



NOTIFICATION: DSB PRODUCTION – Product Definition Updates

Audience: All DSB Users

The purpose of this note is to inform industry of implementation timelines for the Product Definitions to be released in the DSB's PRODUCTION environment. Further details are provided below.

Notification details:

- 1. Product JSON templates to be implemented into the PRODUCTION environment on 20th November 2017:**
 - **FX Swap:**
 - a) Foreign_Exchange.Swap.FX_Swap.InstRefDataReporting.V1.json

- 2. Product JSON templates to be implemented into the PRODUCTION environment on 27th November 2017:**
 - i. Rates**
 - a) Rates.Swap.Cross_Currency_Inflation_Swap.InstRefDataReporting.V1.json

 - ii. Credit**
 - b) Credit.Swap.Loan.InstRefDataReporting.V1.json

 - iii. Commodities**
 - a) Commodities.Forward.Multi_Exotic_Forward.InstRefDataReporting.V1.json
 - b) Commodities.Swap.Multi_Exotic_Swap.InstRefDataReporting.V1.json
 - c) Commodities.Option.Multi_Exotic_Option.InstRefDataReporting.V1.json

 - iv. Non-Standard**

a) FX.Forward.Non_Standard.InstRefDataReporting.V1.json

3. Product JSON templates to be implemented into the PRODUCTION environment on 4th December 2017:

i. Equities

a) Equity.Option.Single_Index.InstRefDataReporting.V1.json

b) Equity.Swap.Parameter_Return_Dividend_Single_Index.InstRefDataReporting.V1.json

c) Equity.Swap.Parameter_Return_Variance_Single_Index.InstRefDataReporting.V1.json

d) Equity.Swap.Parameter_Return_Volatility_Single_Index.InstRefDataReporting.V1.json

e) Equity.Swap.Price_Return_Basic_Performance_Single_Index.InstRefDataReporting.V1.json

f) Equity.Swap.Price_Return_Basic_Performance_Single_Index_CFD.InstRefDataReporting.V1.json

g) Equity.Forward.Price_Return_Basic_Performance_Single_Index.InstRefDataReporting.V1.json

h) Equity.Forward.Price_Return_Basic_Performance_Single_Index_CFD.InstRefDataReporting.V1.json

i) Equity.Option.Basket.InstRefDataReporting.V1.json

j) Equity.Swap.Parameter_Return_Dividend_Basket.InstRefDataReporting.V1.json

k) Equity.Swap.Parameter_Return_Variance_Basket.InstRefDataReporting.V1.json

l) Equity.Swap.Parameter_Return_Volatility_Basket.InstRefDataReporting.V1.json

m) Equity.Swap.Price_Return_Basic_Performance_Basket.InstRefDataReporting.V1.json

n) Equity.Swap.Price_Return_Basic_Performance_Basket_CFD.InstRefDataReporting.V1.json

o) Equity.Forward.Price_Return_Basic_Performance_Basket.InstRefDataReporting.V1.json

p) Equity.Forward.Price_Return_Basic_Performance_Basket_CFD.InstRefDataReporting.V1.json

q) Equity.Swap.Portfolio_Swap.InstRefDataReporting.V1.json

ii. Non-Standard

a) Equity.Forward.Non_Standard.InstRefDataReporting.V1.json

b) Equity.Swap.Non_Standard.InstRefDataReporting.V1.json

4. Product JSON templates to be implemented into the PRODUCTION environment on 18th December 2017:

i. Credit

- a) Credit.Swap.Index_Tranche.InstRefDataReporting.V1.json
- b) Credit.Swap.Index.InstRefDataReporting.V1.json
- c) Credit.Swap.Total_Return_Swap.InstRefDataReporting.V1.json

ii. Commodities

- a) Commodities.Swap.Basis_Swap.InstRefDataReporting.V1.json

iii. Non-Standard

- a) Rates.Swap.Non_Standard.InstRefDataReporting.V1.json
- b) Rates.Option.Non_Standard.InstRefDataReporting.V1.json
- c) Credit.Swap.Non_Standard.InstRefDataReporting.V1.json
- d) Credit.Option.Non_Standard.InstRefDataReporting.V1.json
- e) FX.Option.Non_Standard.InstRefDataReporting.V1.json
- f) Equity.Option.Non_Standard.InstRefDataReporting.V1.json

5. The following Product JSON templates have had their implementation delayed until January 2018:

i. Non-Standard

- a) Other.Other.Non_Standard.InstRefDataReporting.V1.json
- b) Other.Option.Non_Standard.InstRefDataReporting.V1.json
- c) Other.Swap.Non_Standard.InstRefDataReporting.V1.json

Action Required:

- No action for web GUI users
- Automated Connectivity (API) users:
 - The set of templates mentioned above will be available in PRODUCTION on each of the specific dates outlined

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