Derivatives Service Bureau (ISIN) CHANGE REQUEST FORM

Version	State	Author	Date	Description
1	Draft	J. Lim	18 Aug 2021	Initial Document
2	Draft	M. Surop	26 Nov 2021	Updated Request & Record templates layout, added Validation for Term of Contract and Strike Price, updated Validation and Comment for Debt Seniority.
3	Draft	M. Surop	26 Jan 2022	Updated Request template layout, Validation and Comment Section for Debt Seniority.
4	Draft	M. Surop	31 Jan 2022	 Allowing value of 0 integer for attributes "Reference Rate Term Value" / "Other Leg Reference Rate Term Value" and "Underlying Instrument Index Term Value" in Request template layout. Removed the derived attribute "Underlying Asset Type" in Record template layout. Updated Request & Record templates layout, Validation, Normalization, Comments and Appendix 1 sections.
5	Draft	M. Surop	15 Feb 2022	Updated Request & Record templates layout and added Validation rules for Debt Seniority.
6	Draft	M. Surop	10 March 2022	Updated templates layout, Validation, Derivation and Comments sections related to Underlying Instrument Index Term Value/Unit, Credit Index Series/Version, Delivery Type and ISO Delivery Type.
7	Draft	M. Surop	25 Apr 2022	Updated templates layout, Validation for error messages, Normalisation, Derivation and Appendix 1 sections.
8	Draft	M. Surop	06 May 2022	Updated Derivation section to include ISO Reference Rate, ISO Other Leg Reference Rate and ISO Underlying Instrument Index.
9	Draft	M. Surop	11 May 2022	Updated Record template layout for Underlying oneOf structure and GUI details to include CFI Option Style and Type.
10	Draft	M. Surop	20 May 2022	Updated Request and Record templates layout and Validation section for Strike Price components.
11	Draft	M. Surop	13 Jun 2022	Updated Derivation Section of the Short Name Notes for Currency Notional.
12	Draft	M. Surop	28 Jul 2022	Updated Derived Section in the Record Template Layout, ISO derivation statement and Comment Section.
13	Draft	M. Surop	12 Sep 2022	Updated error message for Underlying Credit Index Series/Version.

Title	OTHER OPTION Non Standard Template Definition		
Background	The following CRF presents a specification for the generation and retrieval of a ISIN		1441
	 for the following product: Other : Option : Non_Standard 	Туре	New Template
		Owner	J.Lim
		Version	13

		State	Final				
Terms of Reference	Terms of Reference						
Scope	 This CRF specifies the product definition required for the generation / retrieval of This CRF covers both the input (Request) and output (Record) templates. Support for local jurisdiction / alternate underlier identifier input is currently out Support for CFI 2019 values is currently out of scope. 						
Requirements	 The product definition is to be based on the attributes, values and behaviour of tequivalent UPI. The product definition will return an equivalent UPI based on the new requirement 						
Dependencies	 This specification is dependent on PC approval for the use of the OTC ISIN definit This specification is dependent on TAC Approval for the DSB approach to ISO 109 This specification is dependent on ISO 4914 (UPI) requirements, to be able to created OTC ISIN. 	962 (CFI:2019) migration.				
Assumptions	 This specification assumes that, unless stated, all values and behaviours are base definition. The specification assumes that no defaulted or blank values in the input request the ISO 4914 (UPI) requirement. The specification will support the requirement of ISO 4914 (UPI) – including the supported in the current OTC ISIN. This specification is based on the attributes and values defined in ISO 10962 (CFI 	to align the r attributes tha	equirements with				

Request Template Layout

Section	Attribute	Format	Cat	Array	Example Value	Validation / Derivation	Condition	Enum Source	in UPI
	Asset Class	Set		N					
Header	Instrument Type	Set	M		Option				
Section	Product	Set	M		Non_Standard				
	Level	Set			InstRefDataReporting				
	Expiry Date	String			2021-08-27			RTS23/ Field 13	N
	Price Multiplier	number		N	1			RTS23/ Field 25	N
	Option Type	Enum	M	N	CALL	[PUTO; CALL; OPTL]		CFI:2015 Char#4 (HM****)	Y
	Option Exercise Style	Enum	M		AMER	[AMER; BERM; EURO]		CFI:2015 Char#4 (HM****)	Y
	Valuation Method or Trigger	Enum	M		Vanilla	[Vanilla; Asian; Barrier; Lookback etc.]		CFI:2015 Char#5 (HM****)	Y
		Enum				[Cash; Physical; Auction; Elect At Exercise, Non-Deliverable]		CFI:2015 Char#6 (HM****)	Y
	Delivery Type	Object	M	N	Auction	[Cash; Physical; Auction; Elect At Exercise, Non-Deliverable]		CPI:2015 Char#6 (HM)	Y
	Underlying Asset Class.Rates		(6.43	1	D.: T				
	Term of Contract (oneOf)	String	(M)		By Tenor				N
	Term of Contract Value	Integer		N	1	1 to 999 (excluding 0)		RTS23/ Field 41	N
	Term of Contract Unit	Enum	(M)		DAYS	[DAYS, WEEK, MNTH, YEAR]		RTS23/ Field 41	N
	Term of Contract (oneOf)	String	(M)	N	By Effective Date				N
	Effective Date	String	(M)		2021-08-27				N
	Expiry Date Adjusted	Boolean	(C)	Ν	FALSE				N
	Tenor Calculation Method	String	(C)		ESMA				N
	Notional Currency	Enum	(M)		AUD	ISOCurrencyCode.json	required if asset is selected	ISO 4217 (3-Char CCY)	Y
	Reference Rate	Enum	(M)		AUD-CPI		required if asset is selected	Fpml Coding Scheme 5.98 & 5.108	Y
	Reference Rate Term Value	Integer	(M)	N	3	-999 to 999 (including 0)	required if asset is selected		Y
	Reference Rate Term Unit	Enum	(M)	N	MNTH	[DAYS, WEEK, MNTH, YEAR]	required if asset is selected	ISO 20022	Y
	Other Notional Currency	Enum	(C)	Ν	EUR	ISOCurrencyCode.json		ISO 4217 (3-Char CCY)	Y
	Other Leg Reference Rate	Enum	(C)	Y	USD-LIBOR-LIBO			Fpml Coding Scheme 5.98 & 5.108	Y
	Other Leg Reference Rate Term Value	Integer	(C)	N	3	-999 to 999 (including 0)			Y
	Other Leg Reference Rate Term Unit	Enum	(C)	N	MNTH	[DAYS, WEEK, MNTH, YEAR]		ISO 20022	Y
	Underlying Asset Class.Foreign Exchange	Object	C	Y					Y
	Notional Currency	Enum	(M)	N	AUD	ISOCurrencyCode.json	both pairs are required	ISO 4217 (3-Char CCY)	Y
	Other Notional Currency	Enum	(M)	N		ISOCurrencyCode.json	both pairs are required	ISO 4217 (3-Char CCY)	Y
	Settlement Currency	Enum	(())	N		ISOCurrencyCode.json		ISO 4217 (3-Char CCY)	Y
	Place of Settlement	Enum	(C)		Hong Kong	isocarreneycoac.json		ISO 3166	Y
	Underlying Asset Class.Credit	Object	(C)	V	nong kong			130 3100	Y
	Debt Seniority	Enum	(C)	N	SNDB	[SNDB, MZZD, SBOD, JUND]	Only applicable if Underlier = Underlying Instrument LEI / ISIN	ISO 20022	Y
		Integer	(C)	N	2	-999 to 999 (including 0)		130 20022	Y
	Underlying Instrument Index Term Value		(C)		7	-aaa to aaa (incidding o)	applicable for Underlying Instrument Index / Index Prop	ISO 20022	Y
	Underlying Instrument Index Term Unit	Enum	(C)		DAYS		applicable for Underlying Instrument Index / Index Prop	150 20022	Y
	Underlying Credit Index Series	Integer	(C)	N	3		applicable for Underlying Instrument Index / Index Prop		
Attribute	Underlying Credit Index Version	Integer	(C)	N	5		applicable for Underlying Instrument Index / Index Prop		Y
Section	Underlying (anyOf)	String	(M)	N	Underlying Instrument ISIN				Y
	Underlying Instrument ISIN	String	(M)	Y	US87331AAB08				Y
	Underlying (anyOf)	String	(M)	Ν	Underlying Instrument LEI				Y
	Underlying Instrument LEI	String	(M)		5493005BBCF84ICNQ550				Y
	Underlying (anyOf)	String	(M)	Ν	Underlying Instrument Index				Y
	Underlying Instrument Index	Enum	(M)		ABX.HE.A			FpmlCreditIndex.json	Y
	Underlying (anyOf)	String	(M)	N	Underlying Instrument Index Prop				Y
	Underlying Instrument Index Prop	String	(M)	Y	11423-BCRICSTI			DSB Proprietary Index Enumeration	Y
	Underlying Asset Class.Equity	Object	С	Y					Y
	Strike Price Type	Enum	(M)	N	Monetary Value				N
	Strike Price Type	Enum	(M)	Ν	Monetary Value	[Monetary Value; Percentage; Yield; Basis Points; etc.]			N
	Strike Price	String	(M)	Ν	1.5				N
	Strike Price Currency	Enum	(M)	Ν	EUR	ISOCurrencyCode.json		ISO 4217 (3-Char CCY)	N
	Underlying (anyOf)	String	(M)	N	Underlying Instrument ISIN				Y
	Underlying Instrument ISIN	String	(M)		GB0008706128				Y
	Underlying (anyOf)	String	(M)	N	Underlying Instrument Index				Y
	Underlying Instrument Index	Enum	(M)		MSCI EM USD			ESMA TTC	Y
	Underlying (anyOf)	String	(M)	N	Underlying Instrument Index Prop				Y
	Underlying Instrument Index Prop	String	(M)		34810-JP16LMO			DSB Proprietary Index Enumeration	Y
	Underlying Asset Class.Commodities	Object	Ċ	Y					Y
	Notional Currency	Enum	(M)	N	AUD	ISOCurrencyCode.json	required if asset is selected	ISO 4217 (3-Char CCY)	N
	Underlying (anyOf)	String	(M)		Underlying Instrument Index				Y
	Underlying Instrument Index	Enum	(M)		OTHER	CommoditiesIndex.json			Y
	Underlying (anyOf)	String	(64)	N	Underlying Instrument Index Prop				Y
		String	(M)		11339-MLCIINKC			DSB Proprietary Index Enumeration	Y
	Underlying Instrument Index Prop	String	(1/1)	Y N	Reference Rate			uso riophetary muex chumeration	Y
	Underlying (anyOf)	Enum	(M)		LEAD-LME CASH	Famil/annualitiesDefensessDate inco		ICDA Terrererer 2.0	Y
	Reference Rate	Enum	(M) (M)	Y	LEAD-LIVE CASH	FpmlCommoditiesReferenceRate.json		ISDA Taxonomy 2.0	Y
	Base Product		(M) (M)	N	CAU/O			DTC 22 (FU 2017/F0F) T-bl- 2	
	Base Product	Enum	(IVI)		ENVR			RTS 23 (EU 2017/585) Table 2	Y
	Sub Product	Enum	(M)		EMIS			RTS 23 (EU 2017/585) Table 2	Y
	Additional Sub Product	Enum	(M)		EUAE			RTS 23 (EU 2017/585) Table 2	Y
	Transaction Type	Enum	(M)		FUTR				N
	Final Price Type	Enum	(M)	N	ARGM				N

Record Template Layout

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	Hondor			Ontion				
				Non Standard				
		Level		InstRefDataReporting				
		Expiry Date					RTS23/ Field 13	N
							RTS23/ Field 25	N
		Option Type	Enum M N	CALL	[PUTO; CALL; OPTL]			Y
		Option Exercise Style	Enum M N	AMER				Y
Partner Partner <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>Y</td>								Y
			Enum M N	Auction	[Cash; Physical; Auction; Elect At Exercise, Non-Deliverable]		CFI:2015 Char#6 (HM****)	Y
		Underlying Asset Class.Rates						Y
			Integer (M) N	1				N
			Enum (M) N	DAYS				N
					ISOCurrencyCode.json			
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		Underlying Instrument Index Term Value			-999 to 999 (including 0)			Y
		Underlying Instrument Index Term Unit	Enum (C) N	DAYS		applicable for Underlying Instrument Index / Index Prop	ISO 20022	Y
		Underlying Credit Index Series	Integer (C) N	3				Y
		Underlying Credit Index Version	Integer (C) N	5				Y
N N		Debt Seniority	Enum (C) N	SNDB	[SNDB, MZZD, SBOD, JUND]	Only applicable if Underlier = Underlying Instrument LEI / ISIN	ISO 20022	Y
		Underlying Asset Class.Equity	Object C Y					Y
N N		Strike Price Type						N
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CFL Option Style and Type String M N American-Call See CRF (Derivations) CFL:2015 Charl44 (HM****) Y	Section	Underlying (anyOf) Underlying (anyOf) Underl	String (M) N String (M) N <td>Underfying instrument ISN GOODOPTOSE2 SEGODOPTOSE2 SEGODOPTOSE2 SEGODOPTOSE2 SEGODOPTOSE2 SEGODOPTOSE2 Underfying instrument Index ADD Underfying instrument Index OTHER Underfying instrument Index OTHER Underfying instrument Index OTHER Underfying instrument Index CONTER Underfying instrument Index CONTER Underfying instrument Index Differ Underfying instrument Index Differ Underfying instrument Index Differ Underfying instrument Index Differ EXPLOYED SEGODO DIFFER Underfying instrument Index Differ SEGODO DIFFER SEGODO SEGODO DIFFER SEGODO SEGOD</td> <td>SDCurrencyCode_joon SDCurrencyCode_joon CommoditiesIndex_joon FpmCommoditiesIndex_joon FpmCommoditiesInder.joon Not applicable to a New record YYYY-MM-ODThit:mm:ss</td> <td>required if asset is selected</td> <td>ESMA TTC DSB Proprietary Index Enumeration SSO 4217 (3-Char CCV) SSO 4217 (3-Char CCV) SSO Taxonomy 2.0 SSD Taxonom</td> <td>N Y Y Y Y Y Y Y Y Y Y Y Y Y Y Y Y Y N N N N N N N N</td>	Underfying instrument ISN GOODOPTOSE2 SEGODOPTOSE2 SEGODOPTOSE2 SEGODOPTOSE2 SEGODOPTOSE2 SEGODOPTOSE2 Underfying instrument Index ADD Underfying instrument Index OTHER Underfying instrument Index OTHER Underfying instrument Index OTHER Underfying instrument Index CONTER Underfying instrument Index CONTER Underfying instrument Index Differ Underfying instrument Index Differ Underfying instrument Index Differ Underfying instrument Index Differ EXPLOYED SEGODO DIFFER Underfying instrument Index Differ SEGODO DIFFER SEGODO SEGODO DIFFER SEGODO SEGOD	SDCurrencyCode_joon SDCurrencyCode_joon CommoditiesIndex_joon FpmCommoditiesIndex_joon FpmCommoditiesInder.joon Not applicable to a New record YYYY-MM-ODThit:mm:ss	required if asset is selected	ESMA TTC DSB Proprietary Index Enumeration SSO 4217 (3-Char CCV) SSO 4217 (3-Char CCV) SSO Taxonomy 2.0 SSD Taxonom	N Y Y Y Y Y Y Y Y Y Y Y Y Y Y Y Y Y N N N N N N N N
	Section	Underlying (anyOf) Edited (angOf) Ed	String (M) N String (M) N String (M) N N String (M) N String (M) N String (M) N String (M) N String (M) N String (M) N String (M) N String (M) N String (M) N String (M) N String (M) N String (M) N String (M) N String (M) N String (M) N Eduam (M) N Future (M) N Eduam (M) N Eduam (M) N String (D) N String (D) N String (D) N String (D) N String (D) N String (D) N String (D) N String (D) N String (D) N String (M) N N N String (M) N String (M) N N String (M) N String (M) N String (M)<	Underlying instrument ISN GOOGRIPOSIZE GOOGRIPOSIZE GOOGRIPOSIZE GOOGRIPOSIZE GOOGRIPOSIZE GOOGRIPOSIZE GOOGRIPOSIZE ADD Conderlying instrument Index CITERE	SOCurrencyCode juon CommoditiesReferenceRate juon FpmiCommoditiesReferenceRate juon Not applicable to a New record YYYY-MM-0DThh:mm:ss See CRF (Derivations)	required if asset is selected	So 4217 (5 Char CCY) So 4217 (5 Char CCY) So 4217 (5 Char CCY) C58 Proprietary Index Enumeration So A Taxonomy 2.0 RTS 23 (10/ 2017/SRS) Table 2 RTS 23 (10/ 2017/SRS) Table 2 So 20022	N Y N N N N

*(M) – Mandatory if underlying asset class is selected; (C) – Conditional if underlying asset class is selected. **See Appendix 2 & 3 for enum_titles and elaboration

Product Definition	Product Definition				
Attributes	See Template Layout (above).				
	 a. Underlying Asset Class The Request template described in this document supports multi-asset products and so the Request template allows the user to select asset classes of the underliers. For this product the user is asked to select one of the following: Rates Credit Equities Foreign Exchange Commodities Once an asset class is selected the user is then able to input the values for any attributes that are associated with underliers within that asset class.				

Validation	The following validations will apply depending on the underlying asset class selected. The product supports multi-asset products and attributes associated to it will be available upon the selection of the underlying asset class.
	1. Underlying Asset Class - Rates
	 a. Term of Contract (oneOf) User can select either "By Tenor" or "By Effective Date". If user selects "By Tenor", attributes "Term of Contract Value" and "Term of Contract Unit" must be present in the REQUEST and RECORD templates. If user selects "By Effective Date", attribute "Effective Date" must be present in the REQUEST template, the attributes "Expiry Date Adjusted" and "Tenor Calculation Method" are optional fields. Effective Date, Expiry Date Adjusted and Tenor Calculation Method attributes will not be present in the RECORD template.
	 b. Reference Rate and Other Leg Reference Rate User can select Reference Rate only or both Reference Rate/ Other Leg Reference Rate If Reference Rate is selected, the Reference Rate Term Value/ Unit must be populated. If Other Leg Reference Rate is selected, the Other Leg Reference Rate Term Value/ Unit must be populated. Reference Rate and its term value unit cannot be identical with Other Leg Reference Rate and its term value unit, otherwise an error message will apply: "Error: Reference Rate and Other Leg Reference Rate with Term Value and Unit cannot be identical". The input text for Reference Rate Term Value/Other Leg Reference Rate Term Value must be an integer (-999 to 999 including 0).
	 c. Notional and Other Notional Currency User can select Notional Currency only or both Notional/Other Notional Currency. Notional Currency is a required field, whilst the Other Notional Currency is an optional field. Currency for both legs cannot be identical. If the following attributes have the same currency, an error message will apply "Error: Notional Currency and Other Notional Currency cannot be identical". Underlying Asset Class - Equity
	 a. Underlying Instrument ISIN/ Index/ Index PROP User must select at least one of the following underlying instruments and below validation will apply depending on the selection. i. Underlying Instrument ISIN The input text by user must be in 12 characters (2 alpha, 9 alphanumeric, 1 numeric). The input text must not have a prefix of "QZ" or "EZ". A syntactic validation is being performed to confirm an ISIN when hitting create. If the input ISIN is less or more than 12 characters and/or is not aligned with the above pattern before hitting create, an error message will apply "Value must match the pattern ^(?!(EZ QZ))[A- Z]{2][A-Z0-9]{9][0-9]\$." If the input ISIN is not aligned with the above pattern after hitting create, an error message will apply: "/Attributes/UnderlyingAssetClass/Equity/Underlying/UnderlyingInstrumentISIN/0: ECMA 262 regex ^(?!(EZ QZ))[A-Z]{2][A-Z0-9]{9][0-9]\$" does not match input string "<invalid input="" string="">"".</invalid> If the input ISIN is aligned with the pattern criteria but ISIN value does not conformed with syntactic validation, an error message will apply "Error: ISIN/s must be valid". ii. Underlying Instrument Index Enumeration list is based on JSON codeset (EsmaEquityIndex.json).
	 iii. Underlying Instrument Index PROP The input text by user must exist in the DSB Proprietary Index Enumeration. The Proprietary index is made on a per asset class and only relevant to the particular asset class selected in the request message. The only exception is asset class "Other" which is applicable to all asset classes. If the input Prop Index does not exist in the DSB Proprietary Index Enumeration, value will be rejected with an error message "Error: Given Index/ices must be an existing and valid Equity or Multi-Asset Index".

b. St	rike Price Type
	e Strike Price value is validated pending on the Strike Price Type selected:
	• Strike Price component attributes [Strike Price Type, Strike Price, Strike Price Currency] are
	mandatory fields in the REQUEST and RECORD templates.
	• Strike Price Type must be populated for any Strike Price based on the enumeration list [Monetary
	Value; Percentage; Yield; Basis Points; No Price].
	• The Strike Price input value can be a positive or negative integer including 0 or PNDG.
	For Strike Price Currency, the following validation will apply:
	 Enumeration list is based on JSON codeset (ISOCurrencyCode.json). Strike Price Currency is required for an input when Strike Price Type is set to 'Monetary
	 Strike Price Currency is required for an input when Strike Price Type is set to 'Monetary Value' or 'No Price' (PNDG).
	 Strike Price Currency is not required for an input when Strike Price Type is set to
	'Percentage', 'Yield' or 'Basis Points'.
	• For Cross-Asset Option, Strike Price Currency is a mandatory user input if Strike Price Type
	is set to 'Monetary Value'.
	 Strike Price value is validated depending on the Strike Price Type selected:
	 DECIMAL – 18,13 if the price is expressed as monetary value.
	 DECIMAL – 11,10 if the price is expressed as percentage.
	 DECIMAL – 11,10 if the price is expressed as yield. DECIMAL – 18,17 if the price is expressed as basis points.
	 DECIMAL – 18,17 if the price is expressed as basis points. For 'No Price', Strike Price must be 'PNDG'.
3. Und	erlying Asset Class - Credit
	nderlying Instrument ISIN/ LEI/ Index/ Index PROP
	r must select at least one of the following underlying instruments and below validation will apply
	ending on the selection.
i.	Underlying Instrument ISIN
	 The input text by user must be in 12 characters (2 alpha, 9 alphanumeric, 1 numeric). The input text must not have a prefix of "QZ" or "EZ".
	 A syntactic validation is being performed to confirm an ISIN when hitting create.
	 If the input ISIN is less or more than 12 characters and/or is not aligned with the above pattern
	before hitting create, an error message will apply "Value must match the pattern ^(?!(EZ QZ))[A-
	Z]{2}[A-Z0-9]{9}[0-9]\$."
	• If the input ISIN is not aligned with the above pattern after hitting create, an error message will
	apply "/Attributes/UnderlyingAssetClass/Credit/Underlying/UnderlyingInstrumentISIN/ <index>:</index>
	ECMA 262 regex ^(?!(EZ QZ))[A-Z]{2}[A-Z0-9]{9}[0-9]\$" does not match input string " <invalid input<="" th=""></invalid>
	 string>"". If the input ISIN is aligned with the pattern criteria but ISIN value does not conformed with syntactic
	validation, an error message will apply "Error: ISIN/s must be valid".
ii.	Underlying Instrument LEI
	• The input text by user must be in 20 characters (18 alphanumeric, 2 numeric).
	A syntactic validation is being performed to confirm LEI.
	• If the input LEI is less or more than 20 characters and/or is not aligned with the above pattern
	before hitting create, an error message will apply "Value must match the pattern ^[A-Z0-9]{18}[0-
	9]{2}\$.
	• If the input LEI is not aligned with the pattern and conformed with the syntactic validation after
	hitting create, an error message will apply:
	"/Attributes/UnderlyingAssetClass/Credit/Underlying/UnderlyingInstrumentLEI/ <index>: ECMA 262</index>
	regex "^[A-Z0-9]{18}[0-9]{2}\$" does not match input string " <invalid input="" string="">"".</invalid>
iii.	Underlying Instrument Index
	Enumeration list is based on JSON codeset (MrktCreditIndex.json).
iv.	Underlying Instrument Index PROP
	 The input text by user must exist in the DSB Proprietary Index Enumeration. The Proprietary index is made on a per asset class and only relevant to the particular asset class.
	• The Proprietary index is made on a per asset class and only relevant to the particular asset class selected in the request message. The only exception is asset class "Other" which is applicable to all
	asset classes.
	 If the input Prop Index does not exist in the DSB Proprietary Index Enumeration, value will be
	rejected with an error message "Error: Given Index/ices must be an existing and valid Credit or
	Multi-Asset Index".
	nderlying Instrument Index Term Value/ Underlying Instrument Index Term Unit
	If the Underlying Instrument selected is either an Index, an Index Prop, these attributes must be present
	in the REQUEST and RECORD templates.

 If Underlying Instrument selected is an Index or Index Prop and these attributes are not selected, an error message will apply:
 Must have property UnderlyingInstrumentIndexTermValue
 Must have property UnderlyingInstrumentIndexTermUnit If single or multiple Underlying Instrument Index / Index Prop is selected, input text must be an
integer (-999 to 999) including 0. Otherwise, an error message will apply:
• If the input text is less than -999, an error message will apply: "Value must be at least -999."
 If the input text is greater than 999, an error message will apply: "Value must be at most 999."
 If the input text contains negative (-) after the integer, an error message will apply: "Value
 must be of type integer. Value must be at most 999. Value must be at least -999." If the input text contains character, remove the character and retain the integer if exists.
If Underlying Instrument selected is a combination of Index and Index Prop and these attributes are
not selected, an error message will apply:
 Must have property UnderlyingInstrumentIndexTermValue
 Must have property UnderlyingInstrumentIndexTermUnit If Linderhving Instrument calculated is a combination of Index or Index Prop. input text must be an
 If Underlying Instrument selected is a combination of Index or Index Prop, input text must be an integer (-999 to 999) including 0. Otherwise, an error message will apply:
 If the input text is less than -999, an error message will apply: "Value must be at least -999."
 If the input text is greater than 999, an error message will apply: "Value must be at most 999."
 If the input text contains negative (-) after the integer, an error message will apply: "Value
must be of type integer. Value must be at most 999. Value must be at least -999."
• If the input text contains character, remove the character and retain the integer if exists.
ii. If the Underlying Instrument is an ISIN or LEI:
An error message will apply: "Error: Term Value, Index Series and Index Version requires at least one
Underlying Instrument Index".
c. Underlying Credit Index Series / Underlying Credit Index Version
i. If Underlying Instrument is an Index, the following validation will apply:
Underlying Credit Index Series and Underlying Credit Index Version attributes must be present in the
REQUEST and RECORD templates.
If Underlying Instrument selected is an Index and these attributes are not selected, an error message
will apply:
 Must have property UnderlyingCreditIndexSeries Must have property UnderlyingCreditIndexVersion
 The input text by the user must be a positive integer from 1 to 999. Otherwise, an error message will
apply: "Error: Index Series and Index Version can only be zero if there are more than 1 Underlying Instrument Indices or at least 1 Index Prop."
 If the input text is less than 0, an error message will apply: "Value must be at least 0."
• If the input text is greater than 999, an error message will apply: "Value must be at most 999".
 If the input text contains negative (-) after the integer, an error message will apply: "Value must be of type integer. Value must be at most 999. Value must be at least 0."
• If the input text contains character, remove the character, and retain the integer if exist.
ii. If the Underlying Instrument selected is an Index Prop, the following validation will apply:
 Underlying Credit Index Series and Underlying Credit Index Version attributes must be present in the REQUEST and RECORD templates.
 If Underlying Instrument selected is an Index Prop and these attributes are not selected, an error
message will apply:
 Must have property UnderlyingCreditIndexSeries
 Must have property UnderlyingCreditIndexVersion
• The input text by the user must be a positive integer from 0 to 999. Otherwise, an error message will
apply based on the following scenarios:
 If the input text is less than 0, an error message will apply: "Value must be at least 0". If the input text is greater than 000, an error message will apply: "Value must be a most 000".
 If the input text is greater than 999, an error message will apply: "Value must be a most 999". If the input text contains negative (-) after the integer, an error message will apply: "Value must be of
 If the input text contains negative (-) after the integer, an error message will apply: Value must be of type integer. Value must be at most 999. Value must be at least 0."
 If the input text contains character, remove the character and retain the integer if exists.
iii. If multiple Underlying Instrument Index or multiple Underlying Instrument Index Prop are selected, the following validation will apply:

g e	Request Form DSB-1441
	Underlying Credit Index Series and Underlying Credit Index Version attributes must be present in the
	 REQUEST and RECORD templates. If multiple Underlying Instrument Index/Index Prop are selected and these attributes are not
	selected, an error message will apply:
	 Must have property UnderlyingCreditIndexSeries
	Must have property UnderlyingCreditIndexVersion
	• The input text must be a positive integer from 0 to 999. Otherwise, an error message will apply:
	 "Error: UnderlyingCreditIndexSeries and Version must be populated and must be equal to 0." If the input text is less than 0, an error message will apply: "Value must be at least 0".
	 If the input text is less than 0, an error message will apply: "Value must be at least 0". If the input text is greater than 999, an error message will apply: "Value must be a most 999".
	 If the input text contains negative (-) after the integer, an error message will apply: "Value must be of
	type integer. Value must be at most 999. Value must be at least 0."
	• If the input text contains character, remove the character and retain the integer if exists.
	 If Underlying Instrument selected is a combination of Index or Index Prop, the following validations will apply:
	Underlying Credit Index Series and Underlying Credit Index Version attributes must be present in the
	 REQUEST and RECORD templates. If a combination of Underlying Instrument Index/Index Prop are selected and these attributes are not
	selected, an error message will apply:
	Must have property UnderlyingCreditIndexSeries Must have property UnderlyingCreditIndexVersion
	 Must have property UnderlyingCreditIndexVersion The input text must be a positive integer from 0 to 999. Otherwise, an error message will apply:
	 If the input text is less than 0, an error message will apply: "Value must be at least 0".
	• If the input text is greater than 999, an error message will apply: "Value must be a most 999".
	• If the input text contains negative (-) after the integer, an error message will apply: "Value must be of
	type integer. Value must be at most 999. Value must be at least 0."
	• If the input text contains character, remove the character and retain the integer if exists.
	v. If the Underlying Instrument selected is either an ISIN or LEI:
	• An error message will apply: "Error: Term Value, Index Series and Index Version requires at least one
	Underlying Instrument Index".
	d. Debt Seniority
	 d. Debt Seniority i. Debt Seniority is an optional attribute with enumerated values [SNDB, MZZD, SBOD, JUND] and should
	only be present if the Underlying Instrument selected is an ISIN or LEI.
	ii. If the Underlying Instrument selected is an ISIN or LEI and the attribute is not selected in the list, an error
	message will apply "Error: Debt Seniority must be one of (SNDB, MZZD, SBOD, JUND) if Underlying
	Instrument ISIN/LEI is selected".
	iii. If Underlying Instrument selected is an Index or Index Prop and the attribute is selected in the list, an
	error message will apply "Error: Debt Seniority can't be one of (SNDB, MZZD, SBOD, JUND) if Underlying Instrument Index is selected".
	iv. If multiple values are selected for underlier type, e.g., ISIN and/or LEI, attribute is not required.
	Otherwise, an error message will apply "Error: Debt Seniority can't be one of (SNDB, MZZD, SBOD, JUND)
	if multiple Underlying Instruments are selected".
	Underlier ID Sources selected Example Input Values Error Message
	Underlying Instrument ISIN DE0001848083 → "Error: Debt Seniority can't be one of (SNDB, MZZD, SBOD, JUND) if multiple
	Underlying Instrument LEI 549300BZXZ66F6DTIF20 Underlying Instruments are selected".
	4. Underlying Asset Class - Foreign_Exchange
	a. Notional and Other Notional Currency
	Currency for both legs cannot be identical.
	• If the following attributes have the same currency, an error message will apply "Error: Notional Currency
	and Other Notional Currency cannot be identical".
	b. Settlement Currency
	 If Place of Settlement is selected, Settlement Currency must be populated.
	• If Place of Settlement is selected and Settlement currency is not selected in the list, an error message will
	apply before hitting create "Must have property SettlementCurrency".
	If Place of settlement is selected and Settlement currency is not selected in the list, an error message will
	apply after hitting create: "/Attributes/UnderlyingAssetClass/Foreign_Exchange: property
	"PlaceofSettlement" of object has missing property dependencies (schema requires
	["SettlementCurrency"]; missing: ["SettlementCurrency "])".

DSB Change	Request Form		D S B - 1 4 4 1			
	If Settlement currency is a Delivery Type must be Ca	selected, the delivery type must be "Cash". selected and delivery type is not "Cash", an e sh".	rror message shall apply "Error:			
	 error message will apply ' If the Notional and Other the combination string is If the Notional and Other 	Notional Currency are both CNY and has no 'Error: Notional Currency and Other Notiona Notional Currency are both CNY and has Pla acceptable. Notional Currency is both CNY and Place of S 'Error: Place of Settlement must be Hong Ko	l Currency cannot be identical". ce of Settlement of "Hong Kong", Settlement is not "Hong Kong, an			
	 Underlying Asset Class - Com User must select at least one depending on the selection. 	modities of the following underlying instruments and	below validation will apply			
	 ii. Underlying Instrument The input text by us The Proprietary index selected in the requasset classes. If the input Prop Inc. 	Index based on JSON codeset (CommoditiesIndex.j Index Prop ser must exist in the DSB Proprietary Index Er ex is made on a per asset class and only relev lest message. The only exception is asset class dex does not exist in the DSB Proprietary Inde for message "Error: Given Index/ices must be	numeration. vant to the particular asset class ss "Other" which is applicable to all ex Enumeration, value will be			
	or Multi-Asset Index". b. Reference Rate • Enumeration list is based on JSON codeset (FpmlCommoditiesReferenceRate.json). c. Notional Currency					
	 User can only select Notional Currency and is a required field. d. Base Product; Sub Product; Additional Sub Product The user inputs the Base Product, Sub Product and Additional Sub Product in such order. Sub Product and Additional Sub Product enumerated list is dependent on the input Base Product <i>Appendix 1 & 2 below</i>). If Sub Product or Additional Sub Product does not have a corresponding value, attribute(s) will no present in the request message. 					
	 If user sends in apply: "/Attribu requires at leas If user sends in 	values in the Underlying Asset Class, an error a payload with Underlying Asset Class but wi tes/UnderlyingAssetClass: object has too fev	th no value, an error message will v properties (found 0 but schema error message will apply:			
Additional Attribute	This section provides the exact reference	e or source of the attribute that are not curr	ently supported in the OTC ISIN.			
Dictionary	Full Name	Source	Туре			
	Delivery Type	ISO 10962 Classification of financial instruments (CFI code)	Enums [Cash; Physical; Auction; Elect at Exercise; Non-Deliverable]			
	Valuation Method or Trigger	ISO 10962 Classification of financial instruments (CFI code)	Enums [Vanilla; Asian; Digital (Binary); Barrier; Digital Barrier; Lookback; Other Path Dependent; Other]			
	Strike Price Type	FIRDS Reference Data System Reporting Instructions	Enums [Monetary Value; Percentage; Yield; Basis Points; No Price]			

DSB Change Request Form

Normalization	 Underlying Asset Class - Rates Reference Rate Term Value and Reference Rate Term Unit
	If Reference Rate Term Unit = "DAYS" and Reference Rate Term Value is divisible by 7, record it in weeks
	Reference Rate Term Value 7 Reference Rate Term Value 1
	Reference Rate Term Unit DAYS Reference Rate Term Unit WEEK
	If Reference Rate Term Unit = "MNTH" and Reference Rate Term Value is divisible by 12, record it in years
	Reference Rate Term Value 12
	Reference Rate Term Unit MNTH CREference Rate Term Unit YEAR
	If Reference Rate Term Value is 0 and Reference Rate Term Unit is anything other than DAYS, it will be recorded as 0 DAYS:
	Reference Rate Term Value 0 Reference Rate Term Value 0
	Reference Rate Term Unit WEEK → Reference Rate Term Unit DAYS
	Reference Rate Term Value 0 Reference Rate Term Value 0 Refere
	Reference Rate Term Unit MNTH Reference Rate Term Unit DAYS
	Reference Rate Term Value 0 Reference Rate Term Value 0
	Reference Rate Term Unit YEAR Reference Rate Term Unit DAYS
	 b. Notional Currency and Other Notional Currency The input Notional and Other Notional Currency submitted by users need to normalize to ensure that same ISIN is returned for a same set of attributes.
	 Order the attributes alphabetically. The Notional Currency should be first alphabetically and Other Leg
	Notional Currency the second alphabetically. The associated attributes of the Notional Currency will
	move as part of Normalization.
	Request Record Notional Currency EUR Notional Currency AUD
	A.1 Reference Rate Term Value 3 AUD-LIBOR-BBA A.1 Reference Rate Term Value 3
	Reference Rate Term Unit DAYS Reference Rate Term Unit DAYS Other Notional Currency -> Other Notional Currency -> Other Notional Currency
	AUD EUR Other Leg Reference Rate AED-EBOR-Reuters Other Leg Reference Rate AUD-LIBOR-BBA
	B.1 Other Leg Reference Rate Term Value 3 B.1 Other Leg Reference Rate Term Value 3 Other Leg Reference Rate Term Unit DAYS Other Leg Reference Rate Term Unit DAYS
	 Reference Rate and Other Leg Reference Rate If only "Notional Currency" is selected, the input reference rate and other reference rate submitted by users need to normalize to ensure that same ISIN is returned for a same set of attributes.
	 The normalization applies if same code set is used for both attributes. Order the "Reference Rate" and "Other Reference Rate" alphabetically.
	 If the "Reference Rate" is first alphabetically, then record it as "Reference Rate".
	 If the "Reference Rate" is not first alphabetically, then record the fields as below:
	Reference Rate Other Leg Reference Rate
	Reference Rate Term Value \rightarrow Other Leg Reference Rate Term Value
	Reference Rate Term Unit Other Leg Reference Rate Term Unit
	Other Leg Reference Rate Reference Rate
	Other Leg Reference Rate Term Value → Reference Rate Term Value Other Leg Reference Rate Term Unit Reference Rate Term Unit
	If the Reference rate and Other reference rate are identical, the term value and unit will normalize to ensure that singular ISIN is returned for same set of attributes.
	 If the Term unit is the same, then order the Term Value numerically from lowest to highest. If the Term unit is different, then convert the term unit as per order term multiplier below: DAYS = 1 WEEK = 7
	 MNTH = 30 YEAR = 365 Multiply the number of Term value and order term multiplier for both reference rate legs. Then order
	 Multiply the number of reminate and order term multiplier for both reference rate legs. Then order the equivalent value numerically from lowest to highest as per below:

Reference F		AUD-LIB	OR-BBA		Reference Rate		AUD-LIBOR-BBA
	tate Term Value	15			Reference Rate Term Value		1
L	tate Term Unit	DAYS		\rightarrow	Reference Rate Term Unit		WEEK
	eference Rate	AUD-LIB	OR-BBA		Other Leg Reference Rate	- 1	AUD-LIBOR-BBA
	eference Rate Term Val				Other Leg Reference Rate Term Va		15
	eference Rate Term Uni				Other Leg Reference Rate Term U erence Rate Term Value/Ur		DAYS
Jnderlyin a. Unde For any	g Asset Class - Equ rlying Instrument I given Equity Index	ity ndex submission,	a valida	ation	e said attributes will be as is will apply against the exist		
	x ISIN as part of th	1 1		thei			
Request T	-	Record Ter					
-	g Instrument Index	→ Underlying		nt ISIN	<u> </u>		
KOSPI 200		KRD020020					
If Index	name has no assoc	iated Index I	ISIN, the	e ind	ex name input by the user v	will re	turn in the recor
Request T	emplate	Record Tem	nplate				
	g Instrument Index	\rightarrow Underlying	-	nt Inde	ex 🛛		
MSCI EM	JSD	MSCI EM US	SD				
ist of Indi	ces and associated	ISINs can be	e found	here			
L	is divisible by 7, re Inderlying Instrument Inde	ex Term Value	eks: $7 \rightarrow 7$	Unc	derlying Instrument Index Term Value	1	
l l	is divisible by 7, re Inderlying Instrument Inde Inderlying Instrument Inde	cord it in we ex Term Value ex Term Unit D	eeks: $\frac{7}{\text{DAYS}} \rightarrow$	Unc		WEEK	ent Index Term '
	is divisible by 7, re Inderlying Instrument Inde Inderlying Instrument Inde	cord it in we ex Term Value ex Term Unit D ument Index	eeks: 7 → DAYS → Term U	Unc	derlying Instrument Index Term Value derlying Instrument Index Term Unit	WEEK	ient Index Term V
•	is divisible by 7, re Inderlying Instrument Inde Jnderlying Instrument Inde f Underlying Instru	cord it in we ex Term Value ex Term Unit D ument Index ord it in year	Peeks: 7 → → → Term U rs: 12	Und Und nit =	derlying Instrument Index Term Value derlying Instrument Index Term Unit	WEEK	ent Index Term
• 1	is divisible by 7, re Inderlying Instrument Inde Inderlying Instrument Inde f Underlying Instru divisible by 12, reco	cord it in we ex Term Value ex Term Unit D ument Index ord it in year ex Term Value	eeks: 7 → DAYS → Term U Ts:	Und Und	derlying Instrument Index Term Value derlying Instrument Index Term Unit "MNTH" and Underlying In	WEEK Instrum	ient Index Term '
•	is divisible by 7, re Jnderlying Instrument Inde Jnderlying Instrument Inde f Underlying Instru divisible by 12, reco Inderlying Instrument Inde inderlying Instrument Inde f Underlying Instru- anything other than inderlying Instrument Inde	cord it in we ex Term Value ex Term Unit D ument Index ord it in year ex Term Value ument Index n DAYS, it wi	eeks: $7 \rightarrow 3$ $7 \rightarrow 3$ Term U rs: $12 \rightarrow 3$ Term V ill be rec $0 \rightarrow 3$	Und Und nit = Und alue corde	derlying Instrument Index Term Value derlying Instrument Index Term Unit "MNTH" and Underlying In lerlying Instrument Index Term Value lerlying Instrument Index Term Unit is 0 and Underlying Instrumed as 0 DAYS:	WEEK Instrum 1 YEAR Inent Ir	
•	is divisible by 7, re Inderlying Instrument Inde Juderlying Instrument Inde f Underlying Instru divisible by 12, reco Inderlying Instrument Inde Inderlying Instrument Inde f Underlying Instru-	cord it in we ex Term Value ex Term Unit D ument Index ord it in year ex Term Value ument Index n DAYS, it wi	eeks: $7 \rightarrow 0$ AYS \rightarrow Term U Term U 12 \rightarrow Term V ill be rec 0	Und Und nit = Und alue corde	derlying Instrument Index Term Value derlying Instrument Index Term Unit "MNTH" and Underlying In lerlying Instrument Index Term Value lerlying Instrument Index Term Unit is 0 and Underlying Instrumed as 0 DAYS:	WEEK nstrum 1 YEAR nent Ir	
• • •	is divisible by 7, re Jnderlying Instrument Inde Jnderlying Instrument Inde f Underlying Instru divisible by 12, reco Inderlying Instrument Inde inderlying Instrument Inde f Underlying Instru- anything other than inderlying Instrument Inde	cord it in we ex Term Value ex Term Unit D ument Index ord it in year x Term Value x Term Unit M ument Index n DAYS, it wi ex Term Value ex Term Value	Peeks: $7 \rightarrow 7$ $7 \rightarrow 7$ Term U Term U $12 \rightarrow 7$ Term V ill be rec $0 \rightarrow 7$ $0 \rightarrow 7$ $0 \rightarrow 7$	Und Und Und Unde	derlying Instrument Index Term Value derlying Instrument Index Term Unit "MNTH" and Underlying In lerlying Instrument Index Term Value lerlying Instrument Index Term Unit is 0 and Underlying Instrumed as 0 DAYS:	WEEK nstrum 1 YEAR nent Ir 0 DAYS	
	is divisible by 7, re- Inderlying Instrument Inde Inderlying Instrument Inde f Underlying Instru- divisible by 12, reco Inderlying Instrument Inde Inderlying Instrument Inde f Underlying Instrument Inde anything other that Inderlying Instrument Inde	cord it in we ex Term Value ex Term Unit D ument Index ord it in year x Term Value x Term Unit M ument Index n DAYS, it wi ex Term Value ex Term Unit V ex Term Value	reks: $7 \rightarrow 3$ $7 \rightarrow 3$ Term U rs: $12 \rightarrow 3$ Term Va ill be rec $0 \rightarrow 3$	Und Und Und Und Unde	derlying Instrument Index Term Value derlying Instrument Index Term Unit "MNTH" and Underlying In lerlying Instrument Index Term Value lerlying Instrument Index Term Unit is 0 and Underlying Instrum ed as 0 DAYS: erlying Instrument Index Term Value erlying Instrument Index Term Unit	WEEK nstrum 1 YEAR nent Ir 0 DAYS	
	is divisible by 7, re- Inderlying Instrument Inde Inderlying Instrument Inde f Underlying Instru- divisible by 12, reco Inderlying Instrument Inde Inderlying Instrument Inde f Underlying Instrument Inde anything other that Inderlying Instrument Inde Inderlying Instrument Inde	cord it in we ex Term Value ex Term Unit D ument Index ord it in year x Term Value x Term Unit M ument Index n DAYS, it wi ex Term Value ex Term Unit V ex Term Value	reks: $7 \rightarrow 3$ $7 \rightarrow 3$ Term U rs: $12 \rightarrow 3$ $12 \rightarrow 3$ INTH $\rightarrow 3$ Term Vi ill be reconstructed by $12 \rightarrow 3$ $0 \rightarrow 3$	Und Und Und Und Unde	derlying Instrument Index Term Value derlying Instrument Index Term Unit "MNTH" and Underlying In lerlying Instrument Index Term Value lerlying Instrument Index Term Unit is 0 and Underlying Instrum ed as 0 DAYS: erlying Instrument Index Term Value erlying Instrument Index Term Unit	WEEK Instrum I YEAR I Dent Ir DAYS	
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Jnderlyin SIN is retu	is divisible by 7, re- Inderlying Instrument Inde- Inderlying Instrument Inde- f Underlying Instru- divisible by 12, reco Inderlying Instrument Inde- inderlying Instrument Inde- f Underlying Instrument Inde- nderlying Instrument Inde- inderlying Instrument Inde- Inde	cord it in we ex Term Value ex Term Unit Ument Index ord it in year ix Term Unit Iment Index in DAYS, it wi ex Term Unit Iment Index in DAYS, it wi ex Term Unit Iment Index in DAYS, it wi ex Term Unit Iment Index in DAYS, it wi ex Term Unit Iment Iment in DAYS, it wi in DAYS,	reks: $7 \rightarrow 34YS \rightarrow 7$ Term U $12 \rightarrow 7$ $12 \rightarrow 7$ 12	Und Und Und Und Und Und Und Und Und Und	derlying Instrument Index Term Value derlying Instrument Index Term Unit "MNTH" and Underlying In lerlying Instrument Index Term Value terlying Instrument Index Term Unit is 0 and Underlying Instrum ed as 0 DAYS: erlying Instrument Index Term Value erlying Instrument Index Term Value erlying Instrument Index Term Unit erlying Instrument Index Term Unit erlying Instrument Index Term Value erlying Instrument Index Term Unit erlying Instrument Index Term Unit	WEEK Instrum 1 YEAR Dent Ir DAYS 0 DAYS 0 DAYS Comparison Compariso	ndex Term Unit is e to ensure that s r. Currency".
Inderlyin; Motion Notion Notion Notion Notion Notion Notion Notion Notion Notion Notion Notion	is divisible by 7, re- Jnderlying Instrument Inde- Jnderlying Instrument Inde- f Underlying Instru- divisible by 12, reco- inderlying Instrument Inde- inderlying Instrument Inde- f Underlying Instrument Inde- nderlying Instrument Inde- nderlying Instrument Inde- inderlying Instrument Inde- Inde	cord it in we ex Term Value ex Term Unit D ument Index ord it in year x Term Value x Term Value x Term Value ex Term Unit W ex Term Unit W ex Term Unit W ex Term Value ex Term Value	reeks: $7 \rightarrow AYS \rightarrow Term U$ Term U $12 \rightarrow Term Vi$ $12 \rightarrow Term Vi$ $11 \rightarrow Term Vi$ $12 \rightarrow Ter$	Und Und Und Und Und Und Und Und Und Und	derlying Instrument Index Term Value derlying Instrument Index Term Unit "MNTH" and Underlying In lerlying Instrument Index Term Value terlying Instrument Index Term Unit is 0 and Underlying Instrume ed as 0 DAYS: erlying Instrument Index Term Value erlying Instrument Index Term Value erlying Instrument Index Term Unit erlying Instrument Index Term Unit erlying Instrument Index Term Value erlying Instrument Index Term Unit erlying Instrument Index Term Unit	WEEK Instrum 1 YEAR nent Ir 0 DAYS 0 DAYS 0 DAYS rmalize etically ional (Other 0	ndex Term Unit is e to ensure that s r. Currency".

6. Full Name derivation

• After the derivation of each attribute defined in the long name, the normalisation will take place to remove the repeated derived values for attributes with same classification e.g., "Multiple Indices".

	Rate	bination string: ISO Underlying – If user inputs multiple under eviation will be "Multiple Indic	rlying for each attribute	e or any two of the attrib	utes, the long name
			1	e Abbreviation]
		Attribute	before normalisation	after normalisation	
		ISO Underlying Instrument Index	Multiple Indices	Multiple	
		ISO Reference Rate	Multiple Indices	Indices	
		ISO Other Leg Reference Rate	Multiple Indices]
	for ea	bination string: Notional Curre ach attribute or any two of the encies". The normalisation will	e attributes, the long na	ame abbreviation will be	
		Attribute	Long Name A	bbreviation	
			efore normalisation	after normalisation	
		Notional Currency N	/ultiple Currencies	Multiple Currencies	
		Other Notional Currency N	/lultiple Currencies	Multiple currencies	
Derivation	This section provide	s additional details to the deriv	vation logic specified in	the Template Layout see	ctions (above).
	CFI Option Style and Type Classification Type	- PUTO/AMER - - PUTO/BERM - - PUTO/EURO - - CALL/AMER -> - CALL/BERM -> - CALL/EURO -> - OPTL/AMER - - OPTL/BERM -> - OPTL/EURO ->	"American-F "Bermudan- "European-F "American-C "Bermudan- "European-C " No Se - Se - E	Put" Put" Put" Call" Call" Chooser" Chooser" Chooser" '' '' '' '' 'ype and Request. Option	
	Short Name	E.g.: "HMMBVA" Concatenation of the followin	ng attributes/values:		

0	1	1		
		•	Issuer Name:	"NA/"
		•	Instrument Type:	"O" (fixed value)
		•	Asset Class:	"Oth" (fixed value)
			Use Case:	"Nstd"
			Notional Currency	NSCU
		•	- Single currency \rightarrow	from Request.NotionalCurrency
				"Mlt"
			- Multiple currency \rightarrow	WIIL
		•	Other Notional Currency	
			- Single currency \rightarrow	from Request.OtherNotionalCurrency
			- Multiple Currency \rightarrow	"Mlt"
		•	Expiry Date	
		E.g.: "NA	./O Oth Nstd Mlt Mlt 2021082	7"
		Note:		
				bbreviation is based on ISO Abbrev w acronyms-
		Final_v0	.5.5.FINAL.xlsm.	
		•		ither from Underlying Asset Class Rates, Foreign Exchange,
				al currency will be taken from the input value.
		•		oth from Underlying Asset Class Rates, Foreign Exchange
			and Commodities, the Notio	-
		•	Same behaviour will apply for	or Other Notional Currency.
	Full Name	Concato	nation of the following attribu	ites (values:
	Full Name	•	Asset Class:	"Other" (fixed value)
		•		
		•	Instrument Type:	"Option" (fixed value)
		•	Use Case: Term of Contract Value:	"Non_Standard" (fixed value)
		•		from Request.TermofContractValue
		•	Term of Contract Unit:	from Request.TermofContractUnit
		•		from Request.UnderlyingInstrumentISIN (Underlying
			AssetClass.Credit & Underlyi	same value
			- Single input \rightarrow	"Multiple ISINs"
			- Multiple input →	•
		•	AssetClass.Credit)	from Request.UnderlyingInstrumentLEI (Underlying
			- Single input \rightarrow	same value
			 Multiple input → 	"Multiple LEIs"
		•		ndex: from Request.UnderlyingInstrumentIndex (Underlying
				ingAssetClass.Equity) & from
				entIndexProp (UnderlyingAssetClass.Credit &
				& UnderlyingAssetClass.Commodities)
			- Single input \rightarrow	Derived.UnderlyingInstrumentIndex of the input
			- Multiple input \rightarrow	"Multiple Indices"
		•	Base Product:	from Request.BaseProduct
		•	Additional Sub Product:	from Request.AdditionalSubProduct
		•	ISO Reference Rate	from Request.ReferenceRate (UnderlyingAssetClass.Rates)
			- Single input \rightarrow	Derived.ISOReferenceRate of the input
			- Multiple input \rightarrow	"Multiple Indices"
		•		e from Request.OtherLegReference Rate
			(UnderlyingAssetClass.Rates	
			- Single input \rightarrow	Derived.ISOReferenceRate of the input
			- Multiple input \rightarrow	"Multiple Indices"
		•	Notional Currency	
			- Single currency \rightarrow	from Request.NotionalCurrency
			- Multiple input \rightarrow	"Multiple Currencies"
		•	Other Notional Currency	
			- Single currency \rightarrow	from Request.OtherNotionalCurrency
			- Multiple input \rightarrow	"Multiple Currencies"
		•	Expiry Date:	from Request.ExpiryDate
		-	—	YS Multiple ISINs Multiple LEIs Multiple Indices ENVR EUAE
		ENVR EU	IAE Multiple Currencies 20210	J827"
		Notor		
		Notes:		

Т					
		or • If an • Sa	the Notional Currency is either from Underlying Asset Class Rates, Foreign Exchange, Commodities, the Notional currency will be taken from the input value. the Notional Currency is both from Underlying Asset Class Rates, Foreign Exchange, ad Commodities, the Notional Currency will be "Multiple Currencies". me behaviour will apply for Other Notional Currency. formalisation of the Long name is indicated in Normalisation section of the document.		
	ISO Underlying Instrument Inde	x - Singl - Mult Notes: Underlying I Commoditie • If	n the input Underlying Instrument Index & Underlying Instrument Index Prop e input → Derived.UnderlyingInstrumentIndex of the input iple input → "Multiple Indices" nderlying Instrument Index input value is from Underlying Asset Class Credit & Equity. Instrument Index Prop input value is from Underlying Asset Class Credit, Equity & es. Underlying Instrument Index and Index Prop are not selected, the ISO Underlying strument Index attribute must not be present in the RECORD template.		
	ISO Reference Rate / ISO Other Leg Reference Rate	- Singl - Mult Derived fror - Singl - Mult Note: • Re Ra • If Ra	n the input Reference Rate e input → Derived.ISOReferenceRate of the input iple input → "Multiple Indices" n the input Other Leg Reference Rate e input → Derived.ISOOtherLegReferenceRate of the input iple input → "Multiple Indices" efference Rate and Other Leg Reference Rate input value is from Underlying Asset Class ntes. Reference Rate and Other Leg Reference Rate are not selected, the ISO Reference ate/ISO Other Leg Reference Rate attributes must not be present in the RECORD mplate.		
	ISO Delivery Typ	Ca Pr Au Ele	ash \rightarrow "CASH" hysical \rightarrow "PHYS" laction \rightarrow "OPTL" ect at Exercise \rightarrow "OPTL" bn-Deliverable \rightarrow "OPTL"		
GUI Details	The following se OTC ISIN definiti		splay information for any attributes (and values) that are not included in the related		
	Attribute	Display Name	Tool Tip (and • value elaboration)		
	Delivery Type	Delivery Type	The Delivery Type as defined by CFI code: ISO 10962 (2015) • As defined by CFI Code: ISO 10962 (2015)		
	CFI Option Style and Type	CFI Option Style and Type	The Option Style and Type as defined by CFI code: ISO 10962 As defined by CFI Code: ISO 10962 		
	Enum	Enum_Title	Tool Tip (and • <i>value elaboration</i>)		
	Cash	Cash	The discharge of an obligation by payment or receipt of a net cash amount instead of payment or delivery by both parties		
	Physical	Physical	The meeting of a settlement obligation under a derivative contract through the receipt or delivery of the actual underlying instrument(s) instead of through cash settlement		
	Auction	Auction	An independently administered synthetic auction process on a set of defined deliverable obligations that sets a reference final price that can be used to facilitate cash settlement of all covered transactions following a credit event		
	Elect at Exercise	Elect at Exercise	The method of delivery of the underlying instrument when the option is exercised shall be determined at the time of exercise		
	Non-Deliverable	Non-Deliverable	The Delivery Type as defined by CFI code: ISO 10962 (2015) • As defined by CFI Code: ISO 10962 (2015)		

Additional Inform	mation
Reference	References to external documents can be found on the DSB website at this address [<u>https://www.anna-dsb.com/upi-external-reference-documents/</u>].
Comments	 Code set name for Commodities, Credit and Equity of OTC ISIN should be aligned with UPI code set name. Defaulted values will be removed in the input to align the requirements with the ISO 4914 (UPI) Additional attributes are added in accordance with ISO 4914 (UPI) requirement. There is no existing reference data that will support the validation of underlying instrument index for Commodities. In addition, an existing ticket (DSB-8) has been raised to address the issue. Normalization of Notional and Other Notional Currency in OTC ISIN for Other.Other has invalid error message relating to an existing ticket (DSB-646). The current behaviour in the OTC ISIN for attributes "Reference Rate Term Value/Unit", "Other Leg Reference Rate Term Value/Unit" and "Underlying Instrument Index Term Value/Unit" wherein 0 is an acceptable intege value remain unchanged. This only applies to OTC ISIN Multi-Asset Non-Standard templates. For OTC ISIN Multi-Asset Non-Standard template, there is no requirement to provide a text version of the CFI character. Hence, the removal of the derived attribute "Underlying Asset Type". The Delivery type "Non-Deliverable" is included in the CFI 2015 but is not supported in OTC ISIN for Other.Option.Non-Standard template. However, both OTC ISIN and UPI will support this enumerated value for this product. In order to maintain the hierarchy of OTC ISIN/UPI, the Delivery Type enumerated values [Cash; Physical; Auction; Elect at Exercise, Non-Deliverable] are the CFI 2015 values that also applied in UPI. ISO Delivery Type derivation is being maintained for standardization to all OTC ISIN Multi-Asset Non-Standard templates. The current behaviour in the OTC ISIN for attributes "ISO Underlying Instrument Index", "ISO Reference Rate", "ISO Place of Settlement" remain unchanged.

Below table shows the supported fields in the Current OTC ISIN against the Proposed ISIN change.

Current ISIN		Proposed ISIN	Comment
Asset Class		Asset Class	
Instrument Type		Instrument Type	
Product		Product	
Level		Level	
Underlying Instrument ISIN	EQUITY	Underlying Instrument ISIN	Original attribute does not define the asset class
	CREDIT	Underlying Instrument ISIN	Original attribute does not define the asset class
Notional Currency		Notional Currency	Original attribute does not define the asset class Original attribute does not define the
	FOREIGN_EXCH ANGE	Notional Currency	asset class
	COMMODITIES	Notional Currency	Original attribute does not define the asset class
Expiry Date		Expiry Date	
Price Multiplier		Price Multiplier	
By Tenor		By Tenor	
Term of Contract Value		Term of Contract Value	
Term of Contract Unit		Term of Contract Unit	
By Effective Date		By Effective Date	
Effective Date		Effective Date	
Expiry Date Adjusted		Expiry Date Adjusted	
Tenor Calculation Method		Tenor Calculation Method	
Underlying Instrument LEI	CREDIT	Underlying Instrument LEI	Original attribute does not define the asset class
Underlying Instrument Index	EQUITY	Underlying Instrument Index	Original attribute does not define the asset class
	COMMODITIES	Underlying Instrument Index	Original attribute does not define the asset class
	CREDIT	Underlying Instrument Index	Original attribute does not define the asset class
Underlying Instrument Index Prop	EQUITY	Underlying Instrument Index Prop	Original attribute does not define the asset class
	COMMODITIES	Underlying Instrument Index Prop	Original attribute does not define the asset class
	CREDIT	Underlying Instrument Index Prop	Original attribute does not define the asset class
Underlying Instrument Index Term Value	CREDIT	Underlying Instrument Index Term Value	Original attribute does not define the asset class
Underlying Instrument Index Term Unit	CREDIT	Underlying Instrument Index Term Unit	Original attribute does not define th asset class
Underlying Credit Index Series	CREDIT	Underlying Credit Index Series	Original attribute does not define th asset class
Underlying Credit Index Version	CREDIT	Underlying Credit Index Version	Original attribute does not define th asset class Original attribute does not define th
Debt Seniority	CREDIT	Debt Seniority	asset class
Strike Price Type		Strike Price Type	
Strike Price		Strike Price	
Strike Price Currency		Strike Price Currency	

			T
Option Type		Option Type	
Option Exercise Style		Option Exercise Style	
Base Product		Base Product	
Sub Product		Sub Product	
Additional Sub Product		Additional Sub Product	
Other Base Product		Other Base Product	
Other Sub Product		Other Sub Product	
Other Additional Sub Product		Other Additional Sub Product	
Transaction Type		Transaction Type	
Final Price Type		Final Price Type	
Reference Rate Commodities		Reference Rate Commodities	
Other Reference Rate Commodities		Other Reference Rate Commodities	
Reference Rate		Reference Rate	
Reference Rate Term Value		Reference Rate Term Value	
Reference Rate Term Unit		Reference Rate Term Unit	
Other Leg Reference Rate		Other Leg Reference Rate	
Other Leg Reference Rate Term Value		Other Leg Reference Rate Term Value	
Other Leg Reference Rate Term Unit		Other Leg Reference Rate Term Unit	
		other zeg hererence hate renn onk	Original attribute does not define the
Other Notional Currency	RATES	Other Notional Currency	asset class
	FOREIGN_EXCH ANGE	Other Notional Currency	Original attribute does not define the asset class
Settlement Currency		Settlement Currency	
Place of Settlement		Place of Settlement	
Valuation Method or Trigger		Valuation Method or Trigger	
Delivery Type		Delivery Type	
Identification		Identification	
Status		Status	
Status Reason		Status Reason	
Last Update Date Time		Last Update Date Time	
Full Name		Full Name	Amended contents
Classification Type		Classification Type	Anchuca contents
Commodity Derivative Indicator		Commodity Derivative Indicator	
Issuer or Operator of the Trading		Issuer or Operator of the Trading	
Venue Identifier		Venue Identifier	
Short Name		Short Name	Amended contents
Underlying Asset Type		N/A	See Comments section above
ISO Underlying Instrument Index		ISO Underlying Instrument Index	
ISO Reference Rate		ISO Reference Rate	
ISO Other Leg Reference Rate		ISO Other Leg Reference Rate	
ISO Place of Settlement		ISO Place of Settlement	
ISO Delivery Type		ISO Delivery Type	See Comments section above
N/A		CFI Option Style and Type	New attribute to align with UPI requirement

Below is the limited set of enumerations based on RTS 23 (EU 2017/585) Table 2 to support the following entries:

Base Product	Code	Sub Product	Code	Additional Sub Product	Code
Agricultural	AGRI	GrainOilSeed	GROS	FeedWheat	FWHT
				Soybeans	SOYB
				Rapeseed	RPSD
				Other	OTHR
				Maize	CORN
				Rice	RICE
		Dairy	DIRY		
		Forestry	FRST		
		Livestock	LSTK		
		Seafood	SEAF		
		Soft	SOFT	RobustaCoffee	ROBU
		5011	3011		ССОА
				Cocoa	
				RawSugar	BRWN
				WhiteSugar	WHSG
				Other	OTHR
		OliveOil	OOLI	Lampante	LAMP
		Potato	POTA		
		Grain	GRIN	MillingWheat	MWHT
Energy	NRGY	Coal	COAL		
		Distillates	DIST		
		InterEnergy	INRG		
		LightEnd	LGHT		
		RenewableEnergy	RNNG		
		Electricity	ELEC	Baseload	BSLD
				Financial Transmission Rights	FITR
				PeakLoad	PKLD
				OffPeak	OFFP
				Other	OTHR
		NaturalGas	NGAS	GasPool	GASP
		Huturarous		LNG	LNGG
				NCG	NCGG
				TTF	TTFG
				NBP	NBPG
		Oil	OILP	Bakken	BAKK
			OILP		
				Biodiesel	BDSL
				Brent	BRNT
				BrentNX	BRNX
				Canadian	CNDA
				Condensate	COND
				Diesel	DSEL
				Dubai	DUBA
				ESPO	ESPO
				Ethanol	ETHA
				Fuel	FUEL
				FuelOil	FOIL
				Gasoil	GOIL
				Gasoline	GSLN
				HeatingOil	HEAT
				JetFuel	JTFL
				Kerosene	KERO
				LightLouisianaSweet	LLSO
				Mars	MARS
				Naphta	NAPH
				NGL	NGLO
				Tapis	TAPI
				WTI	WTIO
				Urals	URA

Base Product	Code	Sub Product	Code	Additional Sub Product	Code
Environmental	ENVR	Emissions	EMIS	CER	CERE
				ERU	ERUE
				EUA	EUAE
				EUAA	EUAA
				Other	OTHR
		CarbonRelated	CRBR		
		Weather	WTHR		
Freight	FRGT	Dry	DRYF	DryBulkCarrier	DBCR
		Wet	WETF	Tanker	TNKR
		ContainerShip	CSHP		
Fertilizer	FRTL	Ammonia	AMMO		
		Diammonium Phosphate	DAPH		
		Potash	PTSH		
		Sulphur	SLPH		
		Urea	UREA		
		Urea And Ammonium Nitrate	UAAN		
Industrial Product	INDP	Construction	CSTR		
		Manufacturing	MFTG		
Inflation	INFL				
Official Economic Statistics	OEST				
Metal	METL	NonPrecious	NPRM	Aluminum	ALUM
				AluminumAlloy	ALUA
				Cobalt	CBLT
				Copper	COPR
				IronOre	IRON
				Molybdenum	MOLY
				NASAAC	NASC
				Nickel	NICK
				Steel	STEL
				Tin	TINN
				Zinc	ZINC
				Other	OTHR
				Lead	LEAD
		Precious	PRME	Gold	GOLD
				Other	OTHR
				Palladium	PLDM
				Platinum	PTNM
				Silver	SLVR
MultiCommodityExotic	MCEX				
Paper	PAPR	Containerboard	CBRD		
		Newsprint	NSPT		
		Pulp	PULP		
		RecoveredPaper	RCVP		
Polypropylene	POLY	Plastic	PLST		
OtherC10	OTHC	Deliverable	DLVR		
		NonDeliverable	NDLV		
Other	OTHR				

. .

Listed below are the corresponding enum_titles for each product code based on RTS 23 (EU 2017/585) Table 2:

п

Base Product				
enum_titles	enum			
Agricultural[AGRI]	AGRI			
Energy[NRGY]	NRGY			
Environmental[ENVR]	ENVR			
Freight[FRGT]	FRGT			
Fertilizer[FRTL]	FRTL			
IndustrialProduct[INDP]	INDP			
Inflation[INFL]	INFL			
OfficialEconomicStatistics[OEST]	OEST			
Metal[METL]	METL			
MultiCommodityExotic[MCEX]	MCEX			
Paper[PAPR]	PAPR			
Polypropylene[POLY]	POLY			
OtherC10[OTHC]	отнс			
Other[OTHR]	OTHR			

Sub Product		
enum_titles	enum	enum
GrainOilSeed[GROS]	GROS	Feed\
Dairy[DIRY]	DIRY	Soybe
Forestry[FRST]	FRST	Rapes
Livestock[LSTK]	LSTK	Other
Seafood[SEAF]	SEAF	Maize
Soft[SOFT]	SOFT	Rice[F
OliveOil[OOLI]	OOLI	Robus
Potato[POTA]	ΡΟΤΑ	Сосоа
Grain[GRIN]	GRIN	RawS
Coal[COAL]	COAL	White
Distillates[DIST]	DIST	Other
InterEnergy[INRG]	INRG	Lamp
LightEnd[LGHT]	LGHT	Millin
RenewableEnergy[RNNG]	RNNG	BaseL
Electricity[ELEC]	ELEC	Finan
NaturalGas[NGAS]	NGAS	PeakL
Oil[OILP]	OILP	OffPe
Emissions[EMIS]	EMIS	Other
CarbonRelated[CRBR]	CRBR	GasPo
Weather[WTHR]	WTHR	LNG[L
Dry[DRYF]	DRYF	NCG[I
Wet[WETF]	WETF	TTF[T
ContainerShip[CSHP]	CSHP	NBP[
Ammonia[AMMO]	АММО	Bakke
DiammoniumPhosphate[DAPH]	DAPH	Biodie
Potash[PTSH]	PTSH	Brent
Sulphur[SLPH]	SLPH	Brent
Urea[UREA]	UREA	Canad
UreaAndAmmoniumNitrate[UAAN	UAAN	Conde
Construction[CSTR]	CSTR	Diese
Manufacturing[MFTG]	MFTG	Dubai
NonPrecious[NPRM]	NPRM	ESPO
Precious[PRME]	PRME	Ethan
Containerboard[CBRD]	CBRD	Fuel[F
Newsprint[NSPT]	NSPT	FuelO
Pulp[PULP]	PULP	Gasoi
RecoveredPaper[RCVP]	RCVP	Gasol
Plastic[PLST]	PLST	Heati
Deliverable[DLVR]	DLVR	JetFu
NonDeliverable[NDLV]	NDLV	Keros

Additional Sub Product			
enum_titles	enum		
FeedWheat[FWHT]	FWHT		
Soybeans[SOYB]	SOYB		
Rapeseed[RPSD]	RPSD		
Other[OTHR]	OTHR		
Maize[CORN]	CORN		
Rice[RICE]	RICE		
RobustaCoffee[ROBU]	ROBU		
Cocoa[CCOA]	CCOA		
RawSugar[BRWN]	BRWN		
WhiteSugar[WHSG]	WHSG		
Other[OTHR]	OTHR		
Lampante[LAMP]	LAMP		
MillingWheat[MWHT]	MWHT		
BaseLoad[BSLD]	BSLD		
FinancialTransmissionRights[FITR]	FITR		
PeakLoad[PKLD]	PKLD		
OffPeak[OFFP]	OFFP		
Other[OTHR]	OTHR		
GasPool[GASP]	GASP		
LNG[LNGG]	LNGG		
NCG[NCGG]	NCGG		
TTF[TTFG]	TTFG		
NBP[NBPG]	NBPG		
Bakken[BAKK]	BAKK		
Biodiesel[BDSL]	BDSL		
Brent[BRNT]	BRNT		
BrentNX[BRNX]	BRNX		
Canadian[CNDA]	CNDA		
Condensate[COND]	COND		
Diesel[DSEL]	DSEL		
Dubai[DUBA]	DUBA		
ESPO[ESPO]	ESPO		
Ethanol[ETHA]	ETHA		
Fuel[FUEL]	FUEL		
FuelOil[FOIL]	FOIL		
Gasoil[GOIL]	GOIL		
Gasoline[GSLN]	GSLN		
HeatingOil[HEAT]	HEAT		
JetFuel[JTFL]	JTFL		
Kerosene[KERO]	KERO		

Additional Sub Product				
enum_titles	enum			
LightLouisianaSweet[LLSO	LLSO			
Mars[MARS]	MARS			
Naphta[NAPH]	NAPH			
NGL[NGLO]	NGLO			
Tapis[TAPI]	ΤΑΡΙ			
WTI[WTIO]	WTIO			
Urals[URAL]	URAL			
CER[CERE]	CERE			
ERU[ERUE]	ERUE			
EUA[EUAE]	EUAE			
EUAA[EUAA]	EUAA			
Other[OTHR]	OTHR			
DryBulkCarrier[DBCR]	DBCR			
Tanker[TNKR]	TNKR			
Aluminium[ALUM]	ALUM			
AluminiumAlloy[ALUA]	ALUA			
Cobalt[CBLT]	CBLT			
Copper[COPR]	COPR			
IronOre[IRON]	IRON			
Molybdenum[MOLY]	MOLY			
NASAAC[NASC]	NASC			
Nickel[NICK]	NICK			
Steel[STEL]	STEL			
Tin[TINN]	TINN			
Zinc[ZINC]	ZINC			
Other[OTHR]	OTHR			
Lead[LEAD]	LEAD			
Gold[GOLD]	GOLD			
Other[OTHR]	OTHR			
Palladium[PLDM]	PLDM			
Platinum[PTNM]	PTNM			
Silver[SLVR]	SLVR			

Naming convention differences between <u>RTS 23 (EU 2017/585) Table 2</u> and the DSB OTC ISIN.

Base Product	ISO 2	0022	RTS23	DSB OTC ISIN	
Base Product	Sub Product				
Agricultural	GrainOilSeed	GrainOilSeeds	Grains and Oil Seeds	GrainOilSeed	
	Soft	Softs	Softs	Soft	
Energy	LightEnd	LightEnds	Light Ends	LightEnd	
	Carbon	Carbon	-	-	
Environmental	Emissions	Emission	Emissions	Emissions	
Fertilizer	UreaAndAmmoniumNitrate	UreaAndAmmoniumNitrite	Urea and Ammonium Nitrate	Urea And Ammonium Nitrate	
Freight	ContainerShip	ContainerShip	Container Ships	ContainerShip	
OtherC10	Deliverable	Deliverable	-	Deliverable	
	NonDeliverable	NonDeliverable	-	NonDeliverable	

Sub Product	ISO 20022		RTS23	DSB OTC ISIN	
Sub Product	Additonal Sub Product				
Dry	DryBulkCarrier	DryBulkCarrier	Dry bulk carriers	DryBulkCarrier	