

DERIVATIVES SERVICE BUREAU (DSB) LTD

Equity : Forward :
Price_Return_Basic_Performance_Single_Name_CFD

ISIN Product Definition

Version I

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I. 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.

I.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	Other Documents section
Product Definition Validations and Normalizations Document	Specifies details on validation and normalization rules	
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	S	Single Stock	Single equity stock
Attr #2	Not applicable/undefined	X	Not applicable/ undefined	Not applicable/undefined
Attr #3	Return or payout trigger	C	Contract For Difference	Contract for difference
Attr #4	Delivery	C	Cash	The contract will settle as cash on the performance of the contract at maturity
		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	Contract For Difference	Price Return Basic Performance	Single Name	Price_Return_Basic_Performance_Single_Name_CFD

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_Single_Name_CFD.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 I.I](#)).
- For enumerations, please refer to the associated ISIN Product Definition Enumeration document for the impacted attributes (See [Section I.I](#)).

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 Rates spreadsheet that contains the layout of all templates. This can be found in the Rates 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
VI	Equity.Forward.Price_Return_Basic_Performance_Single_Name_CFD.InstRefDataReporting.VI.json	Initial version
VIMI	Equity.Forward.Price_Return_Basic_Performance_Single_Name_CFD.InstRefDataReporting.VIMI.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 Instrument ISIN + Notional Currency + Expiry Date		
Example	Equity Forward Price_Return_Basic_Performance_Single_Name_CFD GB00BH4HKS39 GBP 20200820		
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_Single_Name_CFD	Fixed Abbreviation	Price_Return_Basic_Performance_Single_Name_CFD

Underlying Instrument ISIN	e.g., GB00BH4HKS39	Extracted value =>	e.g., GB00BH4HKS39
Notional Currency	Notional Currency	Mapped Enumeration	e.g., USD, EUR, GBP
Expiry Date	Expiry Date	Date Format (YYYYMMDD)	20200820

4.2.2 Classification Type

Attribute	Classification Type		
Structure	Instrument Type + Asset Class + Underlying Asset Type + X + Return or Payout Trigger + Delivery Type		
Example	JESXCP		
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	Single Stock	Fixed Mapping	S
Not applicable/undefined	Not applicable/undefined	Fixed Mapping	X
Return or Payout Trigger	Contract For Difference	Fixed Mapping	C
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 Sgle Stk CFD GBP 20200820		
Source	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	Single Stock	Fixed Abbreviation	Sgle Stk
Return or Payout Trigger	Contract For Difference	Fixed Abbreviation	CFD
Notional Currency	Notional Currency	Mapped Enumeration	e.g., USD, EUR, GBP
Expiry Date	Expiry Date	Date Format (YYYYMMDD)	20200820

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_Single_Name_CFD	
Level	Set to "UPI"	Level	UPI	
Notional Currency	No Mapping			
Expiry Date	No Mapping			
Underlying Instrument ISIN	Map to	Underlier ID	GB00BH4HKS39	
	Set to "ISIN, FIGI, CUSIP, SEDOL"	Underlier ID Source	ISIN	
Price Multiplier	No Mapping			
Delivery Type	Direct Map	Delivery Type	PHYS	