

Derivatives Service Bureau
CHANGE REQUEST FORM

Version	State	Author	Date	Description
1	Draft	Marlowe Surop	27 July 2021	Initial Document
2	Draft	Marlowe Surop	20 August 2021	Updated Terms of Reference Objective section
3	Draft	Marlowe Surop	15 Sept 2021	Updated Request & Record Templates Layout, Change Details and GUI Definition
4	Draft	Marlowe Surop	29 Sept 2021	Updated Documentation
4	Final	Marlowe Surop	04 Oct 2021	For publication
5	Final	Marlowe Surop	07 Oct 2021	Updated the source of the enumerated values to read FpML Scheme Definition: matrixTermScheme.

Title	CREDIT : New Attribute : Add Contract Specification to Single Name CDS templates			
Background	<p>At present, the DSB OTC ISIN Product Definition for Single Name Credit Default Swap (CDS) product templates does not support the Contract Specification of which values and enumerations are defined in FpML Scheme Definition: matrixTermScheme.</p> <p>As the UPI development is in-progress, the DSB is required to maintain a UPI/ISIN hierarchy so that all attributes specified in the UPI Product Definition are derivable from the OTC ISIN Product Definition.</p> <p>In order for each OTC ISIN created to be meaningful, the new attribute “Contract Specification” must be included in the JSON schema in both request and record templates for in-scope Single Name Credit Default Swap (CDS) products.</p>		DSB-ID	DSB-974
			Type	Attribute
			Owner	Marlowe Surop
			Version	5
			State	FINAL
Terms of Reference	Objective	To ensure that DSB OTC ISIN Product Definition maintains the UPI/ISIN hierarchy and to align with FpML Scheme Definition: matrixTermScheme as its golden source of Contract Specification for in-scope Single Name Credit Default Swap (CDS) products.		
	Scope	<ul style="list-style-type: none"> • In-scope: Single Name Credit Default Swap (CDS) products (i.e., Corporate, Sovereign, Municipal & Non_Standard). • Out of scope: <ol style="list-style-type: none"> a. Other Credit products (i.e., Index, Index Tranche, Loan, ABS, Total Return Swap). b. All other Asset Classes (i.e., Rates, Foreign_Exchange, Equity, Commodities, Other). 		
	Constraint	<ul style="list-style-type: none"> • The changes that would be defined, developed and verified will be part of the OTC ISIN only. 		
	Assumptions	<ul style="list-style-type: none"> • It is assumed that the Transaction Type values defined in FpML Scheme Definition: matrixTermScheme will be used as the enumerations for new attribute “Contract Specification” in the OTC ISIN Product Definition. • It is assumed that the new attribute “Contract Specification” is to be added in the UPI Product Definition for Single Name Credit Default Swap (CDS) products to be marked 		

		<p>as Mandatory field in the request template and as Optional field in the record message so that existing OTC ISIN with no Contract Specification will automatically create the legacy UPI with no Contract Specification.</p> <ul style="list-style-type: none"> It is assumed that the Contract Specification is only required for Single Name Credit Default Swap (CDS) products with appropriate entries in FpML Scheme Definition: matrixTermScheme.
	Comments	<p>A comparative analysis was made between FpML Scheme Definition: matrixTermScheme, ISDA Taxonomy v2.0 and Credit Derivatives Physical Settlement Matrix.</p> <p>Based on this analysis, the PC agreed to use FpML Scheme Definition: matrixTermScheme as the golden source of the enumerated values for the Contract Specification.</p>
Change Details	<p>Required changes for in-scope product templates are as follows:</p> <ul style="list-style-type: none"> Add Contract Specification as a Mandatory attribute to in-scope Request templates. Add Contract Specification as an Optional attribute to in-scope Record templates. The enumerated values for Contract Specification in the Request template are limited to the entries that are appropriate for a specific product as follows: <ul style="list-style-type: none"> a) Credit.Swap.Corporate – use entries mentioned in Appendix 1.1 b) Credit.Swap.Sovereign – use entries mentioned in Appendix 1.2 c) Credit.Swap.Municipal – use entries mentioned in Appendix 1.3 d) Credit.Swap.Non_Standard – use entries mentioned in Appendix 1.4. <p><i>For this product, Contract Specification enumerated values are filtered depending on the Underlying Issuer Type selected [Corporate, Sovereign, Local].</i></p> Please see Request and Record templates layout in Appendix 2. <p><i>Note: In order to maintain the UPI/ISIN hierarchy, Contract Specification will be marked as a Mandatory attribute on Request template so all new OTC ISIN will be created with the said value. Moreover, Contract Specification will be marked as an Optional attribute on Record template so that any existing OTC ISIN with no Contract Specification will automatically create the legacy UPI with no Contract Specification value.</i></p>	
Impacted Products	<p>This change impacts the following Single Name Credit Default Swap (CDS) products:</p> <ul style="list-style-type: none"> Credit.Swap.Corporate Credit.Swap.Sovereign Credit.Swap.Municipal Credit.Swap.Non_Standard <p><i>Note: Impacts Normalised and Non-Normalised templates.</i></p>	
Validation	<p>The following validations will apply:</p> <ul style="list-style-type: none"> Contract Specification is a mandatory attribute to in-scope Request templates. Only the values in the enumerated list are allowed. <i>(see Appendices 1, 2, 3 & 4)</i> 	
Derivation	Not Required.	
User Impact?	Yes	Users will need to download the updated templates to access the newly added attribute.
	Versions	The version number of in-scope Record templates will be impacted.

<p>Use Cases</p>	<p>For each of the in-scope templates:</p> <ul style="list-style-type: none"> Valid Request Select newly added attribute “Contract Specification” to in-scope product templates and ensure that enumerated values are filtered for each product type, i.e., only Corporate entries of Contract Specification are to be shown in the selection (<i>see Appendix 1</i>). 								
<p>Backward Compatibility</p>	<p>As per extract from 01 Oct 2017 up to 30 Jun 2021, the following are the total create OTC ISINs for all in-scope Single Name CDS product templates:</p> <ol style="list-style-type: none"> Credit.Swap.Corporate : 437,441 records : 270,152 new/updated (62%); 167,289 expired (38%). Credit.Swap.Sovereign : 33,500 records : 19,242 new/updated (57%); 14,258 expired (43%). Credit.Swap.Municipal : 2,231 records : 1,495 new/updated (67%); 736 expired (33%). Credit.Swap.Non_Standard : 3,895 records : 2,646 new/updated (68%); 1,249 expired (32%). <p>At present, OTC ISIN data elements do not include the value for Contract Specification and is not possible to determine nor update its value. The change will set the Contract Specification as a mandatory attribute in the OTC ISIN for in-scope product templates and should take into consideration the following functionalities:</p> <ul style="list-style-type: none"> Retrieve or Create ISIN Record End user will not be able to retrieve nor create an ISIN since Contract Specification is a mandatory attribute that is not available in the existing OTC ISIN. Retrieve No Create This functionality will also not be supported since DSB expects to see values for all mandatory attributes that includes Contract Specification. Thus, will prevent end user to retrieve the exiting OTC ISIN. Retrieve ISIN Record by ISIN End user will be able to retrieve an existing OTC ISIN based on the appropriate version of the Record template. Search for ISIN Record End user will be able to search an existing OTC ISIN through API based on a number of criteria (i.e., ISIN attributes). 								
<p>GUI Details</p>	<p>The following section provides display information for any attributes (and values) that are not included in the related OTC ISIN definition.</p> <table border="1" data-bbox="309 1429 1487 1637"> <thead> <tr> <th data-bbox="309 1429 512 1485">Attribute</th> <th data-bbox="520 1429 722 1485">Display Name</th> <th data-bbox="730 1429 1487 1485">Tool Tip (and • <i>value elaboration</i>)</th> </tr> </thead> <tbody> <tr> <td data-bbox="309 1496 512 1637">Contract Specification</td> <td data-bbox="520 1496 722 1637">Contract Specification</td> <td data-bbox="730 1496 1487 1637">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 for which the ISIN is assigned.</td> </tr> </tbody> </table>			Attribute	Display Name	Tool Tip (and • <i>value elaboration</i>)	Contract Specification	Contract Specification	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 for which the ISIN is assigned.
Attribute	Display Name	Tool Tip (and • <i>value elaboration</i>)							
Contract Specification	Contract Specification	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 for which the ISIN is assigned.							
<p>Documentation</p>	<p>The following DSB documents are to be updated:</p> <ul style="list-style-type: none"> DSB PROD Product Definitions here <ul style="list-style-type: none"> ➤ Table 4 – Attribute Data Dictionary ➤ Table 8 – Appendix II – Validations DSB UAT Product Definitions here <ul style="list-style-type: none"> ➤ Table 4 – Attribute Data Dictionary ➤ Table 8 – Appendix II - Validations DSB PROD Product Definitions – Annex 2 Credit here DSB UAT Product Definitions – Annex 2 Credit here DSB PROD Production Definitions – Annex 6 Non-Std here 								

	<ul style="list-style-type: none">• DSB UAT Product Definitions – Annex 6 Non-Std here
Reference	<ul style="list-style-type: none">• FpML Scheme Definition: matrixTermScheme

Appendix 1: Contract Specification Entries

Below is the limited set of enumerations based on [FpML Scheme Definition: matrixTermScheme](#) that is filtered only to support the following entries for Single Name Credit Default Swap (CDS) products [i.e., Corporate; Sovereign; Municipal; Non_Standard] on this list:

1.1 Contract Specification Entries for **Credit.Swap.Corporate**:

CORPORATE Contract Specification Entries		
Attribute	Enumerated List	Value elaboration
Contract Specification	AsiaCorporate	Matrix Transaction Type of ASIA CORPORATE.
	AsiaFinancialCorporate	Matrix Transaction Type of ASIA FINANCIAL CORPORATE.
	AustraliaCorporate	Matrix Transaction Type of AUSTRALIA CORPORATE.
	AustraliaFinancialCorporate	Matrix Transaction Type of AUSTRALIA FINANCIAL CORPORATE.
	EmergingEuropeanCorporate	Matrix Transaction Type of EMERGING EUROPEAN CORPORATE.
	EmergingEuropeanCorporateLPN	Matrix Transaction Type of EMERGING EUROPEAN CORPORATE LPN.
	EmergingEuropeanFinancialCorporate	Matrix Transaction Type of EMERGING EUROPEAN FINANCIAL CORPORATE.
	EmergingEuropeanFinancialCorporateLPN	Matrix Transaction Type of EMERGING EUROPEAN FINANCIAL CORPORATE LPN.
	EuropeanCoCoFinancialCorporate	Matrix Transaction Type of EUROPEAN COCO FINANCIAL CORPORATE.
	EuropeanCorporate	Matrix Transaction Type of EUROPEAN CORPORATE.
	EuropeanFinancialCorporate	Matrix Transaction Type of EUROPEAN FINANCIAL CORPORATE.
	EuropeanSeniorNonPreferredFinancialCorporate	Matrix Transaction Type of EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE.
	JapanCorporate	Matrix Transaction Type of JAPAN CORPORATE.
	JapanFinancialCorporate	Matrix Transaction Type of JAPAN FINANCIAL CORPORATE.
	LatinAmericaCorporate	Matrix Transaction Type of LATIN AMERICA CORPORATE.
	LatinAmericaCorporateBond	Matrix Transaction Type of LATIN AMERICA CORPORATE B.
	LatinAmericaCorporateBondOrLoan	Matrix Transaction Type of LATIN AMERICA CORPORATE BL.
	LatinAmericaFinancialCorporateBond	Matrix Transaction Type of LATIN AMERICA FINANCIAL CORPORATE B.
	LatinAmericaFinancialCorporateBondOrLoan	Matrix Transaction Type of LATIN AMERICA FINANCIAL CORPORATE BL.
	NewZealandCorporate	Matrix Transaction Type of NEW ZEALAND CORPORATE.
NewZealandFinancialCorporate	Matrix Transaction Type of NEW ZEALAND FINANCIAL CORPORATE.	

NorthAmericanCorporate	Matrix Transaction Type of NORTH AMERICAN CORPORATE.
NorthAmericanFinancialCorporate	Matrix Transaction Type of NORTH AMERICAN FINANCIAL CORPORATE.
SingaporeCorporate	Matrix Transaction Type of SINGAPORE CORPORATE.
SingaporeFinancialCorporate	Matrix Transaction Type of SINGAPORE FINANCIAL CORPORATE.
StandardAsiaCorporate	Matrix Transaction Type of STANDARD ASIA CORPORATE.
StandardAsiaFinancialCorporate	Matrix Transaction Type of STANDARD ASIA FINANCIAL CORPORATE.
StandardAustraliaCorporate	Matrix Transaction Type of STANDARD AUSTRALIA CORPORATE.
StandardAustraliaFinancialCorporate	Matrix Transaction Type of STANDARD AUSTRALIA FINANCIAL CORPORATE.
StandardEmergingEuropeanCorporate	Matrix Transaction Type of STANDARD EMERGING EUROPEAN CORPORATE.
StandardEmergingEuropeanCorporateLPN	Matrix Transaction Type of STANDARD EMERGING EUROPEAN CORPORATE LPN.
StandardEmergingEuropeanFinancialCorporate	Matrix Transaction Type of STANDARD EMERGING EUROPEAN FINANCIAL CORPORATE.
StandardEmergingEuropeanFinancialCorporateLPN	Matrix Transaction Type of STANDARD EMERGING EUROPEAN FINANCIAL CORPORATE LPN.
StandardEuropeanCoCoFinancialCorporate	Matrix Transaction Type of STANDARD EUROPEAN COCO FINANCIAL CORPORATE.
StandardEuropeanCorporate	Matrix Transaction Type of STANDARD EUROPEAN CORPORATE.
StandardEuropeanFinancialCorporate	Matrix Transaction Type of STANDARD EUROPEAN FINANCIAL CORPORATE.
StandardEuropeanSeniorNonPreferredFinancialCorporate	Matrix Transaction Type of STANDARD EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE.
StandardJapanCorporate	Matrix Transaction Type of STANDARD JAPAN CORPORATE.
StandardJapanFinancialCorporate	Matrix Transaction Type of STANDARD JAPAN FINANCIAL CORPORATE.
StandardLatinAmericaCorporateBond	Matrix Transaction Type of STANDARD LATIN AMERICA CORPORATE B.
StandardLatinAmericaCorporateBondOrLoan	Matrix Transaction Type of STANDARD LATIN AMERICA CORPORATE BL.
StandardLatinAmericaFinancialCorporateBond	Matrix Transaction Type of STANDARD LATIN AMERICA FINANCIAL CORPORATE B.
StandardLatinAmericaFinancialCorporateBondOrLoan	Matrix Transaction Type of STANDARD LATIN AMERICA FINANCIAL CORPORATE BL.
StandardNewZealandCorporate	Matrix Transaction Type of STANDARD NEW ZEALAND CORPORATE.
StandardNewZealandFinancialCorporate	Matrix Transaction Type of STANDARD NEW ZEALAND FINANCIAL CORPORATE.

	StandardNorthAmericanCorporate	Matrix Transaction Type of STANDARD NORTH AMERICAN CORPORATE.
	StandardNorthAmericanFinancialCorporate	Matrix Transaction Type of STANDARD NORTH AMERICAN FINANCIAL CORPORATE.
	StandardSingaporeCorporate	Matrix Transaction Type of STANDARD SINGAPORE CORPORATE.
	StandardSingaporeFinancialCorporate	Matrix Transaction Type of STANDARD SINGAPORE FINANCIAL CORPORATE.
	StandardSubordinatedEuropeanInsuranceCorporate	Transaction Type of STANDARD SUBORDINATED EUROPEAN INSURANCE CORPORATE.
	StandardSukukFinancialCorporate	Matrix Transaction Type of STANDARD SUKUK FINANCIAL CORPORATE.
	SubordinatedEuropeanInsuranceCorporate	Matrix Transaction Type of SUBORDINATED EUROPEAN INSURANCE CORPORATE.
	SukukCorporate	Matrix Transaction Type of SUKUK CORPORATE.
	SukukFinancialCorporate	Matrix Transaction Type of SUKUK FINANCIAL CORPORATE.

1.2 Contract Specification Entries for **Credit.Swap.Sovereign**:

SOVEREIGN Contract Specification Entries		
Attribute	Enumerated List	Value elaboration
Contract Specification	AsiaSovereign	Matrix Transaction Type of ASIA SOVEREIGN.
	AustraliaSovereign	Matrix Transaction Type of AUSTRALIA SOVEREIGN.
	EmergingEuropeanAndMiddleEasternSovereign	Matrix Transaction Type of EMERGING EUROPEAN AND MIDDLE EASTERN SOVEREIGN.
	JapanSovereign	Matrix Transaction Type of JAPAN SOVEREIGN.
	LatinAmericaSovereign	Matrix Transaction Type of LATIN AMERICA SOVEREIGN.
	NewZealandSovereign	Matrix Transaction Type of NEW ZEALAND SOVEREIGN.
	SingaporeSovereign	Matrix Transaction Type of SINGAPORE SOVEREIGN.
	StandardAsiaSovereign	Matrix Transaction Type of STANDARD ASIA SOVEREIGN.
	StandardAustraliaSovereign	Matrix Transaction Type of STANDARD AUSTRALIA SOVEREIGN.
	StandardEmergingEuropeanAndMiddleEasternSovereign	Matrix Transaction Type of STANDARD EMERGING EUROPEAN AND MIDDLE EASTERN SOVEREIGN.
	StandardJapanSovereign	Matrix Transaction Type of STANDARD JAPAN SOVEREIGN.
	StandardLatinAmericaSovereign	Matrix Transaction Type of STANDARD LATIN AMERICA SOVEREIGN.
	StandardNewZealandSovereign	Matrix Transaction Type of STANDARD NEW ZEALAND SOVEREIGN.
	StandardSingaporeSovereign	Matrix Transaction Type of STANDARD SINGAPORE SOVEREIGN.
	StandardWesternEuropeanSovereign	Matrix Transaction Type of STANDARD WESTERN EUROPEAN SOVEREIGN.
	SukukSovereign	Matrix Transaction Type of SUKUK SOVEREIGN.
WesternEuropeanSovereign	Matrix Transaction Type of WESTERN EUROPEAN SOVEREIGN.	

1.3 Contract Specification Entries for **Credit.Swap.Municipal**:

LOCAL/MUNICIPAL Contract Specification Entries		
Attribute	Enumerated List	Value elaboration
Contract Specification	StandardUSMunicipalFullFaithAndCredit	Matrix Transaction Type of STANDARD U.S. MUNICIPAL FULL FAITH AND CREDIT.
	StandardUSMunicipalGeneralFund	Matrix Transaction Type of STANDARD U.S. MUNICIPAL GENERAL FUND.
	StandardUSMunicipalRevenue	Matrix Transaction Type of STANDARD U.S. MUNICIPAL REVENUE.
	USMunicipalFullFaithAndCredit	Matrix Transaction Type of U.S. MUNICIPAL FULL FAITH AND CREDIT.
	USMunicipalGeneralFund	Matrix Transaction Type of U.S. MUNICIPAL GENERAL FUND.
	USMunicipalRevenue	Matrix Transaction Type of U.S. MUNICIPAL REVENUE.

1.4 Contract Specification Entries for **Credit.Swap.Non_Standard**:

NON_STANDARD Contract Specification Entries		
Attribute	Enumerated List	Value elaboration
Contract Specification	AsiaCorporate	Matrix Transaction Type of ASIA CORPORATE.
	AsiaFinancialCorporate	Matrix Transaction Type of ASIA FINANCIAL CORPORATE.
	AsiaSovereign	Matrix Transaction Type of ASIA SOVEREIGN.
	AustraliaCorporate	Matrix Transaction Type of AUSTRALIA CORPORATE.
	AustraliaFinancialCorporate	Matrix Transaction Type of AUSTRALIA FINANCIAL CORPORATE.
	AustraliaSovereign	Matrix Transaction Type of AUSTRALIA SOVEREIGN.
	EmergingEuropeanAndMiddleEasternSovereign	Matrix Transaction Type of EMERGING EUROPEAN AND MIDDLE EASTERN SOVEREIGN.
	EmergingEuropeanCorporate	Matrix Transaction Type of EMERGING EUROPEAN CORPORATE.
	EmergingEuropeanCorporateLPN	Matrix Transaction Type of EMERGING EUROPEAN CORPORATE LPN.
	EmergingEuropeanFinancialCorporate	Matrix Transaction Type of EMERGING EUROPEAN FINANCIAL CORPORATE.
	EmergingEuropeanFinancialCorporateLPN	Matrix Transaction Type of EMERGING EUROPEAN FINANCIAL CORPORATE LPN.
	EuropeanCoCoFinancialCorporate	Matrix Transaction Type of EUROPEAN COCO FINANCIAL CORPORATE.
	EuropeanCorporate	Matrix Transaction Type of EUROPEAN CORPORATE.
	EuropeanFinancialCorporate	Matrix Transaction Type of EUROPEAN FINANCIAL CORPORATE.
	EuropeanSeniorNonPreferredFinancialCorporate	Matrix Transaction Type of EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE.
	JapanCorporate	Matrix Transaction Type of JAPAN CORPORATE.
	JapanFinancialCorporate	Matrix Transaction Type of JAPAN FINANCIAL CORPORATE.
	JapanSovereign	Matrix Transaction Type of JAPAN SOVEREIGN.
	LatinAmericaCorporate	Matrix Transaction Type of LATIN AMERICA CORPORATE.
	LatinAmericaCorporateBond	Matrix Transaction Type of LATIN AMERICA CORPORATE B.
	LatinAmericaCorporateBondOrLoan	Matrix Transaction Type of LATIN AMERICA CORPORATE BL.
	LatinAmericaFinancialCorporateBond	Matrix Transaction Type of LATIN AMERICA FINANCIAL CORPORATE B.
	LatinAmericaFinancialCorporateBondOrLoan	Matrix Transaction Type of LATIN AMERICA FINANCIAL CORPORATE BL.
	LatinAmericaSovereign	Matrix Transaction Type of LATIN AMERICA SOVEREIGN.
	NewZealandCorporate	Matrix Transaction Type of NEW ZEALAND CORPORATE.
	NewZealandFinancialCorporate	Matrix Transaction Type of NEW ZEALAND FINANCIAL CORPORATE.

NewZealandSovereign	Matrix Transaction Type of NEW ZEALAND SOVEREIGN.
NorthAmericanCorporate	Matrix Transaction Type of NORTH AMERICAN CORPORATE.
NorthAmericanFinancialCorporate	Matrix Transaction Type of NORTH AMERICAN FINANCIAL CORPORATE.
SingaporeCorporate	Matrix Transaction Type of SINGAPORE CORPORATE.
SingaporeFinancialCorporate	Matrix Transaction Type of SINGAPORE FINANCIAL CORPORATE.
SingaporeSovereign	Matrix Transaction Type of SINGAPORE SOVEREIGN.
StandardAsiaCorporate	Matrix Transaction Type of STANDARD ASIA CORPORATE.
StandardAsiaFinancialCorporate	Matrix Transaction Type of STANDARD ASIA FINANCIAL CORPORATE.
StandardAsiaSovereign	Matrix Transaction Type of STANDARD ASIA SOVEREIGN.
StandardAustraliaCorporate	Matrix Transaction Type of STANDARD AUSTRALIA CORPORATE.
StandardAustraliaFinancialCorporate	Matrix Transaction Type of STANDARD AUSTRALIA FINANCIAL CORPORATE.
StandardAustraliaSovereign	Matrix Transaction Type of STANDARD AUSTRALIA SOVEREIGN.
StandardEmergingEuropeanAndMiddleEasternSovereign	Matrix Transaction Type of STANDARD EMERGING EUROPEAN AND MIDDLE EASTERN SOVEREIGN.
StandardEmergingEuropeanCorporate	Matrix Transaction Type of STANDARD EMERGING EUROPEAN CORPORATE.
StandardEmergingEuropeanCorporateLPN	Matrix Transaction Type of STANDARD EMERGING EUROPEAN CORPORATE LPN.
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StandardEuropeanFinancialCorporate	Matrix Transaction Type of STANDARD EUROPEAN FINANCIAL CORPORATE.
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StandardJapanFinancialCorporate	Matrix Transaction Type of STANDARD JAPAN FINANCIAL CORPORATE.
StandardJapanSovereign	Matrix Transaction Type of STANDARD JAPAN SOVEREIGN.
StandardLatinAmericaCorporateBond	Matrix Transaction Type of STANDARD LATIN AMERICA CORPORATE B.
StandardLatinAmericaCorporateBondOrLoan	Matrix Transaction Type of STANDARD LATIN AMERICA CORPORATE BL.

	StandardLatinAmericaFinancialCorporateBond	Matrix Transaction Type of STANDARD LATIN AMERICA FINANCIAL CORPORATE B.
	StandardLatinAmericaFinancialCorporateBondOrLoan	Matrix Transaction Type of STANDARD LATIN AMERICA FINANCIAL CORPORATE BL.
	StandardLatinAmericaSovereign	Matrix Transaction Type of STANDARD LATIN AMERICA SOVEREIGN.
	StandardNewZealandCorporate	Matrix Transaction Type of STANDARD NEW ZEALAND CORPORATE.
	StandardNewZealandFinancialCorporate	Matrix Transaction Type of STANDARD NEW ZEALAND FINANCIAL CORPORATE.
	StandardNewZealandSovereign	Matrix Transaction Type of STANDARD NEW ZEALAND SOVEREIGN.
	StandardNorthAmericanCorporate	Matrix Transaction Type of STANDARD NORTH AMERICAN CORPORATE.
	StandardNorthAmericanFinancialCorporate	Matrix Transaction Type of STANDARD NORTH AMERICAN FINANCIAL CORPORATE.
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	StandardSingaporeFinancialCorporate	Matrix Transaction Type of STANDARD SINGAPORE FINANCIAL CORPORATE.
	StandardSingaporeSovereign	Matrix Transaction Type of STANDARD SINGAPORE SOVEREIGN.
	StandardSubordinatedEuropeanInsuranceCorporate	Transaction Type of STANDARD SUBORDINATED EUROPEAN INSURANCE CORPORATE.
	StandardSukukFinancialCorporate	Matrix Transaction Type of STANDARD SUKUK FINANCIAL CORPORATE.
	StandardUSMunicipalFullFaithAndCredit	Matrix Transaction Type of STANDARD U.S. MUNICIPAL FULL FAITH AND CREDIT.
	StandardUSMunicipalGeneralFund	Matrix Transaction Type of STANDARD U.S. MUNICIPAL GENERAL FUND.
	StandardUSMunicipalRevenue	Matrix Transaction Type of STANDARD U.S. MUNICIPAL REVENUE.
	StandardWesternEuropeanSovereign	Matrix Transaction Type of STANDARD WESTERN EUROPEAN SOVEREIGN.
	SubordinatedEuropeanInsuranceCorporate	Matrix Transaction Type of SUBORDINATED EUROPEAN INSURANCE CORPORATE.
	SukukCorporate	Matrix Transaction Type of SUKUK CORPORATE.
	SukukFinancialCorporate	Matrix Transaction Type of SUKUK FINANCIAL CORPORATE.
	SukukSovereign	Matrix Transaction Type of SUKUK SOVEREIGN.
	USMunicipalFullFaithAndCredit	Matrix Transaction Type of U.S. MUNICIPAL FULL FAITH AND CREDIT.
	USMunicipalGeneralFund	Matrix Transaction Type of U.S. MUNICIPAL GENERAL FUND.
	USMunicipalRevenue	Matrix Transaction Type of U.S. MUNICIPAL REVENUE.
	WesternEuropeanSovereign	Matrix Transaction Type of WESTERN EUROPEAN SOVEREIGN.

Appendix 2: Request and Record Templates Layout

Request Template Layout for Credit.Swap.Corporate:

REQUEST TEMPLATE							
Section	Attribute	Format	Cat	Example Value	Validation / Derivation	Enum Source	Origin
Header Section	Asset Class	Set	M	Credit		CFI:2015 Char#2 (SC****)	ISIN
	Instrument Type	Set	M	Swap		CFI:2015 Char#1 (SC****)	ISIN
	Product	Set	M	Corporate			ISIN
	Level	Set	M	InstRefDataReporting			ISIN
Attribute Section	Underlying (oneOf)	Enum	M	Instrument ISIN			ISIN
	Instrument ISIN	String	M	US195325BB02			ISIN
	Underlier Type (oneOf)	Enum	M	Instrument LEI			ISIN
	Instrument LEI	String	M	529900FWX0GRR7WG5W79		ISO 17442 LEI Codes	ISIN
	Notional Currency	Enum	M	USD	ISOCurrencyCode.json	ISO 4217 (3-Char CCY)	ISIN
	Expiry Date	String	M	13/08/2025	DISPLAY =(Expiry Date)		ISIN
	Debt Seniority	Enum	M	SNDB	[SNDB, MZZD, SBOD, JUND]	ISO 20022	ISIN
	Delivery Type	Enum	M	CASH	[CASH, PHYS, OPTL]	ISO 20022	ISIN
	Contract Specification	Enum	M	StandardNorthAmericanCorporate	FpML Matrix Term Scheme (5.130)	FpML 1.118	NEW
Price Multiplier	Integer	M	1	DISPLAY =(Price Multiplier) DEFAULT =(1)		ISIN	

Record Template Layout for Credit.Swap.Corporate:

RECORD TEMPLATE							
Section	Attribute	Format	Cat	Example Value	Validation / Derivation	Enum Source	Origin
Header Section	Asset Class	Set	M	Credit		CFI:2015 Char#2 (SC****)	ISIN
	Instrument Type	Set	M	Swap		CFI:2015 Char#1 (SC****)	ISIN
	Product	Set	M	Corporate			ISIN
	Level	Set	M	InstRefDataReporting			ISIN
Attribute Section	Template Version	Integer	D	1			ISIN
	Instrument LEI	String	M	529900FWX0GRR7WG5W79		ISO 17442 LEI Codes	ISIN
	Instrument ISIN	String	M	US195325BB02			ISIN
	Notional Currency	Enum	M	USD	ISOCurrencyCode.json	ISO 4217 (3-Char CCY)	ISIN
	Expiry Date	String	M	2025-08-13	Expiry date of the instrument (YYYY-MM-DD)	DISPLAY =(Expiry Date)	ISIN
	Debt Seniority	Enum	M	SNDB	[SNDB, MZZD, SBOD, JUND]	ISO 20022	ISIN
	Delivery Type	Enum	M	CASH	[CASH, PHYS, OPTL]	CFI:2015 Char#6 (SC****)	ISIN
	Contract Specification	Enum	C	StandardNorthAmericanCorporate	FpML Matrix Term Scheme (5.130)	FpML 1.118	NEW
	Price Multiplier	Integer	M	1			ISIN
Identifier Section	ISIN	String	D	EZ75M5GJ04K2	UPI	ISO 4914	ISIN
	Status	String	D	New			ISIN
	Status Reason	String	D	<null>	Not applicable to a New record		ISIN
	Last Update Date Time	DtTm	D	2021-08-13T10:04:34	YYYY-MM-DDThh:mm:ss		ISIN
Derived Section	Full Name	String	D	Credit Swap Corporate Single Name US195325BB02 USD 20250813			ISIN
	Classification Type	String	D	SCUCCC	See CRF (Derivations)	ISO 10962:2015	ISIN
	Commodity Derivative Indicator	String	D	FALSE		RTS23/Field4	ISIN
	Issue or Operator of the Trading Venue Identifier	String	D	NA		RTS23/Field5	ISIN
	Short Name	String	D	NA/CDS Corp SN Sr USD 20250813	See CRF (Derivations)	ISO 18774	ISIN
	Underlying Asset Type	String	D	Single Name	Fixed value	CFI:2015 Char#3 (SC****)	ISIN
Return or Payout Trigger	String	D	Credit Default	Fixed value	CFI:2015 Char#4 (SC**C*)	ISIN	
Underlying Issuer Type	String	D	Corporate	Fixed value	CFI:2015 Char#5 (SC**C*)	ISIN	

Request Template Layout for Credit.Swap.Sovereign:

REQUEST TEMPLATE							
Section	Attribute	Format	Cat	Example Value	Validation / Derivation	Enum Source	Origin
Header Section	Asset Class	Set	M	Credit		CFI:2015 Char#2 (SC****)	ISIN
	Instrument Type	Set	M	Swap		CFI:2015 Char#1 (SC****)	ISIN
	Product	Set	M	Sovereign			ISIN
	Level	Set	M	InstRefDataReporting			ISIN
Attribute Section	Underlying (oneOf)	Enum	M	Instrument ISIN			ISIN
	Instrument ISIN	String	M	US195325BB02			ISIN
	Underlier Type (oneOf)	Enum	M	Instrument LEI			ISIN
	Instrument LEI	String	M	529900FWX0GRR7WG5W79		ISO 17442 LEI Codes	ISIN
	Notional Currency	Enum	M	USD	ISOCurrencyCode.json	ISO 4217 (3-Char CCY)	ISIN
	Expiry Date	String	M	13/08/2025	DISPLAY =(Expiry Date)		ISIN
	Debt Seniority	Enum	M	SNDB	[SNDB, MZZD, SBOD, JUND]	ISO 20022	ISIN
	Delivery Type	Enum	M	CASH	[CASH, PHYS, OPTL]	ISO 20022	ISIN
	Contract Specification	Enum	M	AsiaSovereign	FpML Matrix Term Scheme (5.130)	FpML 1.118	NEW
	Price Multiplier	Integer	M	1	DISPLAY =(Price Multiplier) DEFAULT =(1)		ISIN

Record Template Layout for Credit.Swap.Sovereign:

RECORD TEMPLATE							
Section	Attribute	Format	Cat	Example Value	Validation / Derivation	Enum Source	Origin
Header Section	Asset Class	Set	M	Credit		CFI:2015 Char#2 (SC****)	ISIN
	Instrument Type	Set	M	Swap		CFI:2015 Char#1 (SC****)	ISIN
	Product	Set	M	Sovereign			ISIN
	Level	Set	M	InstRefDataReporting			ISIN
	Template Version	Integer	D	1			ISIN
Attribute Section	Instrument LEI	String	M	529900FWX0GRR7WG5W79		ISO 17442 LEI Codes	ISIN
	Instrument ISIN	String	M	US195325BB02			ISIN
	Notional Currency	Enum	M	USD	ISOCurrencyCode.json	ISO 4217 (3-Char CCY)	ISIN
	Expiry Date	String	M	2025-08-13	Expiry date of the instrument (YYYY-MM-DD)	DISPLAY =(Expiry Date)	ISIN
	Debt Seniority	Enum	M	SNDB	[SNDB, MZZD, SBOD, JUND]	ISO 20022	ISIN
	Delivery Type	Enum	M	CASH	[CASH, PHYS, OPTL]	CFI:2015 Char#6 (SC****)	ISIN
	Contract Specification	Enum	C	AsiaSovereign	FpML Matrix Term Scheme (5.130)	FpML 1.118	NEW
	Price Multiplier	Integer	M	1			ISIN
Identifier Section	ISIN	String	D	EZN27VZ6JMS3	UPI	ISO 4914	ISIN
	Status	String	D	New			ISIN
	Status Reason	String	D	<null>	Not applicable to a New record		ISIN
	Last Update Date Time	DtTrn	D	2021-08-13T10:04:34	YYYY-MM-DDThh:mm:ss		ISIN
Derived Section	Full Name	String	D	Credit Swap Sovereign Single Name US195325BB02 USD 20250813			ISIN
	Classification Type	String	D	SCUCSC	See CRF (Derivations)	ISO 10962:2015	ISIN
	Commodity Derivative Indicator	String	D	FALSE		RTS23/Field4	ISIN
	Issue or Operator of the Trading Venue Identifier	String	D	NA		RTS23/Field5	ISIN
	Short Name	String	D	NA/CDS Sov SN Sr USD 20250813	See CRF (Derivations)	ISO 18774	ISIN
	Underlying Asset Type	String	D	Single Name	Fixed value	CFI:2015 Char#3 (SC****)	ISIN
	Return or Payout Trigger	String	D	Credit Default	Fixed value	CFI:2015 Char#4 (SC***)	ISIN
Underlying Issuer Type	String	D	Sovereign	Fixed value	CFI:2015 Char#5 (SC***)	ISIN	

Request Template Layout for Credit.Swap.Municipal:

REQUEST TEMPLATE							
Section	Attribute	Format	Cat	Example Value	Validation / Derivation	Enum Source	Origin
Header Section	Asset Class	Set	M	Credit		CFI:2015 Char#2 (SC****)	ISIN
	Instrument Type	Set	M	Swap		CFI:2015 Char#1 (SC****)	ISIN
	Product	Set	M	Municipal			ISIN
	Level	Set	M	InstRefDataReporting			ISIN
Attribute Section	Underlying (oneOf)	Enum	M	Instrument ISIN			ISIN
	Instrument ISIN	String	M	US195325BB02			ISIN
	Underlier Type (oneOf)	Enum	M	Instrument LEI			ISIN
	Instrument LEI	String	M	529900FWX0GRR7WG5W79		ISO 17442 LEI Codes	ISIN
	Notional Currency	Enum	M	USD	ISOCurrencyCode.json	ISO 4217 (3-Char CCY)	ISIN
	Expiry Date	String	M	13/08/2025	DISPLAY =(Expiry Date)		ISIN
	Debt Seniority	Enum	M	SNDB	[SNDB, MZZD, SBOD, JUND]	ISO 20022	ISIN
	Delivery Type	Enum	M	CASH	[CASH, PHYS, OPTL]	ISO 20022	ISIN
	Contract Specification	Enum	M	USMunicipalFullFaithAndCredit	FpML Matrix Term Scheme (5.130)	FpML 1.118	NEW
	Price Multiplier	Integer	M	1	DISPLAY =(Price Multiplier) DEFAULT =(1)		ISIN

Record Template Layout for Credit.Swap.Municipal:

RECORD TEMPLATE							
Section	Attribute	Format	Cat	Example Value	Validation / Derivation	Enum Source	Origin
Header Section	Asset Class	Set	M	Credit		CFI:2015 Char#2 (SC****)	ISIN
	Instrument Type	Set	M	Swap		CFI:2015 Char#1 (SC****)	ISIN
	Product	Set	M	Municipal			ISIN
	Level	Set	M	InstRefDataReporting			ISIN
	Template Version	Integer	D	1			ISIN
Attribute Section	Instrument LEI	String	M	529900FWX0GRR7WG5W79		ISO 17442 LEI Codes	ISIN
	Instrument ISIN	String	M	US195325BB02			ISIN
	Notional Currency	Enum	M	USD	ISOCurrencyCode.json	ISO 4217 (3-Char CCY)	ISIN
	Expiry Date	String	M	2025-08-13	Expiry date of the instrument (YYYY-MM-DD)	DISPLAY =(Expiry Date)	ISIN
	Debt Seniority	Enum	M	SNDB	[SNDB, MZZD, SBOD, JUND]	ISO 20022	ISIN
	Delivery Type	Enum	M	CASH	[CASH, PHYS, OPTL]	CFI:2015 Char#6 (SC****)	ISIN
	Contract Specification	Enum	C	USMunicipalFullFaithAndCredit	FpML Matrix Term Scheme (5.130)	FpML 1.118	NEW
Identifier Section	Price Multiplier	Integer	M	1			ISIN
	ISIN	String	D	EZN27VZ6JMS3	UPI	ISO 4914	ISIN
	Status	String	D	New			ISIN
	Status Reason	String	D	<null>	Not applicable to a New record		ISIN
	Last Update Date Time	DTm	D	2021-08-13T10:04:34	YYYY-MM-DDThh:mm:ss		ISIN
Derived Section	Full Name	String	D	Credit Swap Municipal Single Name US195325BB02 USD 20250813			ISIN
	Classification Type	String	D	SCUCLC	See CRF (Derivations)	ISO 10962:2015	ISIN
	Commodity Derivative Indicator	String	D	FALSE		RTS23/Field4	ISIN
	Issue or Operator of the Trading Venue Identifier	String	D	NA		RTS23/Field5	ISIN
	Short Name	String	D	NA/CDS Mun SN Sr USD 20250813	See CRF (Derivations)	ISO 18774	ISIN
	Underlying Asset Type	String	D	Single Name	Fixed value	CFI:2015 Char#3 (SCU****)	ISIN
	Return or Payout Trigger	String	D	Credit Default	Fixed value	CFI:2015 Char#4 (SC*C**)	ISIN
	Underlying Issuer Type	String	D	Local	Fixed value	CFI:2015 Char#5 (SC**L*)	ISIN

Request Template Layout for Credit.Swap.Non_Standard:

REQUEST TEMPLATE

Section	Attribute	Format	Cat	Example Value	Validation / Derivation	Enum Source	Origin
Header Section	Asset Class	Set	M	Credit		CFI:2015 Char#2 (SC****)	ISIN
	Instrument Type	Set	M	Swap		CFI:2015 Char#1 (SC****)	ISIN
	Product	Set	M	Non_Standard			ISIN
	Level	Set	M	InstRefDataReporting			ISIN
Attribute Section	Underlying:						ISIN
	Underlying Instrument ISIN	String	M	US195325BB02			ISIN
	Underlying Instrument LEI	String	M	529900FWX0GRR7WG5W79		ISO 17442 LEI Codes	ISIN
	Underlying Instrument Index	String	M	CDX.NA.IG			ISIN
	Underlying Instrument Index Term Value	Integer	C	3	-999 to 999 (excluding 0)		ISIN
	Underlying Instrument Index Term Unit	Enum	C	MNTH	[DAYS, WEEK, MNTH, YEAR]	ISO 20022	ISIN
	Underlying Credit Index Series	Integer	C	15	[1-999]		ISIN
	Underlying Credit Index Version	Integer	C	1	[1-999]		ISIN
	Underlying Instrument Index Prop	Enum	M	11423-BCRICSTI		DSB Proprietary Index Enumerations	ISIN
	Notional Currency	Enum	M	USD	ISOCurrencyCode.json	ISO 4217 (3-Char CCY)	ISIN
	Expiry Date	String	M	13/08/2025	DISPLAY =(Expiry Date)		ISIN
	Price Multiplier	Integer	M	1	DISPLAY =(Price Multiplier) DEFAULT =(1)		ISIN
	Return or Payout Trigger	Enum	M	Credit Default	[Credit Default, Total Return, Other]		ISIN
	Underlying Issuer Type (oneOf)	Enum	M	Corporate			ISIN
	Contract Specification	Enum	(M)	StandardEuropeanCorporate	FpML Matrix Term Scheme (5.130)	Only Corporate Entries on the list is allowed	NEW
	Underlying Issuer Type (oneOf)	Enum	M	Sovereign			ISIN
	Contract Specification	Enum	(M)	StandardWesternEuropeanSovereign	FpML Matrix Term Scheme (5.130)	Only Sovereign Entries on the list is allowed	NEW
	Underlying Issuer Type (oneOf)	Enum	M	Local			ISIN
	Contract Specification	Enum	(M)	StandardUSMunicipalRevenue	FpML Matrix Term Scheme (5.130)	Only Municipal Entries on the list is allowed	NEW
	Debt Seniority	Enum	M	SNDB	[SNDB, MZZD, SBOD, JUND]	ISO 20022	ISIN
Delivery Type	Enum	M	CASH	[CASH, PHYS, OPTL]	ISO 20022	ISIN	
Underlying Asset Type	Enum	M	Single Name	[Single Name, Index, Index Tranche, Basket, etc]		ISIN	

Record Template Layout for Credit.Swap.Non_Standard:

RECORD TEMPLATE

Section	Attribute	Format	Cat	Example Value	Validation / Derivation	Enum Source	Origin	
Header Section	Asset Class	Set	M	Credit		CFI:2015 Char#2 (SC****)	ISIN	
	Instrument Type	Set	M	Swap		CFI:2015 Char#1 (SC****)	ISIN	
	Product	Set	M	Non_Standard			ISIN	
	Level	Set	M	InstRefDataReporting			ISIN	
Attribute Section	Template Version	Integer	D	1			ISIN	
	Underlying Instrument LEI	String	M	529900FWX0GRR7WG5W79		ISO 17442 LEI Codes	ISIN	
	Underlying Instrument ISIN	String	M	US195325BB02			ISIN	
	Underlying Instrument Index	String	M	CDX.NA.IG			ISIN	
	Underlying Instrument Index Term Value	Integer	C	3	-999 to 999 (excluding 0)		ISIN	
	Underlying Instrument Index Term Unit	Enum	C	MNTH	[DAYS, WEEK, MNTH, YEAR]	ISO 20022	ISIN	
	Underlying Credit Index Series	Integer	C	15	[1-999]		ISIN	
	Underlying Credit Index Version	Integer	C	1	[1-999]		ISIN	
	Underlying Instrument Index Prop	Enum	M	11423-BCRICSTI		DSB Proprietary Index Enumerations	ISIN	
	Notional Currency	Enum	M	USD	ISOCurrencyCode.json	ISO 4217 (3-Char CCY)	ISIN	
	Expiry Date	String	M	2025-08-13	Expiry date of the instrument (YYYY-MM-DD)	DISPLAY =(Expiry Date)	ISIN	
	Debt Seniority	Enum	M	SNDB	[SNDB, MZZD, SBOD, JUND]	ISO 20022	ISIN	
	Delivery Type	Enum	M	CASH	[CASH, PHYS, OPTL]	CFI:2015 Char#6 (SC****)	ISIN	
	Underlying IssuerType	Enum	M	Corporate	[Corporate, Sovereign, Local]	CFI:2015 Char#5 (SC****)	ISIN	
	Contract Specification	Enum	C	StandardEuropeanCorporate	FpML Matrix Term Scheme (5.130)	FpML 1.118	NEW	
	Return or Payout Trigger	Enum	M	Credit Default	[Credit Default, Total Return, Other]	CFI:2015 Char#4 (SC****)	ISIN	
	Underlying Asset Type	Enum	M	Single Name	[Single Name, Index, Index Tranche, Basket, etc]	CFI:2015 Char#3 (SC****)	ISIN	
	Price Multiplier	Integer	M	1			ISIN	
	Identifier Section	ISIN	String	D	EZ52NM1X8L58	ISIN		ISIN
		Status	String	D	New			ISIN
Status Reason		String	D	<null>	Not applicable to a New record		ISIN	
Last Update Date Time		DtTm	D	2021-08-13T10:04:34	YYYY-MM-DDThh:mm:ss		ISIN	
Derived Section	Full Name	String	D	Credit Swap Non_Standard Single Name US195325BB02 USD 20250813			ISIN	
	Classification Type	String	D	SCUCCC		ISO 10962:2015	ISIN	
	Commodity Derivative Indicator	String	D	FALSE		RTS23/Field4	ISIN	
	Issue or Operator of the Trading Venue Identifier	String	D	NA		RTS23/Field5	ISIN	
Short Name	String	D	NA/CDS Corp SN Sr USD 20250813		ISO 18774	ISIN		

GUI Definition

The following diagram illustrates the impact of the new attribute “Contract Specification” on the existing Single Name Credit Default Swap (CDS) product templates:

a. GUI Request Template for Credit.Swap.Corporate:

Request.Credit.Swap.Corporate.InstRefDataReporting

Header

Asset Class	Credit	▼
Instrument Type	Swap	▼
Product	Corporate	▼
Level	InstRefDataReporting	▼

Attributes ✎ Properties

Notional Currency	USD	▼
Expiry Date	26/09/2025	📅

Underlying InstrumentISIN ▼

✎ Properties

Instrument ISIN	US881609AL52	
Debt Seniority	Senior Debt	▼
Delivery Type	Auction	▼
Contract Specification	NorthAmericanCorporate	▼
Price Multiplier	1	

b. GUI Record Template for Credit.Swap.Corporate:

Download EZHB6300GZZ4
Dismiss

Credit.Swap.Corporate.InstRefDataReporting.V1

Template Version

Header

Asset Class	<input type="text" value="Credit"/>
Instrument Type	<input type="text" value="Swap"/>
Product	<input type="text" value="Corporate"/>
Level	<input type="text" value="InstRefDataReporting"/>

ISIN

Identification	<input type="text" value="EZHB6300GZZ4"/>
Status	<input type="text" value="New"/>
Status Reason	<input type="text" value=""/>
Last Update DateTime	<input type="text" value="2021-07-28T09:04:32"/>

Derived

Full Name	<input type="text" value="Credit Swap Corporate Single Name US881609AL52 USD 20250926"/>
Classification Type	<input type="text" value="SCUCCA"/>
Commodity Derivative Indicator	<input type="text" value="FALSE"/>
Issuer or Operator of the Trading Venue Identifier	<input type="text" value="NA"/>
Short Name	<input type="text" value="NA/CDS Corp SN Sr USD 20250926"/>
Underlying Asset Type	<input type="text" value="Single Name"/>
Return or Payout Trigger	<input type="text" value="Credit Default"/>
Underlying Issuer Type	<input type="text" value="Corporate"/>

Attributes ✎ Properties

Notional Currency	<input type="text" value="USD"/>
Expiry Date	<input type="text" value="2025-09-26"/>
Underlying ✎ Properties	
Instrument ISIN	<input type="text" value="US881609AL52"/>
Debt Seniority	<input type="text" value="SNDB"/>
Delivery Type	<input type="text" value="OPTL"/>
Contract Specification	<input style="border: 2px solid red;" type="text" value="NorthAmericanCorporate"/>
Price Multiplier	<input type="text" value="1"/>

c. GUI Request Template for Credit.Swap.Sovereign:

Request.Credit.Swap.Sovereign.InstRefDataReporting

Header

Asset Class	Credit	▼
Instrument Type	Swap	▼
Product	Sovereign	▼
Level	InstRefDataReporting	▼

Attributes ✎ Properties

Notional Currency	USD	▼
Expiry Date	13/08/2025	🗓

Underlying InstrumentISIN ▼

✎ Properties

Instrument ISIN	US195325BB02	
Debt Seniority	Senior Debt	▼
Delivery Type	Cash	▼
Contract Specification	AsiaSovereign	▼
Price Multiplier	1	

d. GUI Record Template for Credit.Swap.Sovereign:

Download EZBQQ12F8X92
Dismiss

Credit.Swap.Sovereign.InstRefDataReporting.V1

Template Version

Header

Asset Class	<input type="text" value="Credit"/>
Instrument Type	<input type="text" value="Swap"/>
Product	<input type="text" value="Sovereign"/>
Level	<input type="text" value="InstRefDataReporting"/>

ISIN

Identification	<input type="text" value="EZBQQ12F8X92"/>
Status	<input type="text" value="New"/>
Status Reason	<input type="text"/>
Last Update DateTime	<input type="text" value="2021-09-13T11:16:01"/>

Derived

Full Name	<input type="text" value="Credit Swap Sovereign Single Name US195325BB02 USD 20250813"/>
Classification Type	<input type="text" value="SCUCSC"/>
Commodity Derivative Indicator	<input type="text" value="FALSE"/>
Issuer or Operator of the Trading Venue Identifier	<input type="text" value="NA"/>
Short Name	<input type="text" value="NA/CDS Sov SN Sr USD 20250813"/>
Underlying Asset Type	<input type="text" value="Single Name"/>
Return or Payout Trigger	<input type="text" value="Credit Default"/>
Underlying Issuer Type	<input type="text" value="Sovereign"/>

Attributes ✎ Properties

Notional Currency	<input type="text" value="USD"/>
Expiry Date	<input type="text" value="2025-08-13"/>

Underlying ✎ Properties

Instrument ISIN	<input type="text" value="US195325BB02"/>
Debt Seniority	<input type="text" value="SNDB"/>
Delivery Type	<input type="text" value="CASH"/>
Contract Specification	<input type="text" value="AsiaSovereign"/>
Price Multiplier	<input type="text" value="1"/>

e. GUI Request Template for Credit.Swap.Municipal:

Request.Credit.Swap.Municipal.InstRefDataReporting

Header

Asset Class	Credit	▼
Instrument Type	Swap	▼
Product	Municipal	▼
Level	InstRefDataReporting	▼

Attributes ✎ Properties

Notional Currency	USD	▼
Expiry Date	13/08/2025	📅
Underlying	Instrument/SIN	▼
✎ Properties		
Instrument ISIN	US195325BB02	
Debt Seniority	Senior Debt	▼
Delivery Type	Cash	▼
Contract Specification	USMunicipalFullFaithAndCredit	▼
Price Multiplier	1	

f. GUI Record Template for Credit.Swap.Municipal:

Download EZNHSGD9471
Dismiss

Credit.Swap.Municipal.InstRefDataReporting.V1

Template Version

Header

Asset Class	<input type="text" value="Credit"/>
Instrument Type	<input type="text" value="Swap"/>
Product	<input type="text" value="Municipal"/>
Level	<input type="text" value="InstRefDataReporting"/>

ISIN

Identification	<input type="text" value="EZNHSGD9471"/>
Status	<input type="text" value="New"/>
Status Reason	<input type="text"/>
Last Update DateTime	<input type="text" value="2021-09-13T11:38:08"/>

Derived

Full Name	<input type="text" value="Credit Swap Municipal Single Name US195325BB02 USD 20250813"/>
Classification Type	<input type="text" value="SCUCLC"/>
Commodity Derivative Indicator	<input type="text" value="FALSE"/>
Issuer or Operator of the Trading Venue Identifier	<input type="text" value="NA"/>
Short Name	<input type="text" value="NA/CDS Mun SN Sr USD 20250813"/>
Underlying Asset Type	<input type="text" value="Single Name"/>
Return or Payout Trigger	<input type="text" value="Credit Default"/>
Underlying Issuer Type	<input type="text" value="Local"/>

Attributes Properties

Notional Currency	<input type="text" value="USD"/>
Expiry Date	<input type="text" value="2025-08-13"/>

Underlying Properties

Instrument ISIN	<input type="text" value="US195325BB02"/>
Debt Seniority	<input type="text" value="SNDB"/>
Delivery Type	<input type="text" value="CASH"/>
Contract Specification	<input type="text" value="USMunicipalFullFaithAndCredit"/>
Price Multiplier	<input type="text" value="1"/>

g. GUI Request Template for Credit.Swap.Non_Standard:

Request.Credit.Swap.Non_Standard.InstRefDataReporting

Header

Asset Class	Credit	▼
Instrument Type	Swap	▼
Product	Non_Standard	▼
Level	InstRefDataReporting	▼

Attributes

Notional Currency	USD	▼
Expiry Date	13/08/2025	📅
Price Multiplier	1	

Underlying

UnderlyingInstrumentISIN

Instrument ISIN 1	US195325BB02
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Underlying Issuer Type *Corporate* ▼

Contract Specification	StandardEuropeanCorporate	▼
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Return or Payout Trigger	Credit Default	▼
Delivery Type	Cash	▼
Debt Seniority	Senior Debt	▼
Underlying Asset Type	Single Name	▼

h. GUI Record Template for Credit.Swap.Non_Standard:

Download EZS2NM1X8L58
Dismiss

Credit.Swap.Non_Standard.InstRefDataReporting.V1

Template Version 1

Header

Asset Class	Credit
Instrument Type	Swap
Product	Non_Standard
Level	InstRefDataReporting

ISIN

Identification	EZS2NM1X8L58
Status	New
Status Reason	
Last Update DateTime	2021-09-13T10:42:41

Derived

Full Name	Credit Swap Non_Standard Single Name US195325BB02 USD 20250813
Classification Type	SCUCCC
Commodity Derivative Indicator	FALSE
Issuer or Operator of the Trading Venue Identifier	NA
Short Name	NAVCDS Corp SN Sr USD 20250813

Attributes ✎ Properties

Notional Currency	USD
Expiry Date	2025-08-13
Price Multiplier	1

Underlying ✎ Properties

UnderlyingInstrumentISIN	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 20%;">Instrument ISIN 1</td> <td>US195325BB02</td> </tr> <tr> <td colspan="2" style="text-align: center;"> + Instrument ISIN </td> </tr> </table>	Instrument ISIN 1	US195325BB02	+ Instrument ISIN	
Instrument ISIN 1	US195325BB02				
+ Instrument ISIN					

Underlying Issuer Type ✎ Properties

Underlying Issuer Type	Corporate
Contract Specification	StandardEuropeanCorporate

Return or Payout Trigger: Credit Default

Delivery Type: CASH

Debt Seniority: SNDB

Underlying Asset Type: Single Name