

Derivatives Service Bureau (UPI)
CHANGE REQUEST FORM

Version	State	Author	Date	Description
1	Draft	M. Surop	28 Feb 2023	Initial Document

Title	UPI Product Definition Template: RATES: FORWARD: DEBT Add Spreadbets as enumerated value of Return or Payout Trigger attribute		
Background	<p>At present, Rates.Forward.Debt template only supports Forward price of underlying instrument for Return or Payout Trigger attribute whilst Spreadbets is not supported. In order to align with OTC ISIN, there is a requirement to add Spreadbets as one of the enumerated values of Return or Payout Trigger attribute.</p> <p>Once change is implemented, both values [Spreadbets; Forward price of underlying instrument] will be supported as valid enumerations of Return or Payout Trigger attribute.</p>	DSB-ID	DSB-2368
		Type	New Template
		Owner	M. Surop
		Version	1
		State	Final
Terms of Reference			
Scope	<p>In-scope:</p> <ul style="list-style-type: none"> This CRF specifies the product definition required for the generation / retrieval of a UPI only. This CRF covers both the input (Request) and output (Record) templates. <p>Out-of-scope:</p> <ul style="list-style-type: none"> The DSB approach to ISO 10962 (CFI: 2019) migration and to support its values is currently out of scope. 		
Requirements	<ul style="list-style-type: none"> The product definition conforms to ISO 4914: 2021-11 (UPI) specification. Where possible, the product definition is to be based on the attributes, values and behaviour of the equivalent OTC ISIN. The product definition will return a product short name (FISN). All UPI records stored on the DSB RDL will include the ISO 10962 (CFI:2015) code associated with the UPI along with an equivalent text value for all attributes that are included in the definition of the CFI. 		
Assumptions	<ul style="list-style-type: none"> This specification assumes that, unless stated, all values and behaviours are based on the DSB's current equivalent OTC ISIN product definition. This specification assumes that no input values are to be defaulted by the system. This specification is based on ISO 4914: 2021-11 (UPI) specification – including attributes that are not currently supported by the equivalent OTC ISIN. This specification is based on the attributes and values defined in ISO 10962 (CFI: 2015). This specification assumes that the Short Name is defined using the same attributes (where available) as the OTC ISIN Short Name. Where possible, this specification derives GUI details from the ISO 4914: 2021-11 (UPI) specification for attributes that are not included in the current OTC ISIN product definition. The display information in the GUI for the existing attributes (and values) are taken from the OTC ISIN. If such information contains an "ISIN" in the description, replace the value into "UPI". The specification for UPI does not include expiry date as part of the attributes, hence "expired" status does not apply. 		

Product Definition	
Attributes	<p>The following UPI Product Definition documents provide the full details necessary for the development of the new product templates.</p> <ol style="list-style-type: none"> a. <u>UPI Product Definition Rates Forward Debt</u> This document provides the following details: <ul style="list-style-type: none"> • Request Template Layout • Record Template Layout and specific Derivation Rules • ISO 4914 Equivalence • OTC ISIN-UPI Mapping b. <u>UPI Product Definition Data Dictionary</u> This document provides the following details: <ul style="list-style-type: none"> • Input Data Sources • Attribute Data Dictionary and Validation Rules c. <u>UPI Product Definition Validations and Normalizations</u> This document provides the following details: <ul style="list-style-type: none"> • Underlier ID Validation • Generalized Attribute Validation • Generalized Product Normalization • Generalized Product Derivation d. UPI Enumerations Definition The following documents provide the enumerations applicable for this product: <ul style="list-style-type: none"> • <u>UPI Enumeration Definition Currency Code</u> • <u>UPI Enumeration Definition Miscellaneous Enumerations</u>
Backward Compatibility	<p>This is a new UPI product definition template where UPI record does not exist. Therefore, backward compatibility is not applicable.</p>
Additional Information	
Reference	<ul style="list-style-type: none"> • References to external documents can be found on the DSB website at this address: [https://www.anna-dsb.com/upi-external-reference-documents/].
Comments	<ul style="list-style-type: none"> • The equivalent OTC ISIN Product Definition template exists under DSB-1718.