

Derivatives Service Bureau (UPI)
CHANGE REQUEST FORM

Version	State	Author	Date	Description
1	Draft	M. Surop	01 Aug 2023	Initial Document
2	Draft	M. Surop	25 Aug 2023	Added Full Name derivation in Change Details
3	Draft	M. Surop	01 Sep 2023	Added the following derived attributes in the Change Details <ul style="list-style-type: none"> Commodity Derivative Indicator Issuer or Operator of the Trading Venue Identifier
3	Final	M. Surop	03 Oct 2023	Final Document

Title	OTC ISIN Product Definition: Catch All Template	
Background	The Full details of this product can be found in the OTC ISIN Product Definition Document - Other.Other.Undefined.	DSB-ID DSB-2897
	<p>The PC agreed to the definition of an additional “catch all” template for the purpose of providing universal OTC derivative support to the industry. The PC expressed a preference for the creation of a single template for this function rather than separate templates for each asset class or instrument type.</p> <p>The applicable attributes for this Product Definition template reflects the CFI values as defined in ISO 10962 (CFI Code) – Third edition 2015-07-15 where the following categories and groups are supported.</p> <ul style="list-style-type: none"> a. Category [Instrument Type] <ul style="list-style-type: none"> Swaps Non-listed and complex listed options Forwards Others b. Group [Asset Class] <ul style="list-style-type: none"> Rates Commodities Equity Credit Foreign Exchange Others / Other Assets 	Service OTC ISIN
		Type New Template
		Owner M. Surop
		Version 3
		State Final
Scope	<ul style="list-style-type: none"> This CRF specifies the product definition required for the generation / retrieval of an OTC ISIN only. This CRF covers both the input (Request) and output (Record) templates. 	
Requirements	<ul style="list-style-type: none"> The full details of this Product Definition template can be found in the OTC ISIN Product Definition Document – Other.Other.Undefined. The proposed template should support the direct entry of CFI attributes in valid (six character) combinations only – including MMSXXX. The proposed template should support the entry of CFI attribute names rather than letters. The proposed template will derive a complete CFI code and FISN. The proposed template will not support the use of “X” as a substitute CFI value unless that letter is specified in ISO 10962 (CFI). The proposed template will not support the entry of an Underlier ID or Underlier Type. The OTC ISIN version of the proposed template will have the same functionality but will, in addition, support the input of an Expiry Date. 	

Impact Details	<p>This is a new OTC ISIN Product Definition template where attributes, values and codes are based on ISO 10962 Classification of financial instruments (CFI code) - Third edition 2015-07-15.</p> <p>The new OTC ISIN Product Definition template will support all Categories [Instrument Types] and Groups (Asset Classes) and will derive the following values based on the attributes selected.</p> <ol style="list-style-type: none"> a. Derivation of CFI Codes – See OTC ISIN Product Definition Document Section 4.2.1 User is able to select only one Category [Instrument Type] and Group [Asset Class]. Once Category and Group is selected, the user must select the CFI attributes and values where applicable. Once selected, the returned UPI Record must contain the complete CFI Codes with details provided in Appendix 2. b. Derivation of Full Name - See OTC ISIN Product Definition Document Section 4.2.2 The derived value of Full Name is based on the input CFI attributes where applicable long name is provided in Appendix 2. c. Derivation of Short Name (FISN) - See OTC ISIN Product Definition Document Section 4.2.3 The derived value of Short Name (FISN) is based on the input CFI attributes where applicable abbreviation is provided in Appendix 2. d. Derivation of Commodity Derivative Indicator - See OTC ISIN Product Definition Document Section 4.2.4 The derived value of Commodity Derivative Indicator is based on the input Category and Group provided in Section 4.2.4. e. Derivation of Issuer or Operator of the Trading Venue Identifier - See OTC ISIN Product Definition Document Section 4.2.5 The derived value of Issuer or Operator of the Trading Venue Identifier is fixed at “NA”.
Backward Compatibility	This is a new OTC ISIN product definition template where UPI record does not exist. Therefore, backward compatibility is not applicable.
Additional Information	
Reference	<ul style="list-style-type: none"> • ISO 10962 Classification of financial instruments (CFI code) - Third edition 2015-07-15 • Securities and related financial instruments — Financial Instrument Short Name (FISN) – ISO 18774: 2015 • OTC ISIN Product Definition Document - Other.Other.Undefined
Comments	<ul style="list-style-type: none"> • Users can select the undefined Product Definition as the last resort where product cannot be supported by a standard or non-standard specific product template. • The equivalent UPI Product Definition template is also required (see DSB-2831).