

Derivatives Service Bureau (UPI)
CHANGE REQUEST FORM

Version	State	Author	Date	Description
1	Draft	M. Surop	05 Apr 2023	Initial Document
2	Draft	M. Surop	13 Apr 2023	Update JSON codesets names to be used across UPI and OTC ISIN
3	Draft	M. Surop	30 Jun 2023	Update JSON codeset names not to include CommoditiesIndex.json

Title	JSON Codeset names standardization for UPI / OTC ISIN Services		
Background	<p>At present, UPI and OTC ISIN use the following JSON codeset names in the Request and Record templates in the UAT3 UPI Environment as follows:</p> <ul style="list-style-type: none"> Commodities Reference Rate: ISDACommoditiesReferenceRate.json Credit Index: MrktCreditIndex.json Equity Index: EsmaEquityIndex.json <p>To maintain consistency in the codeset names use across both services, there is a requirement to update the names of these codesets in order to reflect the DSB's management of these lists in the new environment – moving away from a strict reliance on an external golden source (such as ISDA, MRKT, ESMA, etc.):</p> <ul style="list-style-type: none"> Commodities Reference Rate: CommoditiesReferenceRate.json Credit Index: CreditIndex.json Equity Index: EquityIndex.json 	DSB-ID	DSB-2480
		Service	UPI / OTC ISIN
		Type	Schema (Codeset)
		Owner	M. Surop
		Version	3
		State	Final
Terms of Reference			
Scope	<ul style="list-style-type: none"> This CRF specifies the product definition required for the generation / retrieval of a UPI and OTC ISIN. This CRF covers both the input (Request) and output (Record) templates. 		
Requirements	<ul style="list-style-type: none"> The requirement is to ensure complete alignment and consistency with OTC ISIN for the JSON codeset names that are used in the UPI REQUEST and RECORD templates. This CRF is a technical requirement where UPI and OTC ISIN codeset names must be aligned and consistent to ensure compatibility between UPI and OTC ISIN Services. 		
Assumptions	<ul style="list-style-type: none"> This CRF assumes that for the purpose of backward compatibility, the implementation of this change can take place before UPI Production GO-LIVE. 		

<p>Change Details</p>	<p>At present, the UPI and OTC ISIN Services use the following JSON codeset names across Asset Classes – COMMODITIES, CREDIT, EQUITY, and OTHER (multi-asset) templates:</p> <ul style="list-style-type: none"> • Commodities Reference Rate: ISDACommoditiesReferenceRate.json • Credit Index: MrktCreditIndex.json • Equity Index: EsmaEquityIndex.json <p>To ensure codeset naming consistency within the UPI and OTC ISIN Services, the changes in the JSON codeset names below must be implemented in all impacted UPI and OTC ISIN product templates (see Appendix below):</p> <table border="1" data-bbox="341 479 1426 674"> <thead> <tr> <th rowspan="2">Underlier Type</th> <th colspan="2">JSON Codeset Name</th> </tr> <tr> <th>Current value</th> <th>Future value</th> </tr> </thead> <tbody> <tr> <td>Commodity Ref Price</td> <td>ISDACommoditiesReferenceRate.json</td> <td>CommoditiesReferenceRate.json</td> </tr> <tr> <td>Credit Index</td> <td>MrktCreditIndex.json</td> <td>CreditIndex.json</td> </tr> <tr> <td>Equity Index Name</td> <td>EsmaEquityIndex.json</td> <td>EquityIndex.json</td> </tr> </tbody> </table>	Underlier Type	JSON Codeset Name		Current value	Future value	Commodity Ref Price	ISDACommoditiesReferenceRate.json	CommoditiesReferenceRate.json	Credit Index	MrktCreditIndex.json	CreditIndex.json	Equity Index Name	EsmaEquityIndex.json	EquityIndex.json
Underlier Type	JSON Codeset Name														
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Equity Index Name	EsmaEquityIndex.json	EquityIndex.json													
<p>Impacted Product</p>	<p>Please see Appendix that contains the list of Request and Record templates that are impacted for this change.</p>														
<p>Backward Compatibility</p>	<p>The implementation of this change can take place before UPI Production GO-Live where users are expected to update the necessary JSON codeset names and schemas (REQUEST and RECORD templates) for all UPI and OTC ISIN impacted product templates.</p>														
<p>Additional Information</p>															
<p>Reference</p>	<ul style="list-style-type: none"> • ANNA-DSB Product Definition OTC Products Codesets 														
<p>Comments</p>	<ul style="list-style-type: none"> • Since “FpmlCreditAndEquityIndex.json” is no longer used in UPI and OTC ISIN services, it is recommended to remove “FpmlCreditAndEquityIndex.json” from the existing list of codesets. • “CommoditiesIndex.json” will remain unchanged as the codeset name has no prefix of its golden source. 														

Appendix

The table below provides the list of UPI and OTC ISIN impacted product templates that make use of these JSON codeset names:

- CommoditiesReferenceRate.json: 11
- CreditIndex.json: 8
- EquityIndex.json: 16

Asset Class	Instrument Type	Template Name	Underlying Asset Class	Commodities ReferenceRate .json	Credit Index .json	Equity Index .json
CO	FWD	Forward		✓		
CO	FWD	Non_Standard		✓		
CO	OPT	Non_Standard		✓		
CO	OPT	Option		✓		
CO	SWP	Basis_Swap		✓		
CO	SWP	Non_Standard		✓		
CO	SWP	Swap		✓		
OT	FWD	Non_Standard	CO	✓		
			EQ			✓
OT	OPT	Non_Standard	CO	✓		
			CR		✓	
			EQ			✓
OT	OTH	Non_Standard	CO	✓		
			CR		✓	
			EQ			✓
OT	SWP	Non_Standard	CO	✓		
			CR		✓	
			EQ			✓
CR	OPT	Non_Standard			✓	
CR	SWP	Index_Tranche			✓	
CR	SWP	Index			✓	
CR	SWP	Non_Standard			✓	
CR	SWP	Total_Return_Swap			✓	
EQ	FWD	Non_Standard				✓
EQ	FWD	Price_Return_Basic_Performance_Single_Index_CFD				✓
EQ	FWD	Price_Return_Basic_Performance_Single_Index				✓
EQ	OPT	Non_Standard				✓
EQ	OPT	Single_Index				✓
EQ	SWP	Non_Standard				✓
EQ	SWP	Parameter_Return_Dividend_Single_Index				✓
EQ	SWP	Parameter_Return_Variance_Single_Index				✓
EQ	SWP	Parameter_Return_Volatility_Single_Index				✓
EQ	SWP	Portfolio_Swap_Single_Index				✓
EQ	SWP	Price_Return_Basic_Performance_Single_Index_CFD				✓
EQ	SWP	Price_Return_Basic_Performance_Single_Index				✓