

ISO 10962:2019-10 (E)

Securities and related financial instruments - Classification of financial instruments (CFI) code

Contents		Page
Foreword		vi
Introduction		vii
1	Scope	1
2	Normative references	1
3	Terms and definitions	1
4	Conventions and principles	1
5	CFI allocation	2
5.1	General	2
5.2	Existing CFI and existing securities without a CFI	3
6	Codes and definitions	3
6.1	Categories	3
6.2	Equities - E-*-*-*-*	3
6.2.1	Description	3
6.2.2	Common/ordinary shares - E-S-*-*-*-*	4
6.2.3	Preferred/preference shares - E-P-*-*-*-*	5
6.2.4	Common/ordinary convertible shares - E-C-*-*-*-*	6
6.2.5	Preferred/preference convertible shares - E-F-*-*-*-*	6
6.2.6	Limited partnership units - E-L-*-*-*-*	7
6.2.7	Depository receipts on equities - E-D-*-*-*-*	8
6.2.8	Structured instruments (participation) - E-Y-*-*-*-*	8
6.2.9	Others (miscellaneous) - E-M-X-X-X-*	10
6.3	CIVs - C-*-*-*-*	10
6.3.1	Description	10
6.3.2	Standard (vanilla) investment funds/mutual funds - C-I-*-*-*-*	11
6.3.3	Hedge funds - C-H-*-*-*-*	12
6.3.4	REITs - C-B-*-*-*-*	12
6.3.5	ETFs - C-E-*-*-*-*	13
6.3.6	Pension funds - C-S-*-*-*-*	14
6.3.7	Funds of funds - C-F-*-*-*-*	14
6.3.8	Private equity funds - C-P-*-*-*-*	15
6.3.9	Others (miscellaneous) - C-M-X-X-X-*	15
6.4	Debt instruments - D-*-*-*-*	16
6.4.1	Description	16
6.4.2	Bonds - D-B-*-*-*-*	16
6.4.3	Convertible bonds - D-C-*-*-*-*	18
6.4.4	Bonds with warrants attached - D-W-*-*-*-*	19
6.4.5	Medium term notes - D-T-*-*-*-*	20
6.4.6	Money market instruments - D-Y-*-*-*-*	21
6.4.7	Structured instruments (capital protection) - D-S-*-*-*-*	21
6.4.8	Structured instruments (without capital protection) - D-E-*-*-*-*	23
6.4.9	Mortgage-backed securities - D-G-*-*-*-*	25
6.4.10	Asset-backed securities - D-A-*-*-*-*	26
6.4.11	Municipal bonds - D-N-*-*-*-*	27
6.4.12	Depository receipts on debt instruments - D-D-*-*-*-*	28

6.4.13	Others (miscellaneous) - D-M-*-X-X*-	29
6.5	Entitlements (rights) - R-*-**-*-	29
6.5.1	Description	29
6.5.2	Allotment (bonus) rights - R-A-X-X-X*-	29
6.5.3	Subscription rights - R-S-*-X-X*-	30
6.5.4	Purchase rights - R-P-*-X-X*-	30
6.5.5	Warrants - R-W-*-**-*-	31
6.5.6	Mini-future certificates/constant leverage certificates - R-F-*-**-*-	32
6.5.7	Depository receipts on entitlements - R-D-*-X-X*-	32
6.5.8	Others (miscellaneous) - R-M-X-X-X-X-	33
6.6	Listed options - O-*-**-*-	33
6.6.1	Description	33
6.6.2	Call options - O-C-*-**-*-	33
6.6.3	Put options - O-P-*-**-*-	34
6.6.4	Others (miscellaneous) - O-M-X-X-X-X-	35
6.7	Futures - F-*-**-*-X-	35
6.7.1	Description	35
6.7.2	Financial futures - F-F-*-**-*-X-	35
6.7.3	Commodities futures - F-C-*-**-*-X-	36
6.8	Swaps - S-*-**-*-	37
6.8.1	Description	37
6.8.2	Rates - S-R-*-**-*-	37
6.8.3	Commodities - S-T-*-**-*-X-	38
6.8.4	Equity - S-E-*-**-*-X-	40
6.8.5	Credit - S-C-*-**-*-	40
6.8.6	Foreign exchange - S-F-*-X-X*-	41
6.8.7	Others (miscellaneous) - S-M-*-X-X*-	42
6.9	Non-listed and complex listed options - H-*-**-*-	42
6.9.1	Description	42
6.9.2	Rates - H-R-*-**-*-	43
6.9.3	Commodities - H-T-*-**-*-	45
6.9.4	Equity - H-E-*-**-*-	46
6.9.5	Credit - H-C-*-**-*-	47
6.9.6	Foreign exchange - H-F-*-**-*-	48
6.9.7	Others (miscellaneous) - H-M-*-**-*-	49
6.10	Spot - I-*-X-X*-	50
6.10.1	Description	50
6.10.2	Foreign exchange - I-F-X-X-X-P-	50
6.10.3	Commodities - I-T-*-X-X-X-	50
6.11	Forwards - J-*-X-X*-	51
6.11.1	Description	51
6.11.2	Equity - J-E-*-X-X*-	51
6.11.3	Foreign exchange - J-F-*-X-X*-	52
6.11.4	Credit - J-C-*-X-X*-	52
6.11.5	Rates - J-R-*-X-X*-	53
6.11.6	Commodities - J-T-*-X-X*-	53
6.12	Strategies - K-*-X-X-X-X-	54
6.12.1	Description	54
6.12.2	Rates - K-R-X-X-X-X-	54
6.12.3	Commodities - K-T-X-X-X-X-	55
6.12.4	Equity - K-E-X-X-X-X-	55
6.12.5	Credit - K-C-X-X-X-X-	55
6.12.6	Foreign exchange - K-F-X-X-X-X-	55
6.12.7	Mixed assets - K-Y-X-X-X-X-	56
6.12.8	Others (miscellaneous) - K-M-X-X-X-X-	56
6.13	Financing - L-*-**-*-X-	56
6.13.1	Description	56
6.13.2	Loan-lease - L-L-*-X-X*-	56
6.13.3	Repurchase agreements - L-R-*-**-*-X-	57
6.13.4	Securities lending - L-S-*-**-*-X-	57
6.14	Referential instruments - T-*-**-*-X-	58

6.14.1	Description	58
6.14.2	Currencies - T-C*-X-X-X-	58
6.14.3	Commodities - T-T*-X-X-X-	59
6.14.4	Interest rates - T-R*-*-X-X-	59
6.14.5	Indices - T-I*-*-X-	60
6.14.6	Baskets - T-B*-X-X-X-	61
6.14.7	Stock dividends - T-D*-X-X-X-	62
6.14.8	Others (miscellaneous) - T-M-X-X-X-X-	62
6.15	Others (miscellaneous) - M*-*-X*-	62
6.15.1	Description	62
6.15.2	Combined instruments - M-C*-*-X*-	62
6.15.3	Other assets - M-M*-X-X-X-	63
Annex A (informative) Classification examples		64
Bibliography		71