



Derivatives Service Bureau

Equity : Swap : Price_Return_Basic_Performance_Single_Name

UPI Product Definition

Version 3

Date	Status	Version	Revision Details
09 Aug 2022	Draft	1	Initial Version
25 Jan 2023	Draft	2	<ul style="list-style-type: none">Update example values in the Request and Record templates layoutInsert Underlier Name attribute and Derivation rules
01 Sep 2023	Draft	3	<ul style="list-style-type: none">Remove “Classified as Confidential” in the Footer section.Remove “RIC” as Alternate Underlier ID Source.Update Associated Documentation to include Best Practice Guidelines and FAQs.Update Best Practice Guidelines to include the link to Best Practice Guidelines and FAQs.

TABLE OF CONTENTS

1	Introduction	3
1.1	Associated Documentation	3
2	Product Taxonomy	4
2.1	CFI Taxonomy	4
2.2	ISDA Taxonomy	4
3	Request Template	5
3.1	Underlier Input Method	5
3.2	Validation Rules.....	5
4	Record Template.....	6
4.1	Normalization Rules	7
4.2	Derivation Rules	7
4.2.1	Classification Type.....	7
4.2.2	Short Name	7
4.2.3	Underlier Name.....	8
4.2.4	CFI Delivery Type.....	8
5	Supplementary Information.....	9
5.1	Best Practice Guidelines	9
5.2	Additional Comments.....	9
6	Appendix 1 – ISO 4914 Equivalence	10
7	Appendix 2 - OTC ISIN-UPI Mapping	11

1 INTRODUCTION

This document is designed to act as a manual for users to interpret the Product Definitions in the DSB UPI Service.

This document provides the user with the detailed description of the UPI Product Definition content such as attribute enumerations, validation, normalization, and derivation where applicable.

1.1 Associated Documentation

Each UPI Product Definition template links to reference documents where values will be maintained for the sake of consistency and ease of access e.g., Enumerations, Data Dictionary, Validation and Normalizations, etc.

These documents are made available for references as follows:

- UPI Enumerations Document can be found in the Enumerations section on the [DSB website](#).
- UPI Product Definition Data Dictionary can be found in the Other Documents section on the [DSB website](#).
- UPI Product Definition Validations and Normalizations Document can be found in the Other Documents section on the [DSB website](#).
- UPI Underlier Input Method can be found in the Other Documents section on the [DSB website](#).
- Best Practice Guidelines and FAQs can be found in the Other Documents section on the [DSB website](#).
- Links to the relevant JSON templates can be found in the GitHub Environment Section on the [DSB website](#).

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	S	Single Stock	Single name security
Attr #2	Return or payout trigger	P	Price	Price return equity swap, similar to a total return swap, except that dividends are not passed through to the buyer
		T	Total Return	Total Return
		M	Others	Miscellaneous
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	Swap	Price Return Basic Performance	Single Name	Price_Return_Basic_Performance_Single_Name

3 REQUEST TEMPLATE

This section describes the input message received by UPI service.

Template name	Template details	Release
Request.Equity.Swap.Price_Return_Basic_Performance_Single_Name.UPI.json	Initial version	Initial

Section	Attribute	Format	Cat	Example Value	Validation
Header Section	Asset Class	Set	M	Equity	
	Instrument Type	Set	M	Swap	
	Product	Set	M	Price_Return_Basic_Performance_Single_Name	
	Level	Set	M	UPI	
Attribute Section	Underlier ID Source	String	M	ISIN	[ISIN, FIGI, CUSIP, SEDOL]
	Underlier ID	String	M	GB00BH4HKS39	Syntactic Validation
	Return or Payout Trigger	Enum	M	Price	[Price, Total Return, Other]
	Delivery Type	Enum	M	PHYS	[CASH, PHYS, OPTL]

3.1 Underlier Input Method

For products that has a Single Underlier, user has an option to select a Primary or Alternate Underlier, if available.

Title	Description
Select Underlier ID Source	User is able to select a Primary or Alternate Underlier from the available options. <ul style="list-style-type: none"> • ISIN • FIGI • CUSIP • SEDOL
Input Underlier ID	User enters a valid Underlier ID based on the selected Underlier ID Source.

3.2 Validation Rules

For non-specific product validation rules, please refer to UPI Product Definition Validations and Normalizations Document can be found in the Other Documents section on the [DSB website](#).

4 RECORD TEMPLATE

This section describes the record returned by the UPI service.

Version	Template name	Template details	Release
V.1	Equity.Swap.Price_Return_Basic_Performance_Single_Name.UPI.V1.json	Initial version	Initial

Section	Attribute	Format	Cat	Example Value	Derivation
Header Section	Asset Class	Set	M	Equity	
	Instrument Type	Set	M	Swap	
	Product	Set	M	Price_Return_Basic_Performance_Single_Name	
	Level	Set	M	UPI	
	Template Version	Integer	D	1	
Attribute Section	Underlying Instrument ISIN	String	M	GB00BH4HKS39	See Validation Rules
	Return or Payout Trigger	Enum	M	Price	[Price, Total Return, Other]
	Delivery Type	Enum	M	PHYS	[CASH, PHYS, OPTL]
Identifier Section	UPI	String	D	QZ2SJ6GMHLV3	
	Status	String	D	New	[New; Updated; Deleted; Deprecated]
	Status Reason	String	D	<null>	
	Last Update Date Time	DtTm	D	2021-03-24T03:24:10	YYYY-MM-DDThh:mm:ss
Derived Section	Classification Type	String	D	SESPXP	See Derivation Rules
	Short Name	String	D	NA/Swaps Sgle Stk Pr	See Derivation Rules
	Underlier Name	String	D	VODAFONE GROUP PLC	See Derivation Rules
	Underlying Asset type	String	D	Single Stock	Fixed value
	CFI Delivery Type	String	D	[Cash, Physical, Elect at Settlement]	See Derivation Rules

4.1 Normalization Rules

For non-specific product normalization rules, please refer to UPI Product Definition Validations and Normalizations Document can be found in the Other Documents section on the [DSB website](#).

4.2 Derivation Rules

This section describes the derivations of product attributes highlighted in the Record Template.

4.2.1 Classification Type

Attribute		Classification Type	
Structure	Instrument Type + Asset Class + Underlying Asset Type + Return or Payout Trigger + NA + Delivery Type		
Example	SESPXP		
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	Single Stock	Fixed Mapping	S
Return or Payout Trigger	Price	Mapped to =>	P
	Total Return	Mapped to =>	T
	Other	Mapped to =>	M
Not applicable/undefined	Not applicable/undefined	Fixed Mapping	X
Delivery Type	CASH	Mapped to =>	C
	PHYS	Mapped to =>	P
	OPTL	Mapped to =>	E

4.2.2 Short Name

Attribute		Short Name	
Structure	"NA" + "/" + Instrument Type + Underlying Asset Type + Return or Payout Trigger		
Example	NA/Swaps Sgle Stk Pr		
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	Single Stock	Fixed Abbreviation	Sgle Stk
Return or Payout Trigger	Price	Mapped to =>	Pr
	Total Return	Mapped to =>	Tot Rtn
	Other	Mapped to =>	Oth

4.2.3 Underlier Name

Attribute		Underlier Name	
Underlying Asset	Underlier Name Source	Underlier Name Source Attribute	Underlier Name
Underlying ID with Underlying ID Source [ISIN; FIGI; CUSIP; SEDOL]	ISIN Reference Data	longName of Underlying Instrument ISIN	VODAFONE GROUP PLC

4.2.4 CFI Delivery Type

Attribute		CFI Delivery Type	
Source Attribute	Source Value	Derivation Method	Result
Delivery Type	CASH	Mapped to =>	Cash
	PHYS	Mapped to =>	Physical
	OPTL	Mapped to =>	Elect at Settlement

5 SUPPLEMENTARY INFORMATION

5.1 Best Practice Guidelines

Please refer to Best Practice Guidelines and FAQs that can be found in the Other Documents section on the [DSB website](#).

5.2 Additional Comments

- The short name abbreviation for Instrument Type within the Equity Asset Class is “Swaps” whereas Rates Asset Class uses “Swap”.
- The short name abbreviation includes the Underlying Asset Type abbreviation “Sgle Stk” if the Return or Payout Trigger is [Price; Other]. However, the short name abbreviation excludes Underlying Asset Type abbreviation “Sgle Stk” if the Return or Payout Trigger is [Total Return].

6 APPENDIX 1 – ISO 4914 EQUIVALENCE

This section describes the attributes as per the ISO 4914 Unique Product Identifier (UPI).

ISO 4914 Reference Data Elements		Request Attribute	Record Attribute
Asset Class	M	Asset Class	Asset Class
Instrument Type	M	Instrument Type	Instrument Type
Delivery Type	M	Delivery Type	Delivery Type
			CFI Delivery Type
Return, pricing method or payout trigger	M	Return or Payout Trigger	Return or Payout Trigger
Underlier ID	C	Underlier ID	Underlying Instrument ISIN
Underlier ID Source	C	Underlier ID Source	Not Required
Underlier type	M	Not Required	Underlying Asset Type

7 APPENDIX 2 - 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_Single_Name	
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	
Return or Payout Trigger	Direct Map	Return or Payout Trigger	Price	
Price Multiplier	No Mapping			
Delivery Type	Direct Map	Delivery Type	PHYS	