ISDA Safe, Efficient Markets

NOTE:

Taxonomy v2.0 was created through the collaboration of industry working groups, asset class experts, and stee
to use ISDA Taxonomy v2.0 for regulatory reporting. Implementation timelines are still to be determined and
In the meantime, a public comment period has been opened to solicit feedback or objections to the enclosed pı

Foreign Exchange Taxonomy - proposed v2.0

#	Asset Class	Base Product	Sub-Product
1	Foreign Exchange	Spot	
2	Foreign Exchange	NDF	
3	Foreign Exchange	NDO	
4	Foreign Exchange	Forward	
5	Foreign Exchange	Vanilla Option	
6	Foreign Exchange	Simple Exotic	Barrier
7	Foreign Exchange	Simple Exotic	Digital
8	Foreign Exchange	Simple Exotic	Vol/Var
9	Foreign Exchange	Exotic	Target
10	Foreign Exchange	Exotic	Accrual
11	Foreign Exchange	Exotic	Forward Vol Agreement
12	Foreign Exchange	Continuous FX	Rolling Spot
13	Foreign Exchange	Continuous FX	Contract for Difference
14	Foreign Exchange	Continuous FX	Spread-bet
~~9~~ 15	Foreign Exchange	Complex Exotic	Generic

NDO: Only European Style Options are NDO and not any other FX Options which are settled in a non-deliverable currency.

Vanilla Option: European and American Style would be classified as Vanilla - without any feature like Forward Starting Strike or Performance payout.

Digital sub-product: is synonymous with Binary.