

Derivatives Service Bureau
CHANGE REQUEST FORM

Title	Add new Credit Index values			
Background	<p>IHSMarkit recently released a new Credit indices to their index list.</p> <p>The new Index was made available to trade on the 14th January 2021</p> <p>Itraxx Asia ex-Japan IG (Restricted)</p> <p>This update will impact all templates within the CREDIT and OTHER Asset Classes that include an Underlying Instrument Index as an Underlying.</p>		JIRA	DSB-1118
			Type	Enumeration
			Owner	Adam
			Version	1
			State	Final
Terms of Reference	Scope	<ul style="list-style-type: none"> Any Credit (and Cross-Asset) templates that include an Underlying Instrument Index as an underlying asset. 		
Change Details	<p>For each of the in-scope templates, the following enumerated values will be added to the Underlying Instrument Index:</p> <p>Itraxx Asia ex-Japan IG (Restricted)</p> <p>The elaboration for these values will be set to:</p> <p>Itraxx Asia ex-Japan IG (Restricted)</p>			
Validation	<p>ISIN generation requests based on these Indices will not be subject to validation based on Expiry Date or Creation Date.</p>			
Derivation	<p>The following values will be derived for the <u>ISO Underlying Instrument Index</u> attribute:</p> <p>Itraxx Asia ex-Japan IG (</p>			
Change Impact	<p>The Request and Record templates for the below products will be impacted by the introduction of the new Credit Indices:</p> <p>Enumerated value to be added to <u>Underly Instrument Index</u>:</p> <ul style="list-style-type: none"> Credit.Swap.Index Credit.Swap.Index_Tranche Credit.Swap.Non_Standard Credit.Swap.Total_Return_Swap Credit.Option.Non_Standard Other.Option.Non_Standard Other.Swap.Non_Standard Other.Other.Non_Standard 			
Backward Compatibility	<p>The introduction of the new Credit Indices is not expected to result in the creation of new product template versions.</p> <p>Access to existing ISIN records will not be impacted by this change.</p>			

Documentation	The following DSB documents are to be updated: <ul style="list-style-type: none">• DSB UAT Annex 7 Indices• DSB PROD Annex 7 Indices
References	Information regarding the addition of the new iTraxx index: <p>Following the previous announcement relating to launch of iTraxx Asia ex-Japan IG (Restricted) indices, IHS Markit has now published RED Codes for all new index series.</p> <p>The new index series will be available for trading from Thursday, 14th January 2021 onward.</p> <p>The updated iTraxx Asia ex-Japan Index Rulebook and the new sub-index annexes can now be downloaded via the iTraxx documentation website. RED Codes for the new sub-index series for reference:</p>