DERIVATIVES SERVICE BUREAU (DSB) LTD

UPI & OTC ISIN Product Data Dictionary

Version 7

Change History

Date	Status	Version	Revision Details
10 May 2022	Draft	1	Initial Version
15 Nov 2022	Change	2	Update Input Data Sources and Underlier Input Method Sections to support Alternative Underlier ID
07 Feb 2023	Change	3	• Update Input Data Sources for renaming of some Underlier ID Sources • Update Underlier Input Method Section • Insert Underlier Name in the Derived Section
01 Mar 2023	Change	4	Add validation rule for Underlier ID Source (LEI) that accepts 'OTHER' as a valid input value
23 Oct 2023	Change	5	Added UPI details
04 Apr 2024	Change	6	Update Input Data Sources for Commodity Ref Price [COMM]
15 Apr 2024	Change	7	Update Input Data Sources for Commodity Ref Price [COMM]

Contents

1. Introduction

This document provides the user with a description of the attribute, its corresponding enumerated values, its sources and validation where applicable based on the product definition for UPI / OTC ISIN Service.

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
Product Definition Documents	Provides the user with the detailed description of the UPI and OTC ISIN Product Definition content such as attribute enumerations, validation, normalization, and derivation where applicable	Rates, Credit, Equity, Foreign Exchange, Commodities, Non-Standard sections
Enumerations Document	Lists all fixed values used for a product	Enumerations section
Product Definition Validations and Normalizations Document	Specifies details on validation and normalization rules	Other Documents section
UPI Underlier Input Method	Defines the structure for the input of the underlier following the rules that allow users to identify the Asset Class, Underlying Structure, Underlying Type, and Underlying ID Source.	
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	

1.2 Input Data Sources

This section provides the exact reference or source of the attribute input values.

Title	Description	Source	Version	Enumeration
CFI	Defines and describes codes for an internationally valid system to classify financial instruments.	ISO 10962	2015	Product dependent
Combined Floating Rate & Inflation Indices [FPML]	The combined FpML floating rate and inflation indices that are based on the ISDA Floating Rate Options as published by ISDA in the 2021 ISDA Definitions and on Annex A to the 2008 ISDA Inflation Derivatives Definitions.	FpML (Floating Rate Index Scheme) FpML (Inflation Index Description Scheme)	Latest version	See Enumeration Document
Commodity Index [COIDX]	Defines the Commodity Index held by the DSB.	No source	Latest version	See Enumeration Document
Commodity Ref Price [COMM]	Taxonomy v2.0 values are used as an input to identify product classification when requesting an ISIN from the ANNA DSB ISIN system.	ISDA Commodities Taxonomy v2.0	Latest version	See Enumeration Document
	Defines a scheme of Commodity Reference Prices specified in the Annex to the 2005 ISDA Commodity Definitions. **The FpML Commodity Reference Price Scheme is subject to the ISDA review of Commodity Reference Price Definitions. The DSB Commodity Reference Price enumeration list will be updated as new entries are published by FpML.*	FpML (Commodity Reference Price Scheme)	Latest version Commodity Reference Price 4.0 onwards*	
	A Digital Token Identifier (DTI) is a global identification standard for digital tokens and is defined by the International Organisation for Standardisation's ISO 24165.	Digital Token Identifier Foundation	Selected entries	

Title	Description	Source	Version	Enumeration
Contract Specification	Defines a scheme of transaction types specified in the Credit Derivatives Physical Settlement Matrix.	FpML (Matrix Term Scheme)	Latest version	See Enumeration Document
Country Name	Define internationally recognized codes of letters and/or numbers that we can use when we refer to countries and their subdivisions.	ISO 3166-1	Latest version	See Enumeration Document
Credit Index (CRIDX]	A broad suite of independent benchmark and tradable indices across multiple asset classes, including fixed income, equities and structured products.	IHS Markit	Latest version	See Enumeration Document
Currency Code [CCY]	This standard establishes internationally recognized codes for the representation of currencies that enable clarity and reduce errors.	ISO 4217	Latest version	See Enumeration Document
DSB Proprietary Index [PROP]	Designed to allow paid users of the DSB ISIN service to submit proprietary indices that are to be used as an underlying for OTC Derivative instruments.	DSB Proprietary Index	Latest version	See Enumeration Document
Equity Index Name [EQIDX]	Pre-trade and post-trade size specific to the instrument (SSTI) and large in scale (LIS) threshold values, for the sub-classes determined to have a liquid market, are denominated in euro.	ESMA TTC	2018	See Enumeration Document
Floating Rate Index [FPML]	The FpML floating rate index codes contained in this document are based on the ISDA Floating Rate Options as published by ISDA in the 2021 ISDA Definitions, the 2006 ISDA Definitions, the Annex to the 2000 Definitions, Section 7.1. Rate Options, and other sources, including broker rates. The codes correspond to their respective ISDA FRO only in the context of a transaction incorporating the corresponding contractual definitions.	FpML (Floating Rate Index Scheme)	Latest version	See Enumeration Document
Inflation Index [FPML]	The specification of the Index Descriptions based on Annex A to the 2008 ISDA Inflation Derivatives Definitions.	FpML (Inflation Index Description Scheme)	Latest version	See Enumeration Document

Title	Description	Source	Version	Enumeration
Equity Identifier [ISIN] Equity Index Identifier [ISIN] Fixed Income Security [ISIN] Single Stock [ISIN]	This document provides a uniform structure for the identification of financial instruments as well as referential instruments using a unique identification code and associated minimum descriptive data	ISO 6166	Latest version	Validated input text
Equity Identifier [FIGI; CUSIP; SEDOL] Fixed Income Security [FIGI; CUSIP; SEDOL] Single Stock [FIGI; CUSIP; SEDOL]	This document (the Technical Guidance) provides authorities with technical guidance on a uniform global Unique Product Identifier (UPI).	CPMI-IOSCO – Technical Guidance Harmonisation of the Unique Product Identifier – September 2017	Latest version	Validated input text
Legal Entity [LEI]	Specifies the minimum elements of an unambiguous legal entity identifier (LEI) scheme to identify the legal entities relevant to any financial transaction.	ISO 17442	2012	Validated input text
Miscellaneous Enumerated Values	Describes a common platform for the development of messages. – DSB uses these values to keep in line with the OTC ISIN in order to maintain the UPI/ISIN hierarchy.	ISO 20022	Latest version	See Enumeration Document
Unique Product Identifier [UPI]	This document specifies the elements of an unambiguous scheme to identify over-the-counter (OTC) derivative products that are reportable to trade repositories, in particular: - the structure and format of the unique product identifier (UPI) code; - the minimum data elements of the UPI reference data library, together with their allowable values.	ISO 4914	2021	Validated input text

2. Attribute Data Dictionary

This section provides the details of the section that are made available in the Request and Record templates.

2.1 Header Section

This section defines the product definition selection interface based on the asset class, instrument type and product.

Attribute Name	Format	Description	ISO 4914 Equivalence	Enumeration Type	Data Type
Asset Class	Enum	Indicates whether the asset, benchmark or another derivatives contract underlying a derivatives contract is, or references, an equity, rate, credit, commodity, or foreign exchange asset.	Asset Class	CFI (Asset Classes)	Credit Commodities Equity Foreign Exchange Rates Other
Instrument Type	Enum	Indicates whether the instrument is a swap, option, forward or "other" type of derivative instrument.	Instrument Type	CFI (Categories)	Forward Swap Options Other
Product	Enum	Unique label that defines the product.			Product

Level	Set	Label assigned to the UPI to describe its level in the hierarchy.			UPI
		Label assigned to the ISIN to describe its level in the hierarchy.			InstRefDataReporting

2.2 Attribute Section

This section defines the input attributes that require user input when requesting a UPI / OTC ISIN. These attributes can be populated by either selecting the value from an enumerated list e.g. Floating Rate Index or entering text in a specific format e.g. ISIN or LEI.

Attribute Name	Format	Description	Validation	ISO 4914 Equivalence	Enumeration Type	UPI	OTC ISIN
Additional Sub Product	Enum	Additional Sub Product	See Enumeration Definition Document	Underlier sub-type (second level)	Commodity Classification (Additional Sub Product)	Yes	Yes
Base Product	Enum	Base product taxonomy of commodity product.	See Enumeration Definition Document	Underlier type	Commodity Classification (Base Product)	Yes	Yes
Contract Specification	Enum	The name of an existing document or reference that provides standard terms and conditions to be applied to the contract having the underlying asset or benchmark identified by the Underlier ID and Underlier ID source for which the UPI is assigned.	See Enumeration Definition Document	Standard contract specification	FpML (Contract Specification)	Yes	Yes
Debt Seniority	Enum	Indicates the seniority of the debt security, or debt basket or index underlying a derivative.	See Enumeration Definition Document	Seniority	Miscellaneous Enumerated Values (DebtInstrument2/ DebtInstrumentSeniorityType1Code)	Yes	Yes
Delivery Type	Enum	Indicates whether a derivatives contract will deliver a physical asset or a cash equivalent at settlement.	Product Specific Enumerations: See Product Definition document	Delivery type	Miscellaneous Enumerated Values (DerivativeInstrument5/PhysicalTransferType4Code)	Yes	Yes
Effective Date	String	Date YYYY-MM-DD (Unadjusted Effective Date of the financial instrument)	Syntactic Validation	No equivalent value	Miscellaneous Enumerated Values	No	Yes

Attribute Name	Format	Description	Validation	ISO 4914 Equivalence	Enumeration Type	UPI	OTC ISIN
					(DerivativeInstrument5/ISO Date)		
Expiry Date	String	Date YYYY-MM-DD (Expiry Date of the financial instrument)	Syntactic Validation	No equivalent value	Miscellaneous Enumerated Values (DerivativeInstrument5/ISO Date)	No	Yes
Expiry Date Adjusted	Boolean	Flag that specifies if the given expiry date is an adjusted date.	Product Specific Enumerations: See Product Definition document	No equivalent value	TrueFalseIndicator (based on Boolean)	No	Yes
Final Price Type	Enum	Final price type as specified by the trading venue.	Product Specific Enumerations: See Product Definition document	No equivalent value	Miscellaneous Enumerated Values (DerivativeInstrument5/AssetPriceType1Code)	No	Yes
Notional Currency	Enum	The currency to which the market reference rate or index relates.	See Enumeration Definition Document	Currency associated with a reference rate	Currency Code [CCY] (Codes for the representation of the currencies)	Yes	Yes
Notional Schedule	Enum	Indicates whether a notional schedule is constant, amortizing, accreting or custom.	Constant Accreting Amortizing Custom	Notional schedule	CFI (Notional)	Yes	Yes
Other Additional Sub Product	Enum	Additional Sub Product	See Enumeration Definition Document	Underlier sub-type (second level)	Commodity Classification (Additional Sub Product)	Yes	Yes

Attribute Name	Format	Description	Validation	ISO 4914 Equivalence	Enumeration Type	UPI	OTC ISIN
Other Base Product	Enum	Base product taxonomy of commodity product.	See Enumeration Definition Document	Underlier type	Commodity Classification (Base Product)	Yes	Yes
Option Exercise Style	Enum	Specifies when an option can be exercised. The value "European" specifies that an option can only be exercised on the expiration date; "American" specifies that an option can be exercised any time up to and including the expiration date; and "Bermudan" specifies than an option can be exercised only at a specified times during the life of the contract. Bermudan-style options include variations such as Canary- and Verde-style options.	See Enumeration Definition Document	Option style	Miscellaneous Enumerated Values (DerivativeInstrument5/OptionStyle7Code)	Yes	Yes
Other Leg Reference Term Unit	Enum	Tenor unit of the other leg reference rate.	See Enumeration Definition Document	Underlying rate index tenor period	Miscellaneous Enumerated Values (InterestRateContractTerm2/RateBasis1Code)	Yes	Yes
Other Leg Reference Term Value	Integer	Tenor value of the other leg reference rate.	-999 to 999 (excluding 0 except for non-standard definitions where there is more than 1 underlying rate)	Underlying rate index tenor period multiplier	Miscellaneous Enumerated Values (InterestRateContractTerm2/Max3Number)	Yes	Yes
Other Notional Currency	Enum	The currency to which the market reference rate or index relates.	See Enumeration Definition Document	Currency associated with a reference rate	Currency Code [CCY]	Yes	Yes

Attribute Name	Format	Description	Validation	ISO 4914 Equivalence	Enumeration Type	UPI	OTC ISIN
					(Codes for the representation of the currencies)		
Other Sub Product	Enum	Sub product taxonomy of commodity product	See Enumeration Definition Document	Underlier sub-type (first level)	Commodity Classification (Sub Product)	Yes	Yes
Option Type	Enum	Specifies whether an option gives the buyer the right to buy the underlying, i.e. "Call", the right to sell the underlying, i.e. "Sell", or the right to choose whether to buy or sell the underlying at the time of exercise, i.e. "Chooser".	See Enumeration Definition Document	Option type	Miscellaneous Enumerated Values (DerivativeInstrument5/OptionType2Code)	Yes	Yes
Place of Settlement	Enum	Place of Settlement	See Enumeration Definition Document	No equivalent value	Country Name (Part 1: Country Code)	Yes	Yes
Price Multiplier	Numeric	Number of units of the underlying instrument represented by a single derivative contract. Number of units of the underlying instrument represented by a single derivative contract. For an option on an index, the amount per index point. For spreadbets the movement in the price of the underlying instrument on which the spreadbet is based.	Product Specific Enumerations: See Product Definition document	No equivalent value	Miscellaneous Enumerated Values (DerivativeInstrument5/NonNegativeDecimalNumber)	No	Yes
Reference Rate Term Unit	Enum	The unit of time for the tenor of an index (e.g., day, week, month, year).	See Enumeration Definition Document	Underlying rate index tenor period	Miscellaneous Enumerated Values (InterestRateContractTerm2/RateBasis1Code)	Yes	Yes
Reference Rate Term Value	Integer	The number of time units for the tenor of an index.	-999 to 999 (excluding 0 except for non-standard definitions	Underlying rate index tenor period multiplier	Miscellaneous Enumerated Values	Yes	Yes

Attribute Name	Format	Description	Validation	ISO 4914 Equivalence	Enumeration Type	UPI	OTC ISIN
			where there is more than 1 underlying rate)		(InterestRateContractTerm2/Max3Number)		
Return or Payout Trigger	Enum	Return values indicated how a contract's payout is determined; pricing method values indicate how a contract is valued; payout trigger values indicate an event that would result in a contract paying out.	Product Specific Enumerations: See Product Definition document	Return, pricing method or payout trigger	CFI (Return or payout trigger)	Yes	Yes
Settlement Currency	Enum	For a cash-settled contract, the currency to be delivered at the time of settlement.	See Enumeration Definition Document	Settlement currency	Currency Code [CCY] (Codes for the representation of the currencies)	Yes	Yes
Strike Price	Numeric	Predetermined price at which the holder will have to buy or sell the underlying instrument, or an indication that the price cannot be determined at the time of execution.	Product Specific Enumerations: See Product Definition document	No equivalent value	DECIMAL or 'PNDG'	No	Yes
Strike Price Currency	Enum	Currency code of the strike price.	Product Specific Enumerations: See Product Definition document	No equivalent value	Currency Code [CCY] (Codes for the representation of the currencies)	No	Yes
Strike Price Type	Enum	For Equity Option Basket/Single Index/Single Name: • Monetary Value • Percentage • Yield • Basis Points	Product Specific Enumerations: See Product Definition document	No equivalent value	Miscellaneous Enumerated Values (DerivativeInstrument5/SecuritiesTransactionPrice4Choice)	No	Yes

Attribute Name	Format	Description	Validation	ISO 4914 Equivalence	Enumeration Type	UPI	OTC ISIN
		For Equity Option Non-Standard, multi-asset Option and Other: • Monetary value • Percentage • Yield • Basis Points • No Price					
Sub Product	Enum	Sub product taxonomy of commodity product.	See Enumeration Definition Document	Underlier sub-type (first level)	Commodity Classification (Sub Product)	Yes	Yes
Tenor Calculation Method	String	The tenor used for calculating the tenor.	Product Specific Enumerations: See Product Definition document	No equivalent value	Enumerated List: “ESMA” only.	No	Yes
Term of Contract Unit	Enum	Unit for the rate basis.	Product Specific Enumerations: See Product Definition document	No equivalent value	Miscellaneous Enumerated Values (DerivativeInstrument5/RateBasis1Code)	No	Yes
Term of Contract Value	Integer	Value of the contract term in number of units.	Product Specific Enumerations: See Product Definition document	No equivalent value	Miscellaneous Enumerated Values (DerivativeInstrument5/Max3Number)	No	Yes
Transaction Type	Enum	Transaction type as specified by the trading venue.	Product Specific Enumerations: See	No equivalent value	Miscellaneous Enumerated Values	No	Yes

Attribute Name	Format	Description	Validation	ISO 4914 Equivalence	Enumeration Type	UPI	OTC ISIN
			Product Definition document		(DerivativeInstrument5/AssetPriceType1Code)		
Underlying Asset Type	Enum	A high-level description of the characteristics of an asset, index, commodity base product or contract underlying a derivative.	Product Specific Enumerations: See Product Definition document	Underlier type	CFI (Underlying assets)	Yes	Yes
Underlying Credit Index Series	Integer	A number reflecting the constituents of an index for a given period of time.	Positive integer (1 to 999)	Underlying credit index series	Miscellaneous Enumerated Values (InterestRateContractTerm2/Max3Number)	Yes	Yes
Underlying Credit Index Version	Integer	A number reflecting any changes to the constituents of an index during the lifetime of the series.	Positive integer (1 to 999)	Underlying credit index version	Miscellaneous Enumerated Values (InterestRateContractTerm2/Max3Number)	Yes	Yes
Underlier ID/ Other Underlier ID/ Other Leg Underlier ID	String	An identifier that can be used to determine the asset(s), index (indices) or benchmark underlying a contract or, in the case of a foreign exchange derivative, identification of the currency pair or index.	Product Specific Validations: See Product Definition document	Underlier ID	See Underlier Input Method section (below)	Yes	No
Underlier ID Source/ Other Underlier ID Source/ Other Leg Underlier ID Source	Enum	The origin, or publisher, of the associated underlier ID.	Product Specific Enumerations: See Product Definition document	Underlier ID source	See Underlier Input Method section (below)	Yes	No
Underlying Instrument Index Term Unit	Enum	Tenor unit of the underlying reference rate.	See Enumeration Definition Document	No equivalent value	Miscellaneous Enumerated Values	Yes	Yes

Attribute Name	Format	Description	Validation	ISO 4914 Equivalence	Enumeration Type	UPI	OTC ISIN
					(InterestRateContractTerm2/RateBasis1Code)		
Underlying Instrument Index Term Value	Integer	Tenor value of the underlying reference rate.	-999 to 999 (excluding 0 except for non-standard definitions where there is more than 1 underlying index)	No equivalent value	Miscellaneous Enumerated Values (InterestRateContractTerm2/Max3Number)	Yes	Yes
Underlying Issuer Type	Enum	A lower-level description of the characteristics of an asset, index, commodity sub product or contract underlying a derivative.	Corporate Sovereign Local	Underlier sub-type (first level)	CFI (Underlying issuer type)	Yes	Yes
Underlying Structure/ Other Underlying Structure/ Other Leg Underlying Structure	Enum	Indicates whether the product is based on a single underlier or a basket of underliers.	Product Specific Enumerations: See Product Definition document	No equivalent value	See Underlier Input Method section (below)	Yes	No
Underlier Type/ Other Leg Underlier Type	Enum	Indicates the type of underlying asset or entity on which the product is based.	Product Specific Enumerations: See Product Definition document	Underlier type	See Underlier Input Method section (below)	Yes	No
Valuation Method or Trigger	Enum	The Valuation method or trigger as defined by CFI code: ISO 10962 (2015).	Product Specific Enumerations: See Product Definition document	Return, pricing method or payout trigger	CFI (Valuation method or trigger)	Yes	Yes

2.3 Identifier Section

This section defines the status of the UPI / OTC ISIN Record and the time it was added or updated to the DSB database.

Attribute Name	Format	Description	Attribute Enum Value	UPI	OTC ISIN
UPI	String	Unique Product Identifier (ISO 4914). • See Underlier Input Method section.	UPI	Yes	No
ISIN	String	International Securities Identification Number (ISO 6166).	ISIN	No	Yes
Status	String	Status of the UPI / OTC ISIN Record. • New - new UPI / OTC ISIN record added to the DSB database. - the UPI / OTC ISIN remains "New" if no updates have been made to the record.	New	Yes	Yes
		• Updated - one/several of the fields in the UPI / OTC ISIN record is/are updated.	Updated	Yes	Yes
		• Deleted - the identifier is deleted and no longer active. - the instrument associated with the UPI / OTC ISIN is created in error. - once the UPI / OTC ISIN Status is moved to Deleted, such UPI / OTC ISIN will be excluded from any future updates. - any deleted UPI / OTC ISIN will be removed in the daily end of day snapshot files so that users are able to consume the data and update their systems accordingly.	Deleted	Yes	Yes
		• Deprecated - the UPI / OTC ISIN record does not meet the requirements of the product template. Note: At present, there is no known use case for UPI. Thus, serves as a Placeholder for future use.	Deprecated	Yes	Yes

		• Expired - the OTC ISIN record that has already matured relative of the specified Expiry Date. - the status "Expired" only applies to OTC ISIN.	Expired	No	Yes
Status Reason	String	Any update scenarios will be in line with the principles for a UPI to remain persistent and not reused. • From New to Updated - UPIs can change from "New" to "Updated" if one or several of the fields in the UPI record is/are updated. • From New to Deleted - UPI can change from "New" to "Deleted" if the DSB is notified or determines that a UPI was created in error. • From Updated to Updated - a UPI can be updated consecutively, and the status will remain as 'Updated'. - the Last Update Date Time attribute will indicate via a Date and timestamp when the last update occurred. • From Updated to Deleted - UPI status can change from "Updated" to "Deleted" if the DSB is notified or determines that a UPI was created in error. • From Deleted to Updated - UPI status can change from "Deleted" to "Updated" by the DSB Technical Support if the DSB is notified or determines that a UPI was deactivated in error.	StatusReason	Yes	Yes
Last Update Date Time	String	The 'Last Update Date Time" (YYYY-MM-DDThh:mm:ss) field on the UPI record will be updated to reflect the date and time at which the UPI status changed. This will allow users to understand when the instrument was last updated and therefore will know that they need to process the DELETED instrument.	LastUpdateDateTime	Yes	Yes

2.4 Derived Section

This section defines the attributes that are inferred by the combination of the product definition selection and product definition input attributes. These are auto populated by the DSB UPI / OTC ISIN engine and returned to the user as part of the UPI / OTC ISIN record.

Attribute Name	Format	Description	Derivation	ISO 4914 Equivalence	Enumeration Type	UPI	OTC ISIN
CFI Delivery Type	String	The Delivery Type as defined by CFI code: ISO 10962	Product Specific Derivations: See Product Definition document	Delivery type	CFI (Delivery)	Yes	No
CFI Option Style and Type	String	The Option Style and Type as defined by CFI code: ISO 10962	Product Specific Derivations: See Product Definition document	Option style/ Option type	CFI (Option style and type)	Yes	No
Classification Type	String	Indicates the type of security using ISO 10962 standard, Classification of Financial Instruments (CFI code) values. ISO 10962 is maintained by ANNA (Association of National Numbering Agencies) acting as Registration Authority	Product Specific Derivations: See Product Definition document	No ISO 4914 equivalence	Product specific	Yes	Yes
Commodity Derivative Indicator	Boolean	Indication as to whether the financial instrument falls within the definition of commodities derivative under Article 2(1)(30) of Regulation (EU) No 600/2014 or is a derivative relating to emission allowances referred to in Section C(4) of Annex I to Directive 2014/65/EU	Product Specific Derivations: See Product Definition document	No ISO 4914 equivalence	TrueFalseIndicator (based on Boolean)	No	Yes
Delivery Type	String	Indicates whether the settlement of the option, when exercised, is made in cash or whether the underlying instruments are delivered	Product Specific Derivations: See Product Definition document	Delivery type	Miscellaneous Enumerated Values (DerivativeInstrument5/PhysicalTransferType4Code)	Yes	Yes

Attribute Name	Format	Description	Derivation	ISO 4914 Equivalence	Enumeration Type	UPI	OTC ISIN
FX Type	String	Type of underlying currency	Product Specific Derivations: See Product Definition document	No ISO 4914 equivalence	Product specific	No	Yes
Full Name	String	Full name of the financial instrument	Product Specific Derivations: See Product Definition document	No ISO 4914 equivalence	Product specific	No	Yes
Further Grouping	String	Further Grouping	Product Specific Derivations: See Product Definition document	No ISO 4914 equivalence	CFI (Further grouping)	Yes	Yes
ISO Other Leg Reference Rate	String	Other leg reference rate represented in ISO 20022 acceptable format	Product Specific Derivations: See Product Definition document	No ISO 4914 equivalence	Product specific	No	Yes
ISO Place of Settlement (applicable to Non-Standard Product Definitions)	String	ISO Place of Settlement	Product Specific Derivations: See Product Definition document	No ISO 4914 equivalence	Product specific	No	Yes
ISO Reference Rate	String	Reference rate represented in ISO 20022 acceptable format	Product Specific Derivations: See Product Definition document	No ISO 4914 equivalence	Product specific	No	Yes

Attribute Name	Format	Description	Derivation	ISO 4914 Equivalence	Enumeration Type	UPI	OTC ISIN
ISO Underlying Instrument Index	String	Underlying Instrument Index represented in ISO 20022 acceptable format	Product Specific Derivations: See Product Definition document	No ISO 4914 equivalence	Product specific	No	Yes
Issuer or operator of the trading venue identifier	String	ISIN Issuer Long Name	Product Specific Derivations: See Product Definition document	No ISO 4914 equivalence	Product specific	No	Yes
Option Exercise Style	String	Indicates when the option can be exercised. A Bermudan option can be exercised only on predetermined date; American option can be exercised at any time prior to and including its expiry date; A European option can only be exercised at the expiry date.	Product Specific Derivations: See Product Definition document	Option style	Miscellaneous Enumerated Values (DerivativeInstrument5/OptionStyle7Code)	Yes	Yes
Return or Payout Trigger	String	Return values indicate how a contract's payout is determined; payout trigger values indicate an event that would result in a contract paying out.	Product Specific Derivations: See Product Definition document	Return, pricing method or payout trigger	CFI (Return or payout trigger)	Yes	Yes
Short Name	String	Short name of financial instrument in accordance with ISO 18774	Product Specific Derivations: See Product Definition document	No ISO 4914 equivalence	Product specific	Yes	Yes
Single or Multi Currency	String	Indicates whether a single currency or multiple currencies underlie a derivative	Product Specific Derivations: See Product Definition document	Single or multiple currency	CFI (Single or multi-currency)	Yes	Yes

Attribute Name	Format	Description	Derivation	ISO 4914 Equivalence	Enumeration Type	UPI	OTC ISIN
Underlying Asset Type	String	The type of the underlying asset as defined by CFI code: ISO 10962 (2015).	Product Specific Derivations: See Product Definition document	Underlier type	CFI (Underlying assets)	Yes	Yes
Underlier Characteristic/ Other Underlier Characteristic/ Other Leg Underlier Characteristic	String	An attribute that is used to specify whether the product is based on a single or multiple underliers.	Single Basket	No ISO 4914 equivalence	DSB Underlier Input Method	Yes	No
Underlying Issuer Type	String	The underlying issuer type as defined by CFI code: ISO 10962 (2015)	Product Specific Derivations: See Product Definition document	Underlier sub-type (first level)	CFI (Underlying issuer type)	Yes	Yes
Underlier Name	String	Underlier Name *Note: The Underlier Name for (Securities and Legal Entities) is derived from third-party reference data sources at the time of UPI creation. The value is stored against the UPI at that time and subsequent updates to the name of the underlier will not be reflected in the UPI record.*	Product Specific Derivations: See Product Definition document	No ISO 4914 equivalence	Product Specific	Yes	No

Attribute Name	Format	Description	Derivation	ISO 4914 Equivalence	Enumeration Type	UPI	OTC ISIN
Valuation Method or Trigger	String	The Valuation method or trigger as defined by CFI code: ISO 10962 (2015).	Product Specific Enumerations: See Product Definition document	Return, pricing method or payout trigger	CFI (Valuation method or trigger)	Yes	Yes

2.5 Underlier Input Method

This section applies to UPI Service that defines the structure for the input of the underlier following the number of rules that allows user to identify the Asset Class, Underlying Structure, Underlier Type and Underlier ID Source if these are necessary that varies depending upon the specific underlier input requirement for each product. The input values being translated on the record template will be placed on a product specific field (see Record Message Attribute):

Asset Class	Underlying Structure	Underlier Type	Underlier ID Source	Format	Validation	Record Message Attribute
Credit	Single Underlier	Fixed Income Security	ISIN	String	• The input ISIN must be aligned with all the following syntactic validations: ○ The input text by user must be in 12 characters. ○ 1st 2 characters: alpha ○ The input text must not have a prefix of “QZ” or “EZ”. ○ Next 9 characters: alphanumeric ○ Last character: check sum *(as defined in ISO 6166: 2013)* • The prefix of the input ISIN must correspond to a valid ISIN prefix that is listed in the RA list of ISIN prefixes.	Instrument ISIN Underlying Instrument ISIN
			[FIGI; CUSIP; SEDOL]	String	• No validation applies to Underlier ID attribute when one of the Underlier ID Source values are selected i.e., FIGI; CUSIP; SEDOL. However, if no mapping exists in the DSB Reference Database, then the request will be rejected. • When user tries to create, retrieve, or search a UPI using an Alternate ID source without permission, an error message will be returned and will not create, retrieve, search a UPI.	

Asset Class	Underlying Structure	Underlier Type	Underlier ID Source	Format	Validation	Record Message Attribute
		Legal Entity	LEI	String	• The input text by user must be in 20 characters. - 1st 18 characters: alphanumeric - Last 2 characters: numeric *(as defined in ISO 17442: 2012)* • This attribute can also accept the value of "OTHER" *(must be in uppercase)*.	Instrument LEI Underlying Instrument LEI
		Credit Index	CRIDX	Enum	See Enumeration Definition Document	Underlying Instrument Index
		Proprietary Index	PROP	Enum	See Enumeration Definition Document	Underlying Instrument Index Prop
		UPI	UPI	String	• The input text by user must be in 12 characters. - 1st 2 characters: alpha - Next 9 characters: alphanumeric - Last character: check sum • UPI must be a valid Credit Swap product and must exists in the UPI RDL.	Underlying Instrument UPI
	Basket	The specification of individual underlying identifiers and their sources is not required as part of the definition of a product based on a custom basket – as defined in the ISO 4914 (UPI) specification.				

Asset Class	Underlying Structure	Underlier Type	Underlier ID Source	Format	Validation	Record Message Attribute
Rates	Single Underlier	Floating Rate Index	FPML	Enum	See Enumeration Definition Document	Reference Rate Other Leg Reference Rate Underlying Instrument Index
		Inflation Index	FPML	Enum	See Enumeration Definition Document	Reference Rate Other Leg Reference Rate Underlying Instrument Index
		Fixed Income Security	ISIN	String	• The input ISIN must be aligned with all the following syntactic validations: ○ The input text by user must be in 12 characters. ○ 1st 2 characters: alpha ○ The input text must not have a prefix of "QZ" or "EZ". ○ Next 9 characters: alphanumeric ○ Last character: check sum *(as defined in ISO 6166: 2013)* • The prefix of the input ISIN must correspond to a valid ISIN prefix that is listed in the RA list of ISIN prefixes.	Underlying Instrument ISIN
			[FIGI; CUSIP; SEDOL]	String	• No validation applies to Underlier ID attribute when one of the Underlier ID Source values are selected i.e., FIGI; CUSIP; SEDOL. However, if no mapping exists in the DSB Reference Database, then the request will be rejected.	

Asset Class	Underlying Structure	Underlier Type	Underlier ID Source	Format	Validation	Record Message Attribute
					• When user tries to create, retrieve, or search a UPI using an Alternate ID source without permission, an error message will be returned and will not create, retrieve, search a UPI.	
		UPI	UPI	String	• The input text by user must be in 12 characters. - 1st 2 characters: alpha - Next 9 characters: alphanumeric - Last character: check sum • UPI must be a valid Rates Swap product and must exists in the UPI RDL.	Underlying Instrument UPI
	Basket	The specification of individual underlying identifiers and their sources is not required as part of the definition of a product based on a custom basket – as defined in the ISO 4914 (UPI) specification.				
Equity	Single Underlier	Single Stock	ISIN	String	• The input ISIN must be aligned with all the following syntactic validations: ○ The input text by user must be in 12 characters. ○ 1st 2 characters: alpha ○ The input text must not have a prefix of “QZ” or “EZ”. ○ Next 9 characters: alphanumeric ○ Last character: check sum *(as defined in ISO 6166: 2013)* • The prefix of the input ISIN must correspond to a valid ISIN prefix that is listed in the [RA list of ISIN prefixes]().	Underlying Instrument ISIN

Asset Class	Underlying Structure	Underlier Type	Underlier ID Source	Format	Validation	Record Message Attribute
			[FIGI; CUSIP; SEDOL]	String	• No validation applies to Underlier ID attribute when one of the Underlier ID Source values are selected i.e., FIGI; CUSIP; SEDOL. However, if no mapping exists in the DSB Reference Database, then the request will be rejected. • When user tries to create, retrieve, or search a UPI using an Alternate ID source without permission, an error message will be returned and will not create, retrieve, search a UPI.	
		Equity Index Identifier	ISIN	String	• The input ISIN must be aligned with all the following syntactic validations: ○ The input text by user must be in 12 characters. ○ 1st 2 characters: alpha ○ The input text must not have a prefix of "QZ" or "EZ". ○ Next 9 characters: alphanumeric ○ Last character: check sum *(as defined in ISO 6166: 2013)* • The prefix of the input ISIN must correspond to a valid ISIN prefix that is listed in the RA list of ISIN prefixes. • User is only allowed to enter an ISIN of an Equity Index. Hence, Alternative Underlier IDs are not supported. • For Multi-asset, Equity Identifier is used as an underlier type where user is able to enter an ISIN of a Single Stock or an ISIN of an Equity Index.	Underlying Instrument ISIN

Asset Class	Underlying Structure	Underlier Type	Underlier ID Source	Format	Validation	Record Message Attribute
		Equity Index Name	EQIDX	Enum	See Enumeration Definition Document • The input Equity Index Name is translated to Equity Index ISIN if mapping exists, and Equity Index ISIN is returned as part of the UPI Record.	Underlying Instrument Index
		Proprietary Index	PROP	String	See Enumeration Definition Document	Underlying Instrument Index Prop
	Basket	The specification of individual underlying identifiers and their sources is not required as part of the definition of a product based on a custom basket – as defined in the ISO 4914 (UPI) specification.				
Commodities	Single Underlier	Commodity Reference Price	COMM	Enum	See Enumeration Definition Document	Reference Rate
		Commodity Index	COIDX	Enum	See Enumeration Definition Document	Underlying Instrument Index
		Proprietary Index	PROP	String	See Enumeration Definition Document	Underlying Instrument Index Prop

Asset Class	Underlying Structure	Underlier Type	Underlier ID Source	Format	Validation	Record Message Attribute
		UPI	UPI	String	• The input text by user must be in 12 characters. - 1st 2 characters: alpha - Next 9 characters: alphanumeric - Last character: check sum • UPI must be a valid Commodities Swap product and must exists in the UPI RDL.	Underlying Instrument UPI
	Basket	The specification of individual underlying identifiers and their sources is not required as part of the definition of a product based on a custom basket – as defined in the ISO 4914 (UPI) specification.				
Foreign Exchange	Single Underlier	Currency Pair	CCY	Enum	See Enumeration Definition Document • Notional Currency and Other Notional Currency, where the user input value is a currency pair, cannot be identical.	Notional Currency Other Notional Currency