

## DERIVATIVES SERVICE BUREAU (DSB) LTD

Equity : Swap :  
Price\_Return\_Basic\_Performance\_Single\_Index

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
<b>Enumerations Document</b>	Lists all fixed values used for a product	Enumerations section
<b>Product Definition Data Dictionary</b>	Defines attributes in the Request and Record templates; and from which they are referenced on	Other Documents section
<b>Product Definition Validations and Normalizations Document</b>	Specifies details on validation and normalization rules	
<b>Best Practice Guidelines and FAQs</b>	Lists answers to queries raised by users and provides guidance on the use of the templates	
<b>GitHub Environment Section</b>	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
	<b>Instrument (Category)</b>	<b>S</b>	Swap	
	<b>Asset Class (Group)</b>	<b>E</b>	Equity	
<b>Attr #1</b>	<b>Underlying Assets</b>	<b>I</b>	Index	An equity index swap in which cash flows are exchanged based on the percentage change in one or more stock indices for a specific period with previously agreed re-set dates; the swap is cash settled and based on notional principal amounts
<b>Attr #2</b>	<b>Return or payout trigger</b>	<b>P</b>	Price	Price return equity swap, similar to a total return swap, except that dividends are not passed through to the buyer
		<b>T</b>	Total Return	Total return
		<b>M</b>	Others	Miscellaneous
<b>Attr #3</b>	<b>Not applicable/undefined</b>	<b>X</b>	Not applicable/undefined	Not applicable/undefined
<b>Attr #4</b>	<b>Delivery Type</b>	<b>C</b>	Cash	Cash
		<b>P</b>	Physical	Physical
		<b>E</b>	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	Swap	Price Return Basic Performance	Single Index	Price_Return_Basic_Performance_Single_Index

### 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
<b>Request.Equity.Swap.Price_Return_Basic_Performance_Single_Index.InstRefDataReporting.json</b>	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_Single_Index.InstRefDataReporting.VI.json	Initial version
VIMI	Equity.Swap.Price_Return_Basic_Performance_Single_Index.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		
<b>Structure</b>	Asset Class + Instrument Type + Product + Underlying Instruments + Notional Currency + Expiry Date		
<b>Example</b>	Equity Swap Price_Return_Basic_Performance_Single_Index GB0001383545 EUR 20241016		
<b>Source</b>	RTS23/Field2 - Instrument Full Name		
Source Attribute	Source Value	Derivation Method	Result
<b>Asset Class</b>	Equity	Fixed Value	Equity
<b>Instrument Type</b>	Swap	Fixed Abbreviation	Swap
<b>Product</b>	Price_Return_Basic_Performance_Single_Index	Fixed Abbreviation	Price_Return_Basic_Performance_Single_Index

<b>Underlying Instruments</b>	Underlying Instrument ISIN	e.g., GB0001383545	Extracted value =>	e.g., GB0001383545
	ISO Underlying Instrument Index	e.g., MSCI EM USD	Extracted value =>	e.g., MSCI EM
		e.g., 34810-JPCFNAMR	Extracted value =>	e.g., JPCFNAMR
<b>Notional Currency</b>	Notional Currency		Mapped Enumeration	e.g., USD, EUR, GBP
<b>Expiry Date</b>	Expiry Date		Date Format (YYYYMMDD)	20241016

#### 4.2.2 Classification Type

Attribute	Classification Type		
<b>Structure</b>	Instrument Type + Asset Class + Underlying Asset Type + Return or Payout Trigger + X + Delivery Type		
<b>Example</b>	SEIPXC		
<b>Source</b>	<a href="#">ISO 10962</a> (CFI) – Third edition 2015-07-15		
Source Attribute	Source Value	Derivation Method	Result
<b>Instrument Type</b>	Swap	Fixed Mapping	S
<b>Asset Class</b>	Equity	Fixed Mapping	E
<b>Underlying Asset Type</b>	Index	Fixed Mapping	I
<b>Return or Payout Trigger</b>	Price	Mapped to =>	P
	Total Return	Mapped to =>	T
	Other	Mapped to =>	M
<b>Not applicable/undefined</b>	Not applicable/undefined	Fixed Mapping	X
<b>Delivery Type</b>	CASH	Mapped to =>	C
	PHYS	Mapped to =>	P
	OPTL	Mapped to =>	E

### 4.2.3 Short Name

Attribute	Short Name		
<b>Structure</b>	"NA" + "/" + Instrument Type + Underlying Asset Type + Return or Payout Trigger + Notional Currency + Expiry Date		
<b>Example</b>	NA/Swaps Idx Pr EUR 20241016		
<b>Source</b>	<a href="#">ISO 18774</a> (Financial Instrument Short Name) - First edition 2015-11		
Source Attribute	Source Value	Derivation Method	Result
<b>Issuer Name</b>	None	Fixed Value	NA/
<b>Instrument Type</b>	Swap	Fixed Abbreviation	Swaps
<b>Underlying Asset Type</b>	Index	Fixed Abbreviation	Idx
<b>Return or Payout Trigger</b>	Price	Mapped to =>	Pr
	Total Return	Mapped to =>	Tot Rtn
	Other	Mapped to =>	Oth
<b>Notional Currency</b>	Notional Currency	Mapped Enumeration	e.g., USD, EUR, GBP
<b>Expiry Date</b>	Expiry Date	Date Format (YYYYMMDD)	20241016

### 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 EM USD	Extracted value =>	e.g., MSCI EM
Underlying Instrument Index Prop	e.g., 34810-JPCFNAMR	Extracted value =>	e.g., JPCFNAMR



## 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 Asset Class is “Swaps” whereas Rates Asset Class uses “Swap”.

## 6. Appendix I - OTC ISIN-UPI Mapping

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

OneOf	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_Single_Index	
	Level	Set to "UPI"	Level	UPI	
	Notional Currency	No Mapping			
	Expiry Date	No Mapping			
A	Underlying Instrument ISIN	Set to "Equity Index Identifier"	Underlier Type	Equity Index Identifier	"One Of" Underlier Type
		Map to	Underlier ID	GB0001383545	
		Set to "ISIN"	Underlier ID Source	ISIN	
B	Underlying Instrument Index	Set to "Equity Index Name"	Underlier Type	Equity Index Name	"One Of" Underlier Type
		Map to	Underlier ID	MSCI EM USD	
		Set to "EQIDX"	Underlier ID Source	EQIDX	
C	Underlying Instrument Index Prop	Set to "Proprietary Index"	Underlier Type	Proprietary Index	"One Of" Underlier Type
		Map to	Underlier ID	34810-JPCFNAMR	
		Set to "PROP"	Underlier ID Source	PROP	
	Return or Payout Trigger	Direct Map	Return or Payout Trigger	Price	
	Price Multiplier	No Mapping			
	Delivery Type	Direct Map	Delivery Type	CASH	