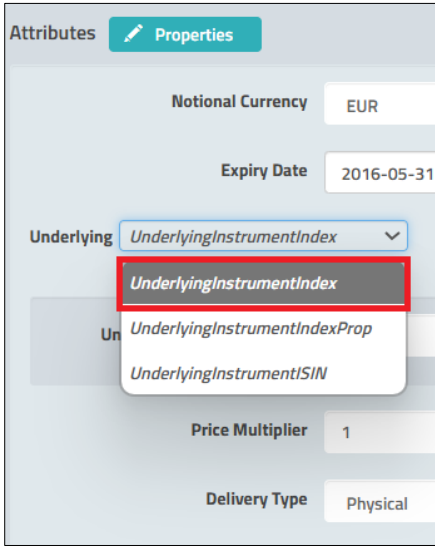
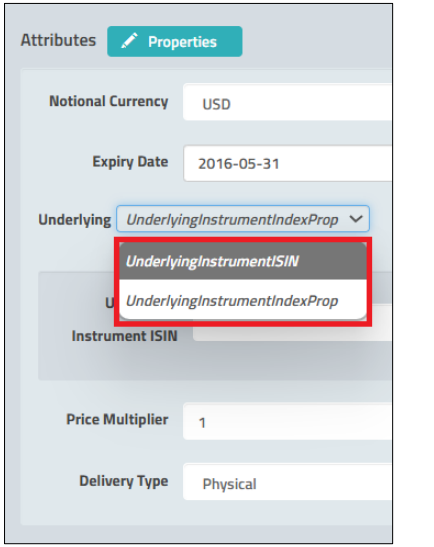
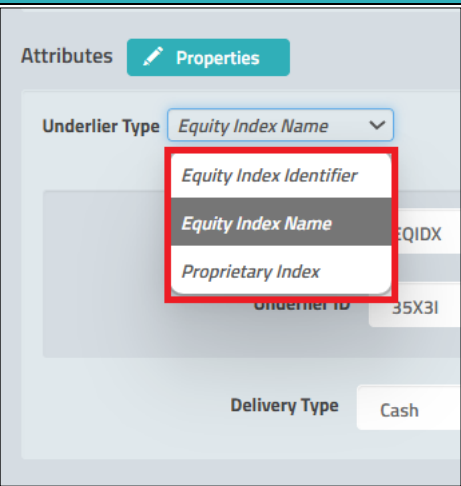
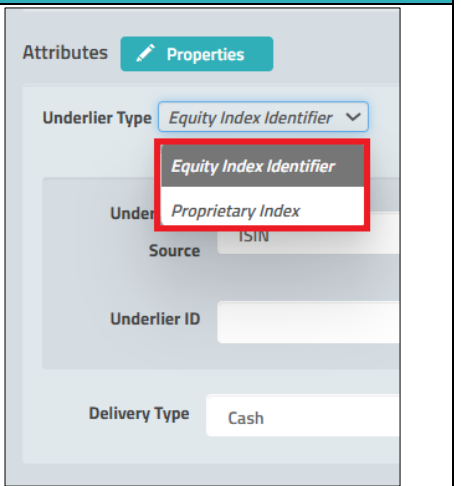


DERIVATIVES SERVICE BUREAU (DSB) LTD - Change Request Form

Version	State	Author	Date	Description
1	Draft	M. Surop	24 Feb 2025	Initial Document
2	Change	M. Surop	04 Apr 2025	<ul style="list-style-type: none"> Update Change Details section #2 to state that a single or multiple input of OTHER is permitted. Add Data Quality Report section
3	Change	M. Surop	27 May 2025	Update Change Details, Validation, and Appendix 3 sections
4	Change	M. Surop	02 Jun 2025	<ul style="list-style-type: none"> Update Change Details, Validation and Derivation sections. Add Full Name derivation rules in Appendix 3. Add Underlier Name derivation rules in Appendix 4.
5	Change	M. Surop	04 Jun 2025	<ul style="list-style-type: none"> Update Full Name derivation rules with additional Use Cases Add notes to derivation rules for ISO Underlying Instrument Index (Appendix 2) and Full Name (Appendix 3).
6	Change	M. Surop	22 Jul 2025	Update Validation error message for Underlying Instrument ISIN for Equity Basket and Non-Standard/Multi-Asset templates.

Title	OTC ISIN & UPI: Validation: Remove Equity Index Name And Support The Value Of 'OTHER' In Equity ISIN Attribute Level		
Background	Based on ESMA TTC , A total of 208 Equity Index Names (including the value of OTHER) are supported and maintained by the DSB through EquityIndex.json codeset that is used across UPI/ OTC ISIN services.	PICM-ID	PICM-29
	On 15th October 2024, the DRUID Sub-Committee approved the implementation of ISIN as Primary ID for Equity Indices – removing Index Names from the input (Request) and output (Record) templates for Equity and	DSB-ID	DSB-2583
		Service	UPI/ OTC ISIN
		Type	Validation

Title	<p>OTC ISIN & UPI: Validation: Remove Equity Index Name And Support The Value Of 'OTHER' In Equity ISIN Attribute Level</p>		
	<p>Multi-Asset/Non-Standard Product Definitions. This increases the coverage and reduces Index Name ambiguity. On 21st January 2025, the above was approved by the Product Committee.</p> <p>In addition, to support the creation of UPIs/ OTC ISINs where no Equity ISIN currently exists, on 18th February 2025, the Product Committee approved the proposed solution to support "OTHER" as a valid input in the Equity ISIN level.</p>		
Terms of Reference	Scope	<p>In-Scope:</p> <ul style="list-style-type: none"> This CRF covers the input (Request) and output (Record) templates for UPI/ OTC ISIN Asset Classes: Equity and Multi-Asset/Non-Standard of which Equity Index Name exists. <p>Out-Scope:</p> <ul style="list-style-type: none"> UPI/ OTC ISIN input (Request) and output (Record) templates for Asset Classes: Commodities, Credit, Foreign Exchange, Rates and Multi-Asset/Non-Standard (Other/Other/Undefined). 	
Requirement	<ul style="list-style-type: none"> Remove Equity Index Name from the input (Request) and output (Record) templates of UPI/ OTC ISIN services. Support the value of "OTHER" as a valid input of Equity ISIN in ISIN level to support the creation of UPIs/ OTC ISINs where no Equity ISIN currently exists. Remove the associated attributes to ISO Underlying Instrument Index such as Underlying Instrument Index Term Value; Underlying Instrument Index Term Unit (where default value = 0 DAYS). 		
Dependencies	Not applicable.		
Change Details	<p>At present, the underlying component contains the underlying instruments where user can select the following:</p> <ul style="list-style-type: none"> Underlying Instrument ISIN Underlying Instrument Index Underlying Instrument Index Prop <p>For each of the in-scope templates for UPI/ OTC ISIN, the following changes shall be made:</p> <p>I. <u>Remove Equity Index Name from the input (Request) and output (Record) templates</u></p> <p>Equity Index Name from the input (Request) and output (Record) templates shall be removed so user can only select the following underlying instruments:</p> <ul style="list-style-type: none"> Underlying Instrument ISIN Underlying Instrument Index Prop <p>Please refer to GUI illustrations below:</p> <div data-bbox="344 2024 1375 2076" style="background-color: #009688; color: white; padding: 5px; margin-top: 10px;"> <p>OTC ISIN</p> </div>		

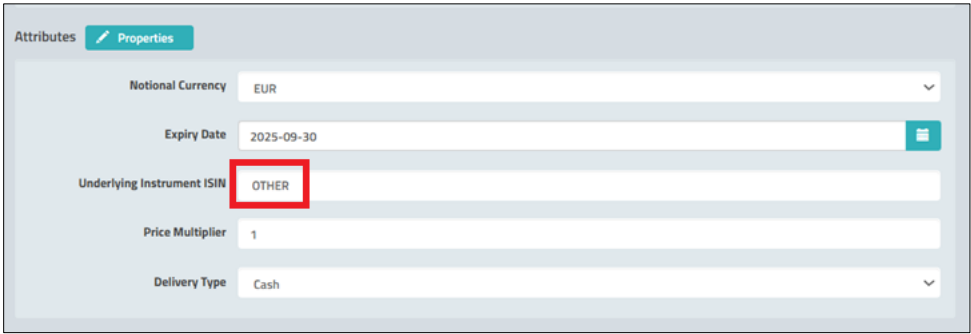
Title	OTC ISIN & UPI: Validation: Remove Equity Index Name And Support The Value Of 'OTHER' In Equity ISIN Attribute Level	
	<p>Request (Current DSB Implementation)</p> 	<p>Request (After change is implemented)</p> 
	UPI	
	<p>Request (Current DSB Implementation)</p> 	<p>Request (After change is implemented)</p> 
<p>2. <u>Support the value of “OTHER” as a valid input of Equity ISIN in the Equity ISIN attribute level</u></p> <p>At present, “OTHER” will be rejected when entered in ISIN level as it does not satisfy the existing validation. This is due to the DSB can only perform syntactic validation at the ISIN level. With the removal of Equity Index Name stated in Change Detail # 1, the DSB will continually support the value of “OTHER” as a valid input of Equity ISIN in ISIN attribute level of which details are provided in the Validation section. Once change is implemented, an exception to the current validation will be inserted to consider “OTHER” as a valid input value of Equity ISIN where user is able to input a single or multiple identical values of “OTHER” wherever applicable.</p>		

Title OTC ISIN & UPI: Validation: Remove Equity Index Name And Support The Value Of 'OTHER' In Equity ISIN Attribute Level

- A. For **OTC ISIN Equity Standard templates**, please refer to GUI illustrations below:
 - For Single Name Products:

OTC ISIN

Request (For Standard Templates)

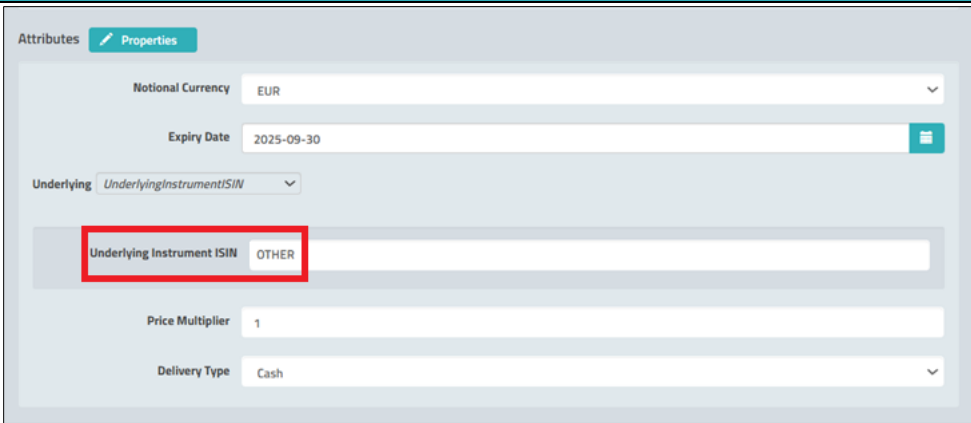


The screenshot shows a form with the following fields: Notional Currency (EUR), Expiry Date (2025-09-30), Underlying Instrument ISIN (OTHER), Price Multiplier (1), and Delivery Type (Cash). The 'Underlying Instrument ISIN' field is highlighted with a red box.

- For Single Index Products:

OTC ISIN

Request (For Standard Templates)



The screenshot shows a form with the following fields: Notional Currency (EUR), Expiry Date (2025-09-30), Underlying (UnderlyingInstrumentISIN), Underlying Instrument ISIN (OTHER), Price Multiplier (1), and Delivery Type (Cash). The 'Underlying Instrument ISIN' field is highlighted with a red box.

- B. For **OTC ISIN Equity Basket and Non Standard templates**, please refer to GUI illustrations below:

OTC ISIN

Request (For Basket and Non_Standard Templates)

Title OTC ISIN & UPI: Validation: Remove Equity Index Name And Support The Value Of 'OTHER' In Equity ISIN Attribute Level

The screenshot shows a form titled 'Underlying' with a 'Properties' tab. It features a section for 'Underlying Instrument ISIN' with two input fields, each containing the text 'OTHER'. Below these fields are several control buttons: a minus button, a plus button, and a button with a plus sign and 'All'. At the bottom of the form, there are three dropdown menus: 'Underlying Asset Type' set to 'Basket', 'Return or Payout Trigger' set to 'Price', and 'Delivery Type' set to 'Cash'.

- C. For **UPI Equity Standard templates**, please refer to GUI illustrations below:
- For Single Name Products:

The screenshot shows a form titled 'UPI Request (For Standard Templates)'. It has an 'Attributes' section with a 'Properties' tab. The 'Underlier ID Source' dropdown is set to 'ISIN'. The 'Underlier ID' text input field contains 'OTHER'. The 'Delivery Type' dropdown is set to 'Cash'.

- For Single Index Products:

The screenshot shows a form titled 'UPI Request (For Standard Templates)'. It has an 'Attributes' section with a 'Properties' tab. The 'Underlier Type' dropdown is set to 'Equity Index Identifier'. The 'Underlier ID Source' dropdown is set to 'ISIN'. The 'Underlier ID' text input field contains 'OTHER'. The 'Delivery Type' dropdown is set to 'Cash'.

Title OTC ISIN & UPI: Validation: Remove Equity Index Name And Support The Value Of 'OTHER' In Equity ISIN Attribute Level

- D. For **UPI Equity/ Forward/ Non Standard** where the selected Underlying Structure is a single underlier.
- Underlying Asset Type is a 'Single Stock'.

Request

Attributes **Properties**

Underlying Structure *Single Underlier* ▼

Underlying Asset Type *Single Stock* ▼

SingleStock

Underlier ID Source *ISIN* ▼

Underlier ID *OTHER*

Return or Payout Trigger *Contract for Difference (CFD)* ▼

Delivery Type *Cash* ▼

- Underlying Asset Type is an 'Index' and Underlier Type is an 'Equity Index Identifier'.

Request

Attributes **Properties**

Underlying Structure *Single Underlier* ▼

Underlying Asset Type *Index* ▼

Underlier Type *Equity Index Identifier* ▼

Underlier ID Source *ISIN* ▼

Underlier ID *OTHER*

Return or Payout Trigger *Contract for Difference (CFD)* ▼

Delivery Type *Cash* ▼

- Underlying Asset Type is an 'Options'.

Request

Title OTC ISIN & UPI: Validation: Remove Equity Index Name And Support The Value Of 'OTHER' In Equity ISIN Attribute Level

Attributes Properties

Underlying Structure *Single Underlier*

Underlying Asset Type *Options*

Options

Underlier ID Source *ISIN*

Underlier ID *OTHER*

Return or Payout Trigger *Contract for Difference (CFD)*

Delivery Type *Cash*

- Underlying Asset Type is a 'Futures'.

Request

Attributes Properties

Underlying Structure *Single Underlier*

Underlying Asset Type *Futures*

Futures

Underlier ID Source *ISIN*

Underlier ID *OTHER*

Return or Payout Trigger *Contract for Difference (CFD)*

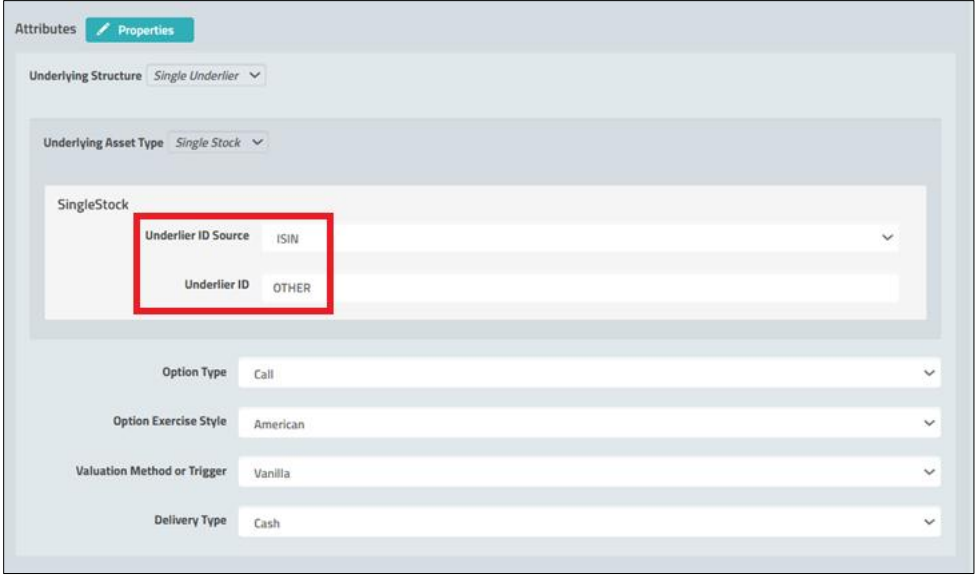
Delivery Type *Cash*

- E. For **UPI Equity/ Option/ Non Standard** where Underlying Structure is a single underlier.
- Underlying Asset Type is a 'Single Stock'.

Request

Title

OTC ISIN & UPI: Validation: Remove Equity Index Name And Support The Value Of 'OTHER' In Equity ISIN Attribute Level



Attributes Properties

Underlying Structure *Single Underlier*

Underlying Asset Type *Single Stock*

SingleStock

Underlier ID Source *ISIN*

Underlier ID *OTHER*

Option Type *Call*

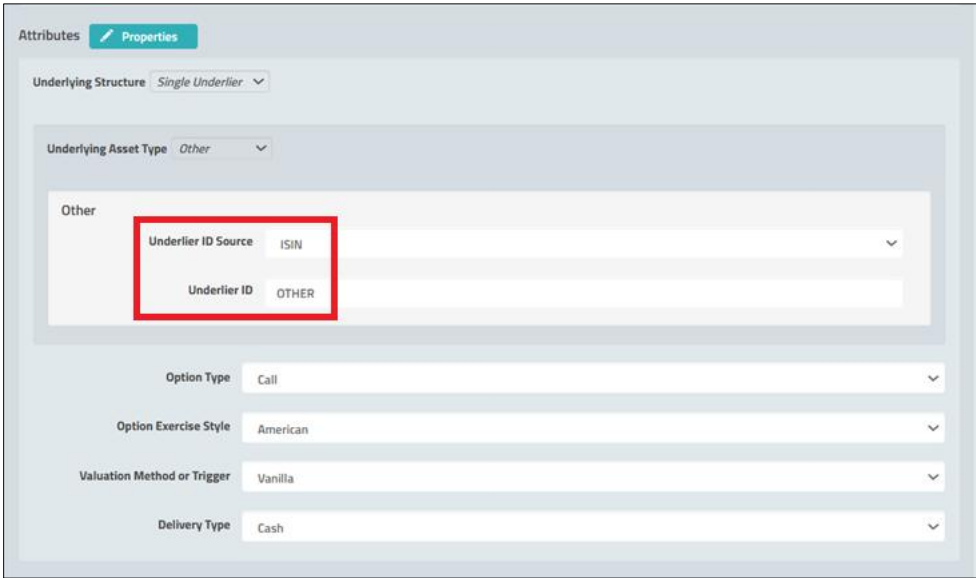
Option Exercise Style *American*

Valuation Method or Trigger *Vanilla*

Delivery Type *Cash*

- Underlying Asset Type is 'Other'.

Request



Attributes Properties

Underlying Structure *Single Underlier*

Underlying Asset Type *Other*

Other

Underlier ID Source *ISIN*

Underlier ID *OTHER*

Option Type *Call*

Option Exercise Style *American*

Valuation Method or Trigger *Vanilla*

Delivery Type *Cash*

- Underlying Asset Type is an 'Index' and Underlier Type is an 'Equity Index Identifier'.

Request

Title

OTC ISIN & UPI: Validation: Remove Equity Index Name And Support The Value Of 'OTHER' In Equity ISIN Attribute Level

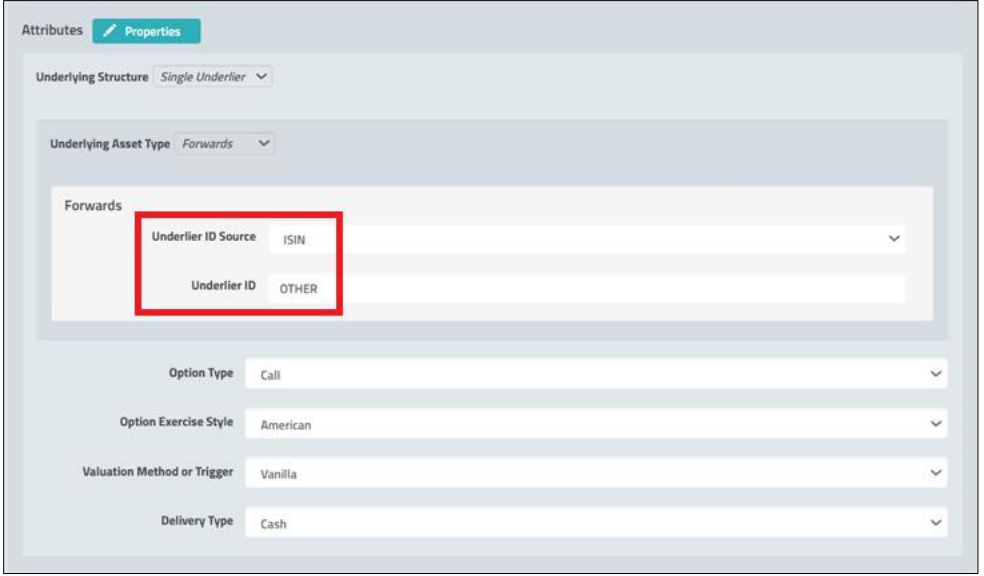
- Underlying Asset Type is an 'Options'.

Request

- Underlying Asset Type is a 'Forwards'.

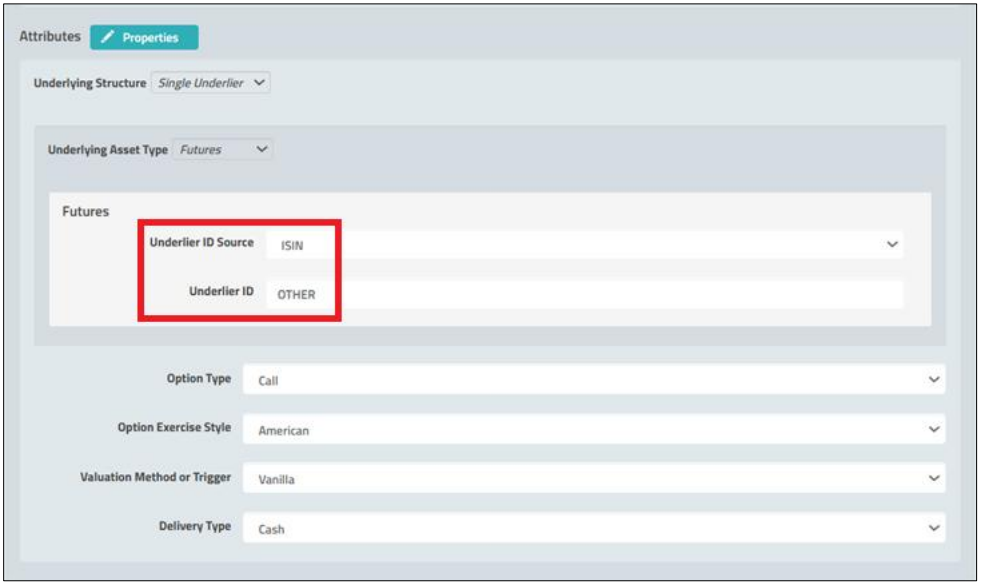
Request

Title OTC ISIN & UPI: Validation: Remove Equity Index Name And Support The Value Of 'OTHER' In Equity ISIN Attribute Level



- Underlying Asset Type is a 'Futures'.

Request



- F. For **UPI Equity/ Swap/ Non Standard** where Underlying Structure is a single underlier.
- Underlying Asset Type is a 'Single Stock'.

Request

Title

OTC ISIN & UPI: Validation: Remove Equity Index Name And Support The Value Of 'OTHER' In Equity ISIN Attribute Level

The screenshot shows the 'Attributes' section of a form. At the top, there are tabs for 'Attributes' and 'Properties'. Below them, 'Underlying Structure' is set to 'Single Underlier'. 'Underlying Asset Type' is set to 'Single Stock'. Under the 'SingleStock' section, a red box highlights two dropdown menus: 'Underlier ID Source' is set to 'ISIN' and 'Underlier ID' is set to 'OTHER'. Below this, 'Return or Payout Trigger' is set to 'Price' and 'Delivery Type' is set to 'Cash'.

- Underlying Asset Type is 'Other'.

Request

The screenshot shows the 'Attributes' section of a form. At the top, there are tabs for 'Attributes' and 'Properties'. Below them, 'Underlying Structure' is set to 'Single Underlier'. 'Underlying Asset Type' is set to 'Other'. Under the 'Other' section, a red box highlights two dropdown menus: 'Underlier ID Source' is set to 'ISIN' and 'Underlier ID' is set to 'OTHER'. Below this, 'Return or Payout Trigger' is set to 'Price' and 'Delivery Type' is set to 'Cash'.

- Underlying Asset Type is an 'Index' and Underlier Type is an 'Equity Index Identifier'.

Request

Title OTC ISIN & UPI: Validation: Remove Equity Index Name And Support The Value Of 'OTHER' In Equity ISIN Attribute Level

- G. For **UPI Multi-Asset Product Definitions** where Underlying Structure is a single underlier and Underlier Type is an 'Equity Identifier'.
 - Other/ Forward/ Non_Standard:

Request

- Other/ Option/ Non_Standard:

Request

Title

OTC ISIN & UPI: Validation: Remove Equity Index Name And Support The Value Of 'OTHER' In Equity ISIN Attribute Level

The screenshot shows a web form for 'Underlying Asset Class' with the following fields:

- Attributes** (Properties)
- Underlying Asset Class** (Properties)
- Equity** (Properties)
 - Underlying Structure: Single Underlier
 - Underlier Type: Equity Identifier
 - Underlier ID Source**: ISIN (highlighted in red)
 - Underlier ID**: OTHER (highlighted in red)
- Option Type: Call
- Option Exercise Style: American
- Valuation Method or Trigger: Vanilla
- Delivery Type: Cash

- Other/ Other/ Non_Standard:

Request

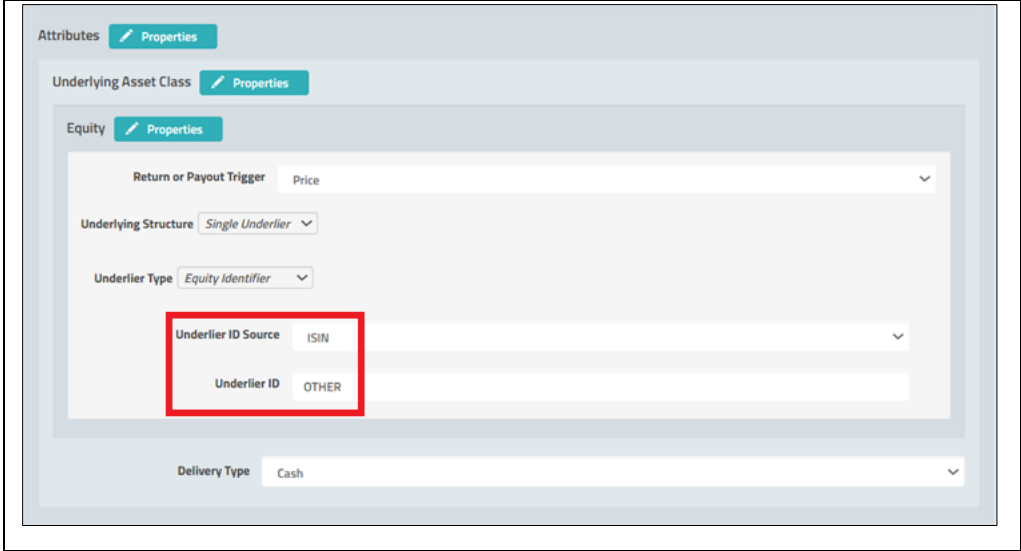
The screenshot shows a web form for 'Equity' with the following fields:

- Attributes** (Properties)
- Underlying Asset Class** (Properties)
- Equity** (Properties)
 - Return or Payout Trigger: Price
 - Underlying Structure: Single Underlier
 - Underlier Type: Equity Identifier
 - Underlier ID Source**: ISIN (highlighted in red)
 - Underlier ID**: OTHER (highlighted in red)
- Option Type: Call
- Option Exercise Style: American
- Valuation Method or Trigger: Vanilla
- Delivery Type: Cash

- Other/ Swap/ Non_Standard:

Request

Title OTC ISIN & UPI: Validation: Remove Equity Index Name And Support The Value Of 'OTHER' In Equity ISIN Attribute Level



3. **Remove the associated attributes to ISO Underlying Instrument Index in OTC ISIN output (Record) templates**

Since the Equity Index Name will be removed, the following associated attributes to ISO Underlying Instrument Index will also be removed in OTC ISIN output (Record) templates.

These associated attributes have default values of 0 DAYS.

- Underlying Instrument Index Term Value
- Underlying Instrument Index Term Unit

Note:

- The associated attributes to ISO Underlying instrument Index apply to OTC ISIN service only.
- The associated attributes were validated in Financial Instruments Reference Data System (FIRDS) where these attributes were not included in Equity products.

Please refer to GUI illustrations below:

OTC ISIN
Record (Current DSB Implementation)

Title OTC ISIN & UPI: Validation: Remove Equity Index Name And Support The Value Of 'OTHER' In Equity ISIN Attribute Level

Derived	
Full Name	Equity Swap Parameter_Return_Dividend_Single_Index GB0001383545 GBP 20260224
Classification Type	SEIDXC
Commodity Derivative Indicator	FALSE
Issuer or Operator of the Trading Venue Identifier	NA
Short Name	NA/Swaps Idx Div GBP 20260224
Underlying Asset Type	Index
Return or Payout Trigger	Dividend
ISO Underlying Instrument Index	
Underlying Instrument Index Term Value	0
Underlying Instrument Index Term Unit	DAYS

OTC ISIN
Record (After change is implemented)

Derived	
Full Name	Equity Swap Parameter_Return_Dividend_Single_Index GB0001383545 GBP 20260224
Classification Type	SEIDXC
Commodity Derivative Indicator	FALSE
Issuer or Operator of the Trading Venue Identifier	NA
Short Name	NA/Swaps Idx Div GBP 20260224
Underlying Asset Type	Index
Return or Payout Trigger	Dividend
ISO Underlying Instrument Index	

4. For input (Request) and output (Record) templates changes, please refer to the following OTC ISIN/ UPI Product Definition Spreadsheets below:
- [Changes to ISIN-Product-Definitions-EQUITY.xlsx](#)
 - [Changes to ISIN-Product-Definitions-OTHER.xlsx](#)
 - [Changes to UPI-Product-Definitions-EQUITY.xlsx](#)
 - [Changes to UPI-Product-Definitions-OTHER.xlsx](#)

Title	OTC ISIN & UPI: Validation: Remove Equity Index Name And Support The Value Of 'OTHER' In Equity ISIN Attribute Level	
Validation	<p>The following validations will apply:</p> <ol style="list-style-type: none"> 1. Underlying Instrument ISIN <ul style="list-style-type: none"> • The input text by user must be in 12 characters or in uppercase "OTHER". <ul style="list-style-type: none"> ○ 1st 2 characters: alpha (the prefix of the input ISIN must correspond to a valid ISIN prefix that is listed in the RA list of ISIN prefixes made available by ANNA. Please refer to UPI & ISIN Product Validation). ○ The input text must not have a prefix of "EZ" or "QZ". ○ Next 9 characters: alphanumeric. ○ Last character: check sum (as defined in ISO 6166: 2013). • 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 <code>^(?!(EZ QZ))(OTHER [A-Z]{2}[A-Z0-9]{9}[0-9])\$</code>. • If the input text of underlying ISIN is identical, the following validations will apply: <ul style="list-style-type: none"> ○ For Underlying Instrument ISIN attribute where the input is a 12-char code, the input text must be unique. Otherwise, an error message will apply after hitting create: "Error: Underlying Instrument ISIN: Array must have unique items". ○ For underlying ISIN "OTHER", the input text must accept a single or multiple identical values of "OTHER" where applicable. Please refer to Appendix 3 for the impacted product templates. • A syntactic validation is being performed to confirm an ISIN when hitting create. • If the input ISIN is not aligned with the pattern and conformed with the syntactic validation after hitting create, the following error messages will apply: <ol style="list-style-type: none"> a. For Equity Standard templates: "Error:/Attributes/Underlying: instance failed to match exactly one schema (matched 0 out of 2)" b. For Equity Basket and Non_Standard templates: Error: /Attributes/Underlying/UnderlyingInstrumentISIN/0: ECMA 262 regex <code>"^(?!(EZ QZ))(OTHER [A-Z]{2}[A-Z0-9]{9}[0-9])\$" does not match input string "<invalid input>"</code> c. For multi-asset product templates: Error: /Attributes/UnderlyingAssetClass/XXX/Underlying/UnderlyingInstrumentISIN/0: ECMA 262 regex <code>"^(?!(EZ QZ))(OTHER [A-Z]{2}[A-Z0-9]{9}[0-9])\$" does not match input string "<invalid input>"</code> 2. For validations applicable to Underlying Asset Type, please refer to Appendix I. 3. Other validation remains unchanged. 	
Normalization	<ul style="list-style-type: none"> • Since the Equity Index Name will be removed from the input (Request) and output (Record) templates, the normalization of translating the Equity Index Names into its equivalent Equity ISIN will not apply. • Other normalization remains unchanged. 	
Derivation	YES	<ul style="list-style-type: none"> • For ISO Underlying Instrument Index derivation rules, please refer to Appendix 2. • For Full Name (FISN) derivation rules, please refer to Appendix 3. • For Underlier Name derivation rules, please refer to Appendix 4.

Title	OTC ISIN & UPI: Validation: Remove Equity Index Name And Support The Value Of 'OTHER' In Equity ISIN Attribute Level	
		<ul style="list-style-type: none"> Other derivation remains unchanged.
	CFI SERVICE	This Change Request Form (CRF) does not impact the CFI Service.
Product Templates	Please refer to Appendix 5 .	
User Impact	YES	Users will need to download the updated impacted templates to access the updated validation rules of Underlying Instrument ISIN.
	Versions	The version number of all in-scope Record templates will be impacted.
Backward Compatibility	<p>Once change is implemented, each of the in-scope template will no longer backward compatible. However, below functionalities are expected to be performed as follows:</p> <ol style="list-style-type: none"> Retrieve UPI/ISIN Record by UPI/ISIN – Users can retrieve UPI/ISIN record details if they input the valid UPI/ISIN created by DSB. This includes the Underlying Instrument Index Term Value/Term Unit with default values of <u>0 DAYS</u>. Search for UPI/ISIN Record – Users can search UPI/ISIN record with the provided attribute details based in the Search Guide document. Users can continue to search existing UPI/ISIN record that has the value of OTHER in the Equity Index Name level. After the release, user can search for UPI/ISIN records that has the value of OTHER in the Equity ISIN level. Retrieve or Create UPI/ISIN Record – Users can create UPI/ISIN if they populate the request template and retrieve the record UPI/ISIN if the said attributes are valid and an existing DSB UPI/ISIN. However, if the user retrieves UPI/ISIN created after the release with OTHER in the Equity Index Name level, user will not be able to retrieve the existing UPI/ISIN. Retrieve No Create by Attribute – Users can retrieve UPI/ISIN with their provided required attributes and returns DSB created ISINs if they input valid value otherwise user request will be rejected. This will not proceed user to create UPI/ISIN but to retrieve if the required attributes have an existing record. Also, if the user retrieves UPI/ISIN created after the release with the value of OTHER in the Equity Index Name level, user will not be able to retrieve the existing UPI/ISIN. 	
Use Cases	<p>For each of the in-scope templates:</p> <ul style="list-style-type: none"> Valid Request: <ol style="list-style-type: none"> Select the value of OTHER within the impacted attribute(s). Search for products that makes use of the value of OTHER as valid input of Equity ISIN. The value of OTHER as a valid input of Equity ISIN shall be in accordance with the validations stated on this CRF. Invalid Request: <ol style="list-style-type: none"> API users send in a payload that contains the value of OTHER in the Equity Index Name level. 	

Title	OTC ISIN & UPI: Validation: Remove Equity Index Name And Support The Value Of 'OTHER' In Equity ISIN Attribute Level	
Data Quality Report	YES	This CRF impacts the generation of UPI OTHER Notification Report under DSB-2038/DSB-4334.
Documentation	<p>The following DSB documents are to be updated:</p> <p>a. <u>OTC ISIN Product Definitions:</u></p> <ul style="list-style-type: none"> • ISIN-EQ SWP 034: Equity.Swap.Non_Standard • ISIN-EQ SWP 035: Equity.Swap.Parameter_Return_Dividend_Basket • ISIN-EQ SWP 036: Equity.Swap.Parameter_Return_Dividend_Single_Index • ISIN-EQ SWP 037: Equity.Swap.Parameter_Return_Dividend_Single_Name • ISIN-EQ SWP 038: Equity.Swap.Parameter_Return_Variance_Basket • ISIN-EQ SWP 039: Equity.Swap.Parameter_Return_Variance_Single_Index • ISIN-EQ SWP 040: Equity.Swap.Parameter_Return_Variance_Single_Name • ISIN-EQ SWP 041: Equity.Swap.Parameter_Return_Volatility_Basket • ISIN-EQ SWP 042: Equity.Swap.Parameter_Return_Volatility_Single_Index • ISIN-EQ SWP 043: Equity.Swap.Parameter_Return_Volatility_Single_Name • ISIN-EQ SWP 044: Equity.Swap.Portfolio_Swap • ISIN-EQ SWP 045: Equity.Swap.Portfolio_Swap_Other • ISIN-EQ SWP 046: Equity.Swap.Portfolio_Swap_Single_Index • ISIN-EQ SWP 047: Equity.Swap.Portfolio_Swap_Single_Name • ISIN-EQ SWP 048: Equity.Swap.Price_Return_Basic_Performance_Basket • ISIN-EQ SWP 049: Equity.Swap.Price_Return_Basic_Performance_Basket_CFD • ISIN-EQ SWP 050: Equity.Swap.Price_Return_Basic_Performance_Single_Index • ISIN-EQ SWP 051: Equity.Swap.Price_Return_Basic_Performance_Single_Index_CFD • ISIN-EQ SWP 052: Equity.Swap.Price_Return_Basic_Performance_Single_Name • ISIN-EQ SWP 053: Equity.Swap.Price_Return_Basic_Performance_Single_Name_CFD • ISIN-EQ FWD 065: Equity.Forward.Non_Standard • ISIN-EQ FWD 066: Equity.Forward.Price_Return_Basic_Performance_Basket • ISIN-EQ FWD 067: Equity.Forward.Price_Return_Basic_Performance_Basket_CFD • ISIN-EQ FWD 068: Equity.Forward.Price_Return_Basic_Performance_Single_Index • ISIN-EQ FWD 069: Equity.Forward.Price_Return_Basic_Performance_Single_Index_CFD • ISIN-EQ FWD 070: Equity.Forward.Price_Return_Basic_Performance_Single_Name • ISIN-EQ FWD 071: Equity.Forward.Price_Return_Basic_Performance_Single_Name_CFD • ISIN-EQ OPT 093: Equity.Option.Basket • ISIN-EQ OPT 094: Equity.Option.Non_Standard • ISIN-EQ OPT 095: Equity.Option.Single_Index • ISIN-EQ OPT 096: Equity.Option.Single_Name • ISIN-OT SWP 056: Other.Swap.Non_Standard • ISIN-OT FWD 079: Other.Forward.Non_Standard • ISIN-OT OPT 104: Other.Option.Non_Standard • ISIN-OT OTH 105: Other.Other.Non_Standard <p>b. <u>UPI Product Definitions:</u></p> <ul style="list-style-type: none"> • UPI-EQ SWP 034: Equity.Swap.Non_Standard 	

Title	OTC ISIN & UPI: Validation: Remove Equity Index Name And Support The Value Of 'OTHER' In Equity ISIN Attribute Level
	<ul style="list-style-type: none"> • UPI-EQ SWP 036: Equity.Swap.Parameter_Return_Dividend_Single_Index • UPI-EQ SWP 037: Equity.Swap.Parameter_Return_Dividend_Single_Name • UPI-EQ SWP 039: Equity.Swap.Parameter_Return_Variance_Single_Index • UPI-EQ SWP 040: Equity.Swap.Parameter_Return_Variance_Single_Name • UPI-EQ SWP 042: Equity.Swap.Parameter_Return_Volatility_Single_Index • UPI-EQ SWP 043: Equity.Swap.Parameter_Return_Volatility_Single_Name • UPI-EQ SWP 045: Equity.Swap.Portfolio_Swap_Other • UPI-EQ SWP 046: Equity.Swap.Portfolio_Swap_Single_Index • UPI-EQ SWP 047: Equity.Swap.Portfolio_Swap_Single_Name • UPI-EQ SWP 050: Equity.Swap.Price_Return_Basic_Performance_Single_Index • UPI-EQ SWP 051: Equity.Swap.Price_Return_Basic_Performance_Single_Index_CFD • UPI-EQ SWP 052: Equity.Swap.Price_Return_Basic_Performance_Single_Name • UPI-EQ SWP 053: Equity.Swap.Price_Return_Basic_Performance_Single_Name_CFD • UPI-EQ FWD 065: Equity.Forward.Non_Standard • UPI-EQ FWD 068: Equity.Forward.Price_Return_Basic_Performance_Single_Index • UPI-EQ FWD 069: Equity.Forward.Price_Return_Basic_Performance_Single_Index_CFD • UPI-EQ FWD 070: Equity.Forward.Price_Return_Basic_Performance_Single_Name • UPI-EQ FWD 071: Equity.Forward.Price_Return_Basic_Performance_Single_Name_CFD • UPI-EQ OPT 094: Equity.Option.Non_Standard • UPI-EQ OPT 095: Equity.Option.Single_Index • UPI-EQ OPT 096: Equity.Option.Single_Name • UPI-OT SWP 056: Other.Swap.Non_Standard • UPI-OT FWD 079: Other.Forward.Non_Standard • UPI-OT OPT 104: Other.Option.Non_Standard • UPI-OT OTH 105: Other.Other.Non_Standard <p>c. UPI/OTC ISIN Product Definition Spreadsheets:</p> <ul style="list-style-type: none"> • UPI Equity Product Definition Spreadsheet • UPI Non_Standard Product Definition Spreadsheet • OTC ISIN Equity Product Definition Spreadsheet • OTC ISIN Non_Standard Product Definition Spreadsheet <p>d. UPI/OTC ISIN Other Product Documents:</p> <ul style="list-style-type: none"> • UPI & OTC ISIN Product Definition Data Dictionary This document provides the user with a description of the attribute, its corresponding enumerated values, its sources and validation where applicable based on the product definition for UPI/ OTC ISIN services. • UPI & OTC ISIN Product Validation This document provides the user with the validation rules where applicable based on the product definition for UPI/ OTC ISIN services. • Best Practice & FAQs This document provides the user with the best practices within the UPI/ OTC ISIN services. • FAQ Product Information The section in ANNA DSB website which specifies the general best practices and FAQs for UPI/ OTC ISIN services.

Title	OTC ISIN & UPI: Validation: Remove Equity Index Name And Support The Value Of 'OTHER' In Equity ISIN Attribute Level
References	Not applicable
Additional Comments	<p>The DSB PC DRUID Subcommittee was formulated by the PC to define a workable strategy for the support of Equity Index Underliers (UPI/OTC ISIN) that will ensure sufficient coverage, simplify the input method, put into a place a plan for continual improvement of data quality and will act as a model for indices within other asset classes.</p> <p>Following extensive analysis including a review of historical instruments and indices, the PC approved the DRUID subcommittee's recommendation to implement ISIN as the Primary ID and to remove Equity Index Names from the Request and Record product templates. Additionally, this change has introduced the support of "OTHER" as an input in the Equity ISIN level as the existing enumeration of "OTHER" will be removed along with the Equity Index Name. Users are advised to only use ISIN, Other or Index Prop as an Underlier for Equity products.</p> <p>The DSB continues to work in partnership with ANNA to extend, improve coverage and data quality of the ISIN, where required.</p> <p>For more details, please refer to the PC Meeting Minutes from 04 March 2025 as well as the requirements above.</p> <p>https://www.anna-dsb.com/download/pc-meeting-minutes-of-the-4th-march-2025/</p> <p>Additionally, https://www.anna-dsb.com/download/pc-meeting-minutes-of-the-9th-january-2024/</p> <p>DRUID Subcommittee meeting minutes (term4) can be found here: https://www.anna-dsb.com/document-archive/?wpdmc=druid</p>

APPENDIX I

The tables below provide validation logic specific to Underlying Asset Type where Underlying Instrument ISIN 'OTHER' is supported as a valid input in Equity ISIN level.

- OTC ISIN: Equity/ Swap/ Non_Standard:

Attribute	Underlying Asset Type		
Source Attribute	Source Value	Validation Method	Result
Underlying Instrument ISIN	Single ISIN (OTHER)	Mapped to =>	'Single Stock', 'Index', or 'Other'
	Multiple ISIN (OTHER)	Mapped to =>	'Basket'
Any combination of ISIN/ Index Prop	ISIN/ Index Prop	Mapped to =>	'Basket'

- OTC ISIN: Equity/ Option/ Non_Standard:

Attribute	Underlying Asset Type		
Source Attribute	Source Value	Validation Method	Result
Underlying Instrument ISIN	Single ISIN (OTHER)	Mapped to =>	'Single Stock', 'Index', 'Options', 'Forwards', 'Futures', or 'Other'
	Multiple ISIN (OTHER)	Mapped to =>	'Basket', 'Options', 'Forwards', 'Futures', or Other'
Any combination of ISIN/ Index Prop	ISIN/ Index Prop	Mapped to =>	'Basket'

- OTC ISIN: Equity/ Forward/ Non_Standard:

Attribute	Underlying Asset Type		
Source Attribute	Source Value	Validation Method	Result
Underlying Instrument ISIN	Single ISIN (OTHER)	Mapped to =>	'Single Stock', 'Index', 'Options' or 'Futures'
	Multiple ISIN (OTHER)	Mapped to =>	'Basket', 'Options', or 'Futures'
Any combination of ISIN/ Index Prop	ISIN/ Index Prop	Mapped to =>	'Basket'

- UPI: Equity/ Swap/ Non_Standard:

Attribute	Underlying Asset Type			
Underlying Structure	Source Underlier Type	Source Value	Validation Method	Result
Single Underlier	Single Stock	Single ISIN (OTHER)	Mapped to =>	'Single Stock'
Single Underlier	Index (Equity Index Identifier)	Single ISIN (OTHER)	Mapped to =>	'Index'
Single Underlier	Other	Single ISIN (OTHER)	Mapped to =>	'Other'

Note: If the Underlying Structure is Basket, users can only select 'Basket' as the Underlying Asset Type.

- UPI: Equity/ Option/ Non_Standard:

Attribute	Underlying Asset Type			
Underlying Structure	Source Underlier Type	Source Value	Validation Method	Result
Single Underlier	Single Stock	Single ISIN (OTHER)	Mapped to =>	'Single Stock'
Single Underlier	Index (Equity Index Identifier)	Single ISIN (OTHER)	Mapped to =>	'Index'
Single Underlier	Other	Single ISIN (OTHER)	Mapped to =>	'Other'
Single Underlier	Options	Single ISIN (OTHER)	Mapped to =>	'Options'
Single Underlier	Forwards	Single ISIN (OTHER)	Mapped to =>	'Forwards'
Single Underlier	Futures	Single ISIN (OTHER)	Mapped to =>	'Futures'

Note: If the Underlying Structure is Basket, users can select 'Basket', 'Options', 'Forwards', 'Futures', or 'Other' as the Underlying Asset Type.

- UPI: Equity/ Forward/ Non_Standard:

Attribute	Underlying Asset Type			
Underlying Structure	Source Underlier Type	Source Value	Validation Method	Result
Single Underlier	Single Stock	Single ISIN (OTHER)	Mapped to =>	'Single Stock'
Single Underlier	Index (Equity Index Identifier)	Single ISIN (OTHER)	Mapped to =>	'Index'
Single Underlier	Options	Single ISIN (OTHER)	Mapped to =>	'Options'
Single Underlier	Futures	Single ISIN (OTHER)	Mapped to =>	'Futures'

Note: If the Underlying Structure is Basket, users can select 'Basket', 'Options', or 'Futures' as the Underlying Asset Type.

APPENDIX 2

The table below provides the derivation logic specific to the ISO Underlying Instrument Index where 'OTHER' is supported as a valid input in Equity ISIN level which applies to OTC ISIN service only.

- a. For OTC ISIN Single Name templates, ISO Underlying Instrument Index does not apply.
- b. For OTC ISIN Single Index templates:
 - Equity.Forward.Price_Return_Basic_Performance_Single_Index
 - Equity.Forward.Price_Return_Basic_Performance_Single_Index_CFD
 - Equity.Option.Single_Index
 - Equity.Swap.Price_Return_Basic_Performance_Single_Index
 - Equity.Swap.Parameter_Return_Dividend_Single_Index
 - Equity.Swap.Parameter_Return_Variance_Single_Index
 - Equity.Swap.Price_Return_Basic_Performance_Single_Index_CFD
 - Equity.Swap.Parameter_Return_Volatility_Single_Index
 - Equity.Swap.Portfolio_Swap_Single_Index

Attribute		ISO Underlying Instrument Index		
Scenario	Source Attribute	Source Value	Derivation Method	Result
Single ISIN (12-char)	Underlying Instrument ISIN	CA2265344028	Mapped to =>	""
Single ISIN (OTHER)	Underlying Instrument ISIN	OTHER	Mapped to =>	""
Single Index Prop	Underlying Instrument Index Prop	34810-JPGMUKMV	Mapped to =>	JPGMUKMV

c. For Basket / Non_Standard templates:

- Equity.Forward.Price_Return_Basic_Performance_Basket
- Equity.Forward.Price_Return_Basic_Performance_Basket_CFD
- Equity.Forward.Non_Standard
- Equity.Option.Basket
- Equity.Option.Non_Standard
- Equity.Swap.Portfolio_Swap
- Equity.Swap.Price_Return_Basic_Performance_Basket
- Equity.Swap.Price_Return_Basic_Performance_Basket_CFD
- Equity.Swap.Parameter_Return_Dividend_Basket
- Equity.Swap.Parameter_Return_Variance_Basket
- Equity.Swap.Parameter_Return_Volatility_Basket
- Equity.Swap.Non_Standard
- Other.Forward.Non_Standard
- Other.Option.Non_Standard
- Other.Other.Non_Standard
- Other.Swap.Non_Standard

Attribute		ISO Underlying Instrument Index		
Scenario	Source Attribute	Source Value	Derivation Method	Result
Multiple ISINs (OTHER)	Underlying Instrument ISIN 1	OTHER	Mapped to =>	""
	Underlying Instrument ISIN 2	OTHER		
Multiple ISINs (12-char)	Underlying Instrument ISIN 1	JP9010100007	Mapped to =>	""
	Underlying Instrument ISIN 2	CA2265344028		
Multiple Index Prop	Underlying Instrument Index Prop 1	34810-JPGMUKMV	Mapped to =>	Multiple Indices
	Underlying Instrument Index Prop 2	92467-CSFSTUEU		
Combination of a single ISIN (OTHER), single ISIN (12-char), single Index Prop	Underlying Instrument ISIN 1	CA2265344028	Mapped to =>	JPGMUKMV
	Underlying Instrument ISIN 2	OTHER		

	Underlying Instrument Index Prop 1	34810-JPGMUKMV		
Combination of multiple ISINs (OTHER), multiple ISINs (12-char), multiple Index Prop	Underlying Instrument ISIN 1	JP9010100007	Mapped to =>	Multiple Indices
	Underlying Instrument ISIN 2	CA2265344028		
	Underlying Instrument ISIN 3	OTHER		
	Underlying Instrument ISIN 4	OTHER		
	Underlying Instrument Index Prop 1	34810-JPGMUKMV		
	Underlying Instrument Index Prop 2	92467-CSFSTUEU		

Note: For Multi-Asset/Non_Standard templates, ISO Underlying Instrument Index is derived from the input Underlying Instrument Index from Asset Class (Credit) and Underlying Instrument Index Prop from Asset Classes (Commodities, Credit and Equity).

APPENDIX 3

The table below provides the derivation rules of Full Name (FISN) where 'OTHER' is supported as a valid input in Equity ISIN level which applies to OTC ISIN service only.

a. For OTC ISIN Single Name templates:

- Equity.Forward.Price_Return_Basic_Performance_Single_Name_CFD
- Equity.Option.Single_Name
- Equity.Swap.Price_Return_Basic_Performance_Single_Name
- Equity.Swap.Parameter_Return_Dividend_Single_Name
- Equity.Swap.Parameter_Return_Variance_Single_Name
- Equity.Swap.Price_Return_Basic_Performance_Single_Name_CFD
- Equity.Swap.Parameter_Return_Volatility_Single_Name
- Equity.Swap.Portfolio_Swap_Single_Name
- Equity.Swap.Portfolio_Swap_Other

Attribute	Full Name		
Structure	Asset Class + Instrument Type + Product + Underlying Instrument ISIN + Notional Currency + Expiry Date		
Example	Equity Swap Parameter_Return_Dividend_Single_Name GB00BH4HKS39 EUR 20240707		
Source	RTS23/Field2 - Instrument Full Name		
Source Attribute	Source Value	Derivation Method	Result
Asset Class	Equity	Fixed Value	Equity
Instrument Type	Forward	Mapped to =>	Forward
	Option	Mapped to =>	Option
	Swap	Mapped to =>	Swap
Product	e.g., Parameter_Return_Dividend_Single_Name	Extracted value =>	e.g., Parameter_Return_Dividend_Single_Name
Underlying Instrument ISIN	e.g., GB00BH4HKS39	Extracted value =>	e.g., GB00BH4HKS39
	e.g. OTHER	Extracted value =>	e.g. OTHER
Notional Currency	Notional Currency	Mapped Enumeration	e.g., USD, EUR, GBP
Expiry Date	Expiry Date	Date Format (YYYYMMDD)	20240707

b. For OTC ISIN Single Index templates:

- Equity.Forward.Price_Return_Basic_Performance_Single_Index
- Equity.Forward.Price_Return_Basic_Performance_Single_Index_CFD
- Equity.Option.Single_Index
- Equity.Swap.Price_Return_Basic_Performance_Single_Index
- Equity.Swap.Parameter_Return_Dividend_Single_Index
- Equity.Swap.Parameter_Return_Variance_Single_Index
- Equity.Swap.Price_Return_Basic_Performance_Single_Index_CFD
- Equity.Swap.Parameter_Return_Volatility_Single_Index
- Equity.Swap.Portfolio_Swap_Single_Index

Attribute	Full Name		
Structure	Asset Class + Instrument Type + Product + Underlying Instrument ISIN / ISO Underlying Instrument Index + Notional Currency + Expiry Date		
Example	Equity Swap Parameter_Return_Dividend_Single_Index GB0001383545 EUR 20230803		
Source	RTS23/Field2 - Instrument Full Name		
Source Attribute	Source Value	Derivation Method	Result
Asset Class	Equity	Fixed Value	Equity
Instrument Type	Forward	Mapped to =>	Forward
	Option	Mapped to =>	Option
	Swap	Mapped to =>	Swap
Product	e.g., Parameter_Return_Dividend_Single_Index	Extracted value =>	e.g., Parameter_Return_Dividend_Single_Index
Underlying Instrument ISIN/ISO Underlying Instrument Index	e.g., GB0001383545	Extracted value =>	e.g., GB0001383545
	e.g., OTHER	Extracted value =>	e.g., OTHER
	e.g., JPMUKMV	Extracted value =>	e.g., JPMUKMV
Notional Currency	Notional Currency	Mapped Enumeration	e.g., USD, EUR, GBP
Expiry Date	Expiry Date	Date Format (YYYYMMDD)	20230803

c. For OTC ISIN Basket / Non_Standard templates:

- Equity.Forward.Price_Return_Basic_Performance_Basket
- Equity.Forward.Price_Return_Basic_Performance_Basket_CFD
- Equity.Forward.Non_Standard
- Equity.Option.Basket
- Equity.Option.Non_Standard
- Equity.Swap.Portfolio_Swap
- Equity.Swap.Price_Return_Basic_Performance_Basket
- Equity.Swap.Price_Return_Basic_Performance_Basket_CFD
- Equity.Swap.Parameter_Return_Dividend_Basket
- Equity.Swap.Parameter_Return_Variance_Basket
- Equity.Swap.Parameter_Return_Volatility_Basket
- Equity.Swap.Non_Standard

Attribute	Full Name			
Structure	Asset Class + Instrument Type + Product + Underlying Instruments + Notional Currency + Expiry Date			
Example	Equity Forward Price_Return_Basic_Performance_Basket NL0000000107 Multiple Indices EUR 20240905			
Source	RTS23/Field2 - Instrument Full Name			
Source Attribute	Source Value	Derivation Method	Result	
Asset Class	Equity	Fixed Value	Equity	
Instrument Type	Forward	Mapped to =>	Forward	
	Option	Mapped to =>	Option	
	Swap	Mapped to =>	Swap	
Product	e.g., Price_Return_Basic_Performance_Basket	Extracted value =>	e.g., Price_Return_Basic_Performance_Basket	
Underlying Instruments	Underlying Instrument ISIN	e.g., NL0000000107	Extracted value =>	e.g., NL0000000107
		Multiple ISINs (12-char)	Mapped to =>	Multiple ISINs
		e.g., OTHER	Extracted value =>	e.g., OTHER
		Multiple ISINs (OTHER)	Mapped to =>	Multiple ISINs
		Combination of a single ISIN (12-char) and a single ISIN (OTHER)	Mapped to =>	Multiple ISINs
		e.g., 34810-JPOSTEDM	Extracted value =>	e.g., JPOSTEDM

	Underlying Instrument Index Prop	Multiple Index Prop	Mapped to =>	Multiple Indices
	Combination of a single ISIN (12-char) and a single Index Prop	e.g., NL0000000107	Mapped to =>	NL0000000107 JPOSTEDM
		e.g., 34810-JPOSTEDM		
	Combination of a single ISIN (OTHER) and a single Index Prop	e.g., OTHER	Mapped to =>	OTHER JPOSTEDM
		e.g., 34810-JPOSTEDM		
	Combination of a single ISIN (12-char) and multiple Index Prop	NL0000000107	Mapped to =>	NL0000000107 Multiple Indices
		Multiple Index Prop		
	Combination of a single ISIN (OTHER) and multiple Index Prop	OTHER	Mapped to =>	OTHER Multiple Indices
		Multiple Index Prop		
	Combination of a single ISIN (12-char), a single ISIN (OTHER) and a single Index Prop	e.g., NL0000000107	Mapped to =>	Multiple ISINs JPOSTEDM
		e.g., OTHER		
		e.g., 34810-JPOSTEDM		
	Combination of a single ISIN (12-char), a single ISIN (OTHER) and multiple Index Prop	e.g., NL0000000107	Mapped to =>	Multiple ISINs Multiple Indices
		e.g., OTHER		
		e.g., 34810-JPOSTEDM		
		e.g., 34810-JPJISMO		
	Combination of multiple ISINs (12- char), multiple ISINs (OTHER) and multiple Index Prop	e.g., NL0000000107	Mapped to =>	Multiple ISINs Multiple Indices
		e.g., CA2265344028		
		e.g., OTHER		
		e.g., OTHER		
		e.g., 34810-JPOSTEDM		
		e.g., 34810-JPJISMO		
Notional Currency	Notional Currency		Mapped Enumeration	e.g., USD, EUR, GBP
Expiry Date	Expiry Date		Date Format (YYYYMMDD)	20240905

d. For OTC ISIN Multi-Asset templates, if the Asset Class selected is Equity, the following FISN structure will apply:

- Other.Forward.Non_Standard
- Other.Option.Non_Standard
- Other.Other.Non_Standard
- Other.Swap.Non_Standard

Attribute	Full Name			
Structure	Asset Class + Instrument Type + Product + Underlying Instruments + Expiry Date			
Example	Other Swap Non_Standard Multiple ISINs Multiple Indices 20230913			
Source	RTS23/Field2 - Instrument Full Name			
Source Attribute	Source Value	Derivation Method	Result	
Asset Class	Other	Fixed Value	Other	
Instrument Type	Forward	Mapped to =>	Forward	
	Option	Mapped to =>	Option	
	Other	Mapped to =>	Other	
	Swap	Fixed Abbreviation	Swap	
Product	Non_Standard	Fixed Abbreviation	Non_Standard	
Underlying Instruments	Underlying Instrument ISIN	e.g., US87331AAB08	Extracted value =>	US87331AAB08
		Multiple ISINs (12-char)	Mapped to =>	Multiple ISINs
		e.g., OTHER	Extracted value =>	OTHER
		Multiple ISINs (OTHER)	Mapped to =>	Multiple ISINs
		Combination of a single ISIN (12-char) and a single ISIN (OTHER)	Mapped to =>	Multiple ISINs
	ISO Underlying Instrument Index	e.g., JPI6LMO	Extracted value =>	JPI6LMO
		Multiple Index Prop	Mapped to =>	Multiple Indices
	Combination of a single ISIN (12-char) and a single Index Prop	e.g., NL0000000107	Mapped to =>	NL0000000107 JPOSTEDM
		e.g., 34810-JPOSTEDM		
	Combination of a single ISIN (OTHER) and a single Index Prop	e.g., OTHER	Mapped to =>	OTHER JPOSTEDM
		e.g., 34810-JPOSTEDM		

	Combination of a single ISIN (12-char) and multiple Index Prop	NL0000000107	Mapped to =>	NL0000000107 Multiple Indices
		Multiple Index Prop		
	Combination of a single ISIN (OTHER) and multiple Index Prop	OTHER	Mapped to =>	OTHER Multiple Indices
		Multiple Index Prop		
	Combination of a single ISIN (12-char), a single ISIN (OTHER) and a single Index Prop	e.g., NL0000000107	Mapped to =>	Multiple ISINs JPOSTEDM
	e.g., OTHER			
	e.g., 34810-JPOSTEDM			
	Combination of a single ISIN (12-char), a single ISIN (OTHER) and multiple Index Prop	e.g., NL0000000107	Mapped to =>	Multiple ISINs Multiple Indices
		e.g., OTHER		
		Multiple Index Prop		
	Combination of multiple ISINs (12-char), multiple ISINs (OTHER) and multiple Index Prop	e.g., NL0000000107	Mapped to =>	Multiple ISINs Multiple Indices
		e.g., CA2265344028		
		e.g., OTHER		
		Multiple Index Prop		
Expiry Date	Expiry Date		Date Format (YYYYMMDD)	20230913

Note: For Multi-Asset/Non_Standard templates, Underlying Instrument ISIN is derived from the input Underlying Instrument ISIN from Asset Classes (Credit, Equity, Rates) whereas ISO Underlying Instrument Index is derived from the input Underlying Index Prop from Asset Classes (Commodities, Credit and Equity).

APPENDIX 4

The table below provides the derivation rules of Underlier Name where 'OTHER' is supported as a valid underlying in the Equity ISIN attribute level which applies to UPI service only.

Attribute	Underlier Name		
Underlying Asset	Underlier Name Source	Underlier Name Source Attribute	Underlier Name
Underlying ID with Underlying ID Source [ISIN]	UPI record	Underlying Instrument ISIN where the input is a single ISIN (OTHER)	OTHER
Basket	UPI record	If the underlying structure selected is 'Basket', in accordance with ISO 4914, there is no need to define individual constituents within these templates.	Basket

APPENDIX 5

The table below provides the list of impacted OTC ISIN/ UPI Product Definition templates.

Asset Class	Instrument Type	Product	OTC ISIN		UPI	
			Single value "OTHER"	Multiple identical values "OTHER"	Single value "OTHER"	
Equity	Forward	Price_Return_Basic_Performance_Single_Index	✓	x	✓	
		Price_Return_Basic_Performance_Single_Index_CFD	✓	x	✓	
		Price_Return_Basic_Performance_Single_Name	✓	x	✓	
		Price_Return_Basic_Performance_Single_Name_CFD	✓	x	✓	
		Price_Return_Basic_Performance_Basket	✓	✓	x	
		Price_Return_Basic_Performance_Basket_CFD	✓	✓	x	
		Non_Standard	✓	✓	✓	
	Option	Single_Index	✓	x	✓	
		Single_Name	✓	x	✓	
		Basket	✓	✓	x	
		Non_Standard	✓	✓	✓	
	Swap		Price_Return_Basic_Performance_Single_Index	✓	x	✓

Asset Class	Instrument Type	Product	OTC ISIN		UPI
			Single value "OTHER"	Multiple identical values "OTHER"	Single value "OTHER"
		Parameter_Return_Dividend_Single_Index	✓	x	✓
		Parameter_Return_Dividend_Single_Name	✓	x	✓
		Parameter_Return_Variance_Single_Index	✓	x	✓
		Parameter_Return_Variance_Single_Name	✓	x	✓
		Price_Return_Basic_Performance_Single_Name	✓	x	✓
		Price_Return_Basic_Performance_Single_Name_CFD	✓	x	✓
		Price_Return_Basic_Performance_Single_Index_CFD	✓	x	✓
		Parameter_Return_Volatility_Single_Index	✓	x	✓
		Parameter_Return_Volatility_Single_Name	✓	x	✓
		Portfolio_Swap_Single_Index	✓	x	✓
		Portfolio_Swap	✓	✓	x
		Portfolio_Swap_Other	✓	x	✓
		Portfolio_Swap_Single_Name	✓	x	✓
		Price_Return_Basic_Performance_Basket_CFD	✓	✓	x

Asset Class	Instrument Type	Product	OTC ISIN		UPI
			Single value "OTHER"	Multiple identical values "OTHER"	Single value "OTHER"
		Parameter_Return_Volatility_Basket	✓	✓	x
		Price_Return_Basic_Performance_Basket	✓	✓	x
		Parameter_Return_Dividend_Basket	✓	✓	x
		Parameter_Return_Variance_Basket	✓	✓	x
		Non_Standard	✓	✓	✓
Other	Forward	Non_Standard	✓	✓	✓
	Option	Non_Standard	✓	✓	✓
	Other	Non_Standard	✓	✓	✓
	Swap	Non_Standard	✓	✓	✓

Note: For UPI Basket products, in accordance with ISO 4914, there is no need to define individual constituents within these templates, and so Underlier Input Method does not apply.