DERIVATIVES SERVICE BUREAU (DSB) LTD

# Equity : Forward : Price_Return_Basic_Performance_Basket

## ISIN Product Definition

## Version 1

| Date | Status | Version | Revision Details |
|---|---|---|---|
| 26 Sep 2023 | Draft | 1 | Initial Version |

# Contents

# 1. Introduction

This document is designed to act as a manual for users to interpret the Product Definitions in the DSB OTC ISIN Service.

This document provides the user with a detailed description of the ISIN Product Definition content such as attribute enumerations, validation, normalization, and derivation where applicable.

## 1.1 Associated Documentation

The reference documents below contain values and information maintained by the DSB for consistency and ease of access.

These documents are made available on the ANNA DSB website (Product Definitions page):

| Title | Description | Location |
|---|---|---|
| **Enumerations Document** | Lists all fixed values used for a product | Enumerations section |
| **Product Definition Data Dictionary** | Defines attributes in the Request and Record templates; and from which they are referenced on | |
| **Product Definition Validations and Normalizations Document** | Specifies details on validation and normalization rules | Other Documents section |
| **Best Practice Guidelines and FAQs** | Lists answers to queries raised by users and provides guidance on the use of the templates | |
| **GitHub Environment Section** | ANNA DSB Github Environment where the JSON templates for each product is found | |

# 2. Product Taxonomy

## 2.1 CFI Taxonomy

Source: ISO 10962 (CFI Code) – Third edition 2015-07-15

| Attr # | Title | Values | Name | Description |
|---|---|---|---|---|
| | **Instrument (Category)** | **J** | Forward | |
| | **Asset Class (Group)** | **E** | Equity | |
| **Attr #1** | **Underlying Assets** | **B** | Basket | A defined basket of instruments |
| **Attr #2** | **Not applicable/undefined** | **X** | Not applicable/ undefined | Not applicable/undefined |
| **Attr #3** | **Return or payout trigger** | **S** | Spread-bet | The payout is determined by the movement in the reference price of the underlying instrument to its price at expiry (or the price when the holder wishes to close out) multiplied by an agreed amount per point movement |
| | | **F** | Forward Price of Underlying Instrument | Forward price of underlying instrument |
| **Attr #4** | **Delivery Type** | **C** | Cash | Cash |
| | | **P** | Physical | Physical |

## 2.2 ISDA Taxonomy

The table below is based on the products identified as part of the ISDA 2.0 taxonomy.

| Asset Class | Base Product | Sub-Product | Transaction Type | DSB Product Definition Name |
|---|---|---|---|---|
| Equity | Forward | Price Return Basic Performance | Basket | Price_Return_Basic_Performance_Basket |

# 3. Request Template

The Request Template describes the input message received by the OTC ISIN service.

Users can find the detailed description of this template in the Equity spreadsheet that contains the layout of all templates. This can be found in the Equity section of the Product Definitions page on the ANNA DSB website.

Change details of the template can be found on the appropriate Github page.

| Template name | Template details | Release |
|---|---|---|
| **Request.Equity.Forward.Price_Return_Basic_Performance_Basket.InstRefDataReporting.json** | Initial version | Initial |

## 3.1 Validation Rules

- For non-specific product validation rules, please refer to ISIN Product Definition Validations and Normalizations Document (See Section 1.1).
- For enumerations, please refer to the associated ISIN Product Definition Enumeration document for the impacted attributes (See Section 1.1).

# 4. Record Template

The Record Template describes the record returned by the OTC ISIN service.

Users can find the detailed description of this template in the Equity spreadsheet that contains the layout of all templates. This can be found in the Equity section of the Product Definitions page on the ANNA DSB website.

Change details of the template can be found on the appropriate Github page.

| Version | Template name | Template details |
|---|---|---|
| **V1** | **Equity.Forward.Price_Return_Basic_Performance_Basket.InstRefDataReporting.V1.json** | Initial version |
| **V1M1** | **Equity.Forward.Price_Return_Basic_Performance_Basket.InstRefDataReporting.V1M1.json** | Added Parent UPI |

## 4.1 Normalization Rules

For non-specific product normalization rules, please refer to the Product Definition Validations and Normalizations (See Section 1.1).

## 4.2 Derivation Rules

This section describes the derivations of product attributes highlighted in the Record Template.

### 4.2.1 Full Name

| 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 | | Fixed Abbreviation | Forward |
| **Product** | Price_Return_Basic_Performance_Basket | | Fixed Abbreviation | Price_Return_Basic_Performance_Basket |
| | | e.g., NL0000000107 | Extracted value => | e.g., NL0000000107 |

| | | | | |
|---|---|---|---|---|
| **Underlying Instruments** | Underlying Instrument ISIN | Multiple Input ISIN | Mapped to => | Multiple ISINs |
| | Underlying Instrument Index | e.g., MSCI WORLD PR USD | Extracted value => | e.g., MSCI WORLD PR |
| | | Multiple Instrument Indices | Mapped to => | Multiple Indices |
| | Underlying Instrument Index Prop | e.g., 34810-JPOSTEDM | Extracted value => | e.g., JPOSTEDM |
| | | Multiple Index Props | Mapped to => | Multiple Indices |
| | Combination of Instrument Indices and Instrument Index Prop | e.g., MSCI WORLD PR USD, 34810-JPOSTEDM | Mapped to => | Multiple Indices |
| **Notional Currency** | Notional Currency | | Mapped Enumeration | e.g., USD, EUR, GBP |
| **Expiry Date** | Expiry Date | | Date Format (YYYYMMDD) | 20240905 |

### 4.2.2 Classification Type

| Attribute | Classification Type | | |
|---|---|---|---|
| **Structure** | Instrument Type + Asset Class + Underlying Asset Type + X + Return or Payout Trigger + Delivery Type | | |
| **Example** | JEBXFC | | |
| **Source** | ISO 10962 (CFI) – Third edition 2015-07-15 | | |
| **Source Attribute** | **Source Value** | **Derivation Method** | **Result** |
| **Instrument Type** | Forward | Fixed Mapping | J |
| **Asset Class** | Equity | Fixed Mapping | E |
| **Underlying Asset Type** | Basket | Fixed Mapping | B |
| **Not applicable/undefined** | Not applicable/undefined | Fixed Mapping | X |
| | Spreadbets | Mapped to => | S |

| | | | |
|---|---|---|---|
| **Return or Payout Trigger** | Forward price of underlying instrument | Mapped to => | F |
| **Delivery Type** | CASH | Mapped to => | C |
| | PHYS | Mapped to => | P |

### 4.2.3 Short Name

| Attribute | Short Name | | |
|---|---|---|---|
| **Structure** | "NA" + "/" + Instrument Type + Underlying Asset Type + Return or Payout Trigger + Notional Currency + Expiry Date | | |
| **Example** | NA/Fwd Bskt Fwd Pr EUR 20240905 | | |
| **Source** | [ISO 18774](ISO 18774) (Financial Instrument Short Name) - First edition 2015-11 | | |
| **Source Attribute** | **Source Value** | **Derivation Method** | **Result** |
| **Issuer Name** | None | Fixed Value | NA/ |
| **Instrument Type** | Forward | Fixed Abbreviation | Fwd |
| **Underlying Asset Type** | Basket | Fixed Abbreviation | Bskt |
| **Return or Payout Trigger** | Spreadbets | Mapped to => | Spread |
| | Forward price of underlying instrument | Mapped to => | Fwd Pr |
| **Notional Currency** | Notional Currency | Mapped Enumeration | e.g., USD, EUR, GBP |
| **Expiry Date** | Expiry Date | Date Format (YYYYMMDD) | 20240905 |

### 4.2.4 ISO Underlying Instrument Index

| Attribute | ISO Underlying Instrument Index | | |
|---|---|---|---|
| **Source Attribute** | **Source Value** | **Derivation Method** | **Result** |
| Underlying Instrument Index | e.g., MSCI WORLD PR USD | Extracted value => | e.g., MSCI WORLD PR |
| | Multiple Input Index | Mapped to => | Multiple Indices |
| Underlying Instrument Index Prop | e.g., 34810-JPOSTEDM | Extracted value => | e.g., JPOSTEDM |
| | Multiple Input Index Prop | Mapped to => | Multiple Indices |

# 5. Supplementary Information

## 5.1 Best Practice Guidelines

Please refer to Best Practice Guidelines and FAQs (See Section 1.1).

## 5.2 Additional Comments

The short name abbreviation for Underlying Asset Type [Single Stock] within the Equity Asset Class is “Sgle Stk” whereas Equity Swap Portfolio Swap Single Name uses “SStk”.

# 6. Appendix I - OTC ISIN-UPI Mapping

This section describes the mapping between the ISIN and UPI input attributes.

| ISIN Input Attributes | Mapping Logic | UPI Input Attributes | Example UPI Value | Comments |
|---|---|---|---|---|
| Asset Class | Direct Map | Asset Class | Equity | |
| Instrument Type | Direct Map | Instrument Type | Forward | |
| Use Case | Direct Map | Product | Price_Return_Basic_Performance_Basket | |
| Level | Set to “UPI” | Level | UPI | |
| Notional Currency | No Mapping | | | |
| Expiry Date | No Mapping | | | |
| Underlying Instrument ISIN | No Mapping | | | |
| Underlying Instrument Index | No Mapping | | | |
| Underlying Instrument Index Prop | No Mapping | | | |
| Price Multiplier | No Mapping | | | |
| Return or Payout Trigger | Direct Map | Return or Payout Trigger | Forward price of underlying instrument | |
| Delivery Type | Direct Map | Delivery Type | CASH | |