

DERIVATIVES SERVICE BUREAU (DSB) LTD

Equity : Swap :
Price_Return_Basic_Performance_Basket_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)	S	Swap	
	Asset Class (Group)	E	Equity	
Attr #1	Underlying Assets	B	Basket	A bespoke, synthetic portfolio of underlying assets whose components have been agreed for a specific over-the-counter (OTC) derivative by the parties to the transaction
Attr #2	Return or payout trigger	C	Contract for Difference	Contract for difference
Attr #3	Not applicable/undefined	X	Not applicable/undefined	Not applicable/undefined
Attr #4	Delivery Type	C	Cash	Cash
		P	Physical	Physical
		E	Elect at Settlement	Elect at Settlement

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	Basket	Price_Return_Basic_Performance_Basket_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.Swap.Price_Return_Basic_Performance_Basket_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 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
VI	Equity.Swap.Price_Return_Basic_Performance_Basket_CFD.InstRefDataReporting.VI.json	Initial version
VIMI	Equity.Swap.Price_Return_Basic_Performance_Basket_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 Instruments + Notional Currency + Expiry Date			
Example	Equity Swap Price_Return_Basic_Performance_Basket_CFD GB0030632714 Multiple Indices EUR 20240618			
Source	RTS23/Field2 - Instrument Full Name			
Source Attribute	Source Value	Derivation Method	Result	
Asset Class	Equity	Fixed Value	Equity	
Instrument Type	Swap	Fixed Abbreviation	Swap	
Product	Price_Return_Basic_Performance_Basket_CFD	Fixed Abbreviation	Price_Return_Basic_Performance_Basket_CFD	

Underlying Instruments	Underlying Instrument ISIN	e.g., GB0030632714	Extracted value =>	e.g., GB0030632714
		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., 34810-JPOSTEDM
		Multiple Index Props	Mapped to =>	Multiple Indices
	Combination of Instrument Indices and Instrument Index Props	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)	20240618

4.2.2 Classification Type

Attribute	Classification Type		
Structure	Instrument Type + Asset Class + Underlying Asset Type + Return or Payout Trigger + X + Delivery Type		
Example	SEBCXP		
Source	ISO 10962 (CFI) – Third edition 2015-07-15		
Source Attribute	Source Value	Derivation Method	Result
Instrument Type	Swap	Fixed Mapping	S
Asset Class	Equity	Fixed Mapping	E
Underlying Asset Type	Basket	Fixed Mapping	B
Return or Payout Trigger	Contract for Difference	Fixed Mapping	C

Not applicable/undefined	Not applicable/undefined	Fixed Mapping	X
Delivery Type	CASH	Mapped to =>	C
	PHYS	Mapped to =>	P
	OPTL	Mapped to =>	E

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/Swaps Bskt CFD EUR 20240618		
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	Swap	Fixed Abbreviation	Swaps
Underlying Asset Type	Basket	Fixed Abbreviation	Bskt
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)	20240618

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 Instrument Type within the Equity and Foreign_Exchange Asset Classes is “Swaps” whereas Rates and Commodities Asset Classes uses “Swap”.

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	Swap	
Use Case	Direct Map	Product	Price_Return_Basic_Performance_Basket_CFD	
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			
Delivery Type	Direct Map	Delivery Type	PHYS	