

## DERIVATIVES SERVICE BUREAU (DSB) LTD

### Foreign Exchange : Forward : Contract for Difference

#### ISIN Product Definition

#### Version I

Date	Status	Version	Revision Details
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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>J</b>	Forward	
	<b>Asset Class (Group)</b>	<b>F</b>	Foreign Exchange	
<b>Attr #1</b>	<b>Underlying Assets</b>	<b>T</b>	Spot	An option on an FX transaction in which two parties agree to buy one currency against selling another currency at an agreed price for settlement on the spot date
<b>Attr #2</b>	<b>Not applicable/undefined</b>	<b>X</b>	Not applicable/undefined	Not applicable/undefined
<b>Attr #3</b>	<b>Return or Payout Trigger</b>	<b>C</b>	Contract for Difference	
<b>Attr #4</b>	<b>Delivery Type</b>	<b>C</b>	Cash	The discharge of an obligation by payment or receipt of a net cash amount instead of payment or delivery by both parties
		<b>P</b>	Physical	The meeting of a settlement obligation under a derivative contract through the receipt or delivery of the actual underlying instrument(s) instead of through cash 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	DSB Product Definition Name
Foreign Exchange	Continuous FX	Contract for Difference	Contract_For_Difference

### 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 Foreign Exchange spreadsheet that contains the layout of all templates. This can be found in the Foreign Exchange 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.Foreign_Exchange.Forward.Contract_For_Difference.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.1](#)).
- For enumerations, please refer to the associated ISIN Product Definition Enumeration document for the impacted attributes (See [Section I.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 Foreign Exchange spreadsheet that contains the layout of all templates. This can be found in the Foreign Exchange 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	Foreign_Exchange.Forward.Contract_For_Difference.InstRefDataReporting.VI.json	Initial version
VIMI	Foreign_Exchange.Forward.Contract_For_Difference.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 + Notional Currency + Other Notional Currency		
<b>Example</b>	Foreign_Exchange Forward Contract_For_Difference EUR USD		
<b>Source</b>	RTS23/Field2 - Instrument Full Name		
Source Attribute	Source Value	Derivation Method	Result
<b>Asset Class</b>	Foreign_Exchange	Fixed Value	Foreign_Exchange
<b>Instrument Type</b>	Forward	Fixed Value	Forward
<b>Product</b>	Contract For Difference	Fixed Value	Contract_For_Difference
<b>Notional Currency</b>	Notional Currency	Mapped Enumeration	e.g., USD, EUR, GBP
<b>Other Notional Currency</b>	Other Notional Currency	Mapped Enumeration	e.g., USD, EUR, GBP

### 4.2.2 Classification Type

Attribute	Classification Type		
<b>Structure</b>	Instrument Type + Asset Class + Underlying Asset Type + X + Return or Payout Trigger + Delivery Type		
<b>Example</b>	JFTXCC		
<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>	Forward	Fixed Mapping	J
<b>Asset Class</b>	Foreign Exchange	Fixed Mapping	F
<b>Underlying Asset Type</b>	Spot	Fixed Mapping	T

<b>Not Applicable / Undefined</b>	Not applicable/undefined	Fixed Mapping	X
<b>Return or Payout Trigger</b>	Contract for Difference	Fixed Mapping	C
<b>Delivery Type</b>	CASH	Mapped to =>	C
	PHYS	Mapped to =>	P

### 4.2.3 Short Name

Attribute	Short Name		
<b>Structure</b>	"NA" + "/" + Instrument Type + Product + Notional Currency + Other Notional Currency		
<b>Example</b>	NA/Fwd CFD EUR USD		
<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>	Forward	Fixed Abbreviation	Fwd
<b>Product</b>	Contract for Difference	Fixed Abbreviation	CFD
<b>Currency</b>	Notional Currency	Mapped Enumeration	e.g., USD, EUR, GBP
<b>Other Notional Currency</b>	Other Notional Currency	Mapped Enumeration	e.g., USD, EUR, GBP

### 4.2.4 FX Type

Attribute	FX Type		
Source Attribute	Criteria	FX Type	Result
Notional Currency / Other Notional Currency	All others	FX Cross Rates	<b>FXCR</b>
	Non-G8 currency pairs	FX Emerging Markets	<b>FXEM</b>
	G8 currency pairs	FX Majors	<b>FXMJ</b>



## 5. Supplementary Information

### 5.1 Best Practice Guidelines

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

### 5.2 Additional Comments

No additional comment is provided for this product.

## 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	Sample UPI Values	Comments
Asset Class	Direct Map	Asset Class	Foreign_Exchange	
Instrument Type	Direct Map	Instrument Type	Forward	
Use Case	Direct Map	Product	Contract_For_Difference	
Level	Set to "UPI"	Level	UPI	
Notional Currency	Map To	Underlier ID	EUR	
	Set to "CCY"	Underlier ID Source	CCY	
Other Notional Currency	Map To	Other Underlier ID	USD	
	Set to "CCY"	Other Underlier ID Source	CCY	
Settlement Currency	Direct Map	Settlement Currency	EUR	
Delivery Type	Direct Map	Delivery Type	CASH	
Price Multiplier	No Mapping			