nonlisted and Complex Listed Options	T Commodities	J Energy K Metals A Agriculture N Environmental G Freight P Polypropylene Products T Paper S Fertilizer I Index Q Multi Commodity O Options R Forwards F Futures W Swap M Other	A European-Call B American-Call C Bermudan-Call D European-Put E American-Put F Bermudan-Put G European-Chooser H American-Chooser I Bermudan-Chooser	V Vanilla A Asian D Digital (Binary) B Barrier G Digital Barrier L Lookback P Other Path Dependent M Other	C Cash P Physical E Elect at Exercise

2.3 Commodities Forwards

Char #1	Char #2	Char #3	Char #4	Char#5	Char #6
Category	Group	Underlying asset	Unused	Return or payout trigger	Delivery
J Forwards	T Commodities	J Energy K Metals A Agriculture N Environmental G Freight P Polypropylene Products T Paper S Fertilizer I Index B Basket M Other	X NA	C Contract for Difference (CFD) F Forward price of underlying instrument	C Cash P Physical

3 Product Definition Templates

3.1 Instrument Matrix

The below is based on the products identified as part of the ISDA 2.0 taxonomy

The DSB has provided one example below of a Swap, Forward and Option which are relevant for all Commodity Products listed within the ISO enumerations

#	Asset Class	Commodity	Sub-Commodity	Instrument type	DSB Product Definition Name
1	Commodity	Metals	Gold	Swap	Metals_Gold
2	Commodity	Metals	Gold	Option	Metals_Gold
3	Commodity	Metals	Gold	Forward	Metals_Gold

3.2 SWAP - Metals_Gold Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	T - Commodities	#2
	Instrument Type	S - Swap	#1
	Use Case	Metals_Gold	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	GBP	
	Expiry date	20170630	
	Return or payout Trigger	C - Contract for Difference	#4
	Base Product	METL	
	Sub Product	PRME	
	Additional Sub Product	GOLD	
	Transaction Type	SWAP	
	Final Price type	OTHR	
Product Definition Derived	Identification	ISIN	
	ISIN Status	New	
	Parent	<null>	
	Full Name	Commodities Swap Metals_Gold GBP 20170630	
	Classification Type	STKEXP	
	Commodity Derivative Indicator	TRUE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/Swaps METL GOLD GBP 20170630	
	Price Multiplier	1	
	Underlying Asset type	K - Metals	#3
	Delivery type	P - Physical	#6

3.3 OPTION - Metals_Gold Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	T - Commodities	#2
	Instrument Type	H - Option	#1
	Use Case	Metals_Gold	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	GBP	
	Expiry date	20170630	
	Option type	Call	#4
	Option exercise style	American	#4
	Valuation Method or Trigger	V - Vanilla	#5
	Base Product	METL	
	Sub Product	PRME	
	Additional Sub Product	GOLD	
	Transaction Type	OPTN	
	Final Price type	OTHR	
Product Definition Derived	Identification	ISIN	
	ISIN Status	New	
	Parent	<null>	
	Full Name	Commodities Option Metals_Gold GBP 20170630	
	Classification Type	HTKBVP	
	Commodity Derivative Indicator	TRUE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/O METL GOLD Call GBP 20170630	
	Price Multiplier	1	
	Underlying Asset type	K - Metals	#3
	Delivery type	P - Physical	#6

3.4 FORWARD - Metals_Gold Product Definition

Section	ISO Attributes	NATIVE ISO Example Values	CFI Char
Product Definition Selection	Asset Class	T - Commodities	#2
	Instrument Type	J - Forward	#1
	Use Case	Metals_Gold	
	Level	InstRefDataReporting	
Product Definition Input	Notional Currency	GBP	
	Expiry date	20170630	
	Return or payout Trigger	F - Forward price of underlying instrument	#5
	Base Product	METL	
	Sub Product	PRME	
	Additional Sub Product	GOLD	
	Transaction Type	OTHR	
	Final Price type	OTHR	
Product Definition Derived	Identification	ISIN	
	ISIN Status	New	
	Parent	<null>	
	Full Name	Commodities Forward Metals_Gold GBP 20170630	
	Classification Type	JTKXFP	
	Commodity Derivative Indicator	TRUE	
	Issuer or operator of the trading venue identifier	NA	
	Short Name	NA/Fwd METL GOLD GBP 20170630	
	Price Multiplier	1	
	Underlying Asset type	K - Metals	#3
	Delivery type	P - Physical	#6