Derivatives Service Bureau
CHANGE REQUEST FORM

Version	State	Author	Date	Description
1	Draft	M.A. Gariplan	19 Aug 2022	Initial Document

Title	ALL : ISIN : Delisting of N225 and its ISIN mapping XC0009692440 from the Standard Market Indices enumerated lists		
Background	At present, "N225" is a redundant Equity Index with correct enum already included in the existing list as NIKKEI 225 INDEX. It has an equivalent mapping of "XC0009692440" which is an invalid ISIN wherein the ISIN prefix "XC" is not included in the RA list of ISIN prefixes made available by ANNA. In order to improve the data quality of the Equity Indices enumeration list and to comply with the RA list of ISIN prefixes, it is proposed to delist "N225" and remove its equivalent ISIN mapping "XC0009692440". This update will impact templates that support Equity Indices as its underlier. Note: The ISIN and UPI refer to the same JSON codesets for Equity Indices.	**DSB-ID**	**DSB-1938**
		Type	Enumeration
		Owner	M.A. Gariplan
		Version	1
		State	Final
Assumption	It is assumed that this change applies to both ISIN and UPI schemas as both utilizes the same JSON codesets for Equity Indices.		
Scope	In-Scope • This CRF covers the input (Request) and output (Record) template in the GUI and API. • It covers products that support Equity Indices templates.		
Requirements	In order to improve the data quality of Equity Indices, there is a requirement to remove N225 from the enumeration list where the correct enumeration value is already included as NIKKEI 225 INDEX. The corresponding ISIN XC0009692440 equivalent will be removed as well. ISIN requests with XC prefix will be invalid and will return an error message. Users are allowed to retrieve existing OTC ISINs with prefix "XC" but won't be able to create new ISINs.		
Change Details	For each of the in-scope templates, the following enumerated value, ISO and ISIN equivalent will be removed from the Equity Index enumeration.		

Underlying Instrument Index	ISO Underlying Instrument Index	ISIN
N225	N225	XC0009692440

	This change impacts the following codesets which applies for both ISIN and UPI schemas: • FpmlEquityIndex.json • FpmlCreditAndEquityIndex.json		
Validation	Users who will input any ISIN with prefix "XC" will encounter an error message: "Error: ISIN/s must be valid".		

Impacted Products	Please note that the Request and Record templates for the following products will be impacted.
	The following templates support Equity Indices as its underlier:
	• Equity.Forward.Non_Standard
	• Equity.Forward.Price_Return_Basic_Performance_Basket
	• Equity.Forward.Price_Return_Basic_Performance_Basket_CFD
	• Equity.Forward.Price_Return_Basic_Performance_Single_Index
	• Equity.Forward.Price_Return_Basic_Performance_Single_Index_CFD
	• Equity.Option.Basket
	• Equity.Option.Non_Standard
	• Equity.Option.Single_Index
	• Equity.Swap.Non_Standard
	• Equity.Swap.Parameter_Return_Dividend_Basket
	• Equity.Swap.Parameter_Return_Dividend_Single_Index
	• Equity.Swap.Parameter_Return_Variance_Basket
	• Equity.Swap.Parameter_Return_Variance_Single_Index
	• Equity.Swap.Parameter_Return_Volatility_Basket
	• Equity.Swap.Parameter_Return_Volatility_Single_Index
	• Equity.Swap.Portfolio_Swap
	• Equity.Swap.Portfolio_Swap_Single_Index
	• Equity.Swap.Price_Return_Basic_Performance_Basket
	• Equity.Swap.Price_Return_Basic_Performance_Basket_CFD
	• Equity.Swap.Price_Return_Basic_Performance_Single_Index
	• Equity.Swap.Price_Return_Basic_Performance_Single_Index_CFD
	• Other.Option.Non_Standard
	• Other.Other.Non_Standard
	• Other.Swap.Non_Standard
	Note: Impacts Normalised and Non-Normalised templates.

User Impact?	**Yes**	Users will need to download the updated templates in order to access the updated Equity Indices.
	Versions	The version number of all in-scope Record templates will not be impacted.

Backward Compatibility	At present, users are able to select N225 from the Equity Indices enumeration list where the Equity Index ISIN equivalent XC0009692440 will be returned as part of the record message. Once the delisting is implemented, users would not be able to select N225 and any input of ISIN prefix "XC" will be invalid and return an error message.
	In addition, the existing ISINs with this enumeration will continue to exist in the DSB records but retrieving the record templates will be limited depending on the search or retrieve function used by users.
	This change supports the following 4 functionalities:
	• **Retrieve or Create ISIN Record**
	User can retrieve but cannot create an ISIN via Request template and the system returns the versioned Record template.
	• **Retrieve No Create**
	User can retrieve an ISIN, and attributes related to that ISIN (including the derived attributes) if it already exists. This does not create a record if no ISIN is found.
	• **Retrieve ISIN Record by ISIN**
	User can retrieve an existing OTC ISIN based on the versioned Record template.

	• **Search for ISIN Record** User can search an existing OTC ISIN based on the attributes of the templates.
Documentation	The following DSB documents are to be updated: DSB UAT Annex 7 Indices : https://www.anna-dsb.com/download/dsb-uat-product-definitions-annex-7-indices/ DSB PROD Annex 7 Indices : https://www.anna-dsb.com/download/dsb-prod-product-definitions-annex-7-indices/
References	None.