# NOTIFICATION: DSB PROD – Product Definition Updates

**Audience: All DSB Users**

The purpose of this note is to remind industry of the sequence of on-boarding products into production. The need for sequencing is due to recent industry and regulatory guidance on some products, primarily to ensure conformance of relevant index enumerations with the DSB open-data principles. Further details are provided below.

**Notification details:**

- **Products available in UAT and in PROD on 2nd October**
  - **Commodities:**

    Commodities.Forward.Forward.InstRefDataReporting.V1.json

    Commodities.Option.Option.InstRefDataReporting.V1.json

    Commodities.Option.Swaption.InstRefDataReporting.V1.json

    Commodities.Swap.Basis_Swap.InstRefDataReporting.V1.json

    Commodities.Swap.Swap.InstRefDataReporting.V1.json

  - **Credit:**

    Credit.Option.Index_Swaption.InstRefDataReporting.V1.json

    Credit.Option.Single_Name_Swaption.InstRefDataReporting.V1.json

    Credit.Swap.ABS.InstRefDataReporting.V1.json

    Credit.Swap.Corporate.InstRefDataReporting.V1.json

    Credit.Swap.Municipal.InstRefDataReporting.V1.json

    Credit.Swap.Sovereign.InstRefDataReporting.V1.json

- **Equities:**

  Equity.Forward.Price_Return_Basic_Performance_Single_Name.InstRefDataReporting.V1.json
  Equity.Forward.Price_Return_Basic_Performance_Single_Name_CFD.InstRefDataReporting.V1.json
  Equity.Option.Single_Name.InstRefDataReporting.V1.json
  Equity.Swap.Parameter_Return_Dividend_Single_Name.InstRefDataReporting.V1.json
  Equity.Swap.Parameter_Return_Variance_Single_Name.InstRefDataReporting.V1.json
  Equity.Swap.Parameter_Return_Volatility_Single_Name.InstRefDataReporting.V1.json
  Equity.Swap.Price_Return_Basic_Performance_Single_Name.InstRefDataReporting.V1.json
  Equity.Swap.Price_Return_Basic_Performance_Single_Name_CFD.InstRefDataReporting.V1.json

- **FX:**

  Foreign_Exchange.Forward.Contract_For_Difference.InstRefDataReporting.V1.json

  Foreign_Exchange.Forward.Forward.InstRefDataReporting.V1.json

  Foreign_Exchange.Forward.NDF.InstRefDataReporting.V1.json

  Foreign_Exchange.Forward.Rolling_Spot.InstRefDataReporting.V1.json

  Foreign_Exchange.Forward.Spreadbet.InstRefDataReporting.V1.json

  Foreign_Exchange.Forward.Vol_Var.InstRefDataReporting.V1.json

  Foreign_Exchange.Option.Barrier_Option.InstRefDataReporting.V1.json

  Foreign_Exchange.Option.Digital_Option.InstRefDataReporting.V1.json

  Foreign_Exchange.Option.Forward_Vol_Agreement.InstRefDataReporting.V1.json

  Foreign_Exchange.Option.NDO.InstRefDataReporting.V1.json

  Foreign_Exchange.Option.Target_Option.InstRefDataReporting.V1.json

  Foreign_Exchange.Option.Vanilla_Option.InstRefDataReporting.V1.json

- **Rates:**

  Rates.Forward.FRA_Index.InstRefDataReporting.V1.json
  Rates.Forward.FRA_Other.InstRefDataReporting.V1.json
  Rates.Option.CapFloor.InstRefDataReporting.V1.json
  Rates.Option.Debt_Option.InstRefDataReporting.V1.json
  Rates.Option.Swaption.InstRefDataReporting.V1.json
  Rates.Swap.Basis.InstRefDataReporting.V1.json
  Rates.Swap.Basis_OIS.InstRefDataReporting.V1.json
  Rates.Swap.Cross_Currency_Basis.InstRefDataReporting.V1.json
  Rates.Swap.Cross_Currency_Fixed_Fixed.InstRefDataReporting.V1.json

Rates.Swap.Cross_Currency_Fixed_Float.InstRefDataReporting.V1.json
Rates.Swap.Cross_Currency_Fixed_Float_NDS.InstRefDataReporting.V1.json
Rates.Swap.Cross_Currency_Zero_Coupon.InstRefDataReporting.V1.json
Rates.Swap.Fixed_Fixed.InstRefDataReporting.V1.json
Rates.Swap.Fixed_Float.InstRefDataReporting.V1.json
Rates.Swap.Fixed_Float_OIS.InstRefDataReporting.V1.json
Rates.Swap.Fixed_Float_Zero_Coupon.InstRefDataReporting.V1.json
Rates.Swap.Inflation_Basis_Zero_Coupon.InstRefDataReporting.V1.json
Rates.Swap.Inflation_Fixed_Float_YoY.InstRefDataReporting.V1.json
Rates.Swap.Inflation_Swap.InstRefDataReporting.V1.json

- **Products available in UAT, but not in PROD on 2nd Oct (full details available here)**
  - **Credit Index, Index Tranche & Total Return Swap templates**
    - Following recent industry and regulatory input, the DSB is working to facilitate the introduction of a set of underlying index names that meet the open-data principles of the DSB. (3 products i.e. 6 templates affected)
  - **Equity Single Index/Basket templates**
    - Following recent industry and regulatory input, the DSB is working to facilitate the introduction of a set of underlying index names that meet the open-data principles of the DSB.
    - The DSB Product Committee has an approved approach for standard market indices and the DSB is working to implement these in an expedient manner (17 products i.e. 34 templates affected)
  - **Commodity Multi-Exotic templates**
    - Following industry feedback, the DSB will temporarily withhold production implementation of commodity Product Definitions containing proprietary indices to ensure that all instruments containing proprietary indices are aligned in their approach.
    - The proposed change workflow for submission & maintenance of proprietary indices will be published to industry via GitHub on 27th September. (3 products i.e. 6 templates affected)

**The DSB is conscious of the need to implement the additional products in a timely manner and will update users with timelines no later than 29th September.**

**Action Required:**

A. No action for web GUI users

B. API users:

- The set of templates mentioned above is available now in Github for user development and ISIN generation to be used starting Monday 2nd October 2017 in the PROD System
- All other templates in UAT will be available in PROD later in Q4 October 2017, with timelines released by 29 September

Please contact Technical.support@anna-dsb.com for all support & connectivity issues.