



NOTIFICATION: DSB PRODUCTION – Product Definition Updates

Audience: All DSB Users

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

Notification details:

- 1. JSON templates to be implemented into the PRODUCTION environment on 27th November 2017:**
 - i. Rates**
Rates.Swap.Cross_Currency_Inflation_Swap.InstRefDataReporting.V1.json
 - ii. Credit**
Credit.Swap.Loan.InstRefDataReporting.V1.json
 - iii. Non-Standard**
FX.Forward.Non_Standard.InstRefDataReporting.V1.json

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

i. **Equities**

Equity.Option.Single_Index.InstRefDataReporting.V1.json

Equity.Swap.Parameter_Return_Dividend_Single_Index.InstRefDataReporting.V1.json

Equity.Swap.Parameter_Return_Variance_Single_Index.InstRefDataReporting.V1.json

Equity.Swap.Parameter_Return_Volatility_Single_Index.InstRefDataReporting.V1.json

Equity.Swap.Price_Return_Basic_Performance_Single_Index.InstRefDataReporting.V1.json

Equity.Swap.Price_Return_Basic_Performance_Single_Index_CFD.InstRefDataReporting.V1.json

Equity.Forward.Price_Return_Basic_Performance_Single_Index.InstRefDataReporting.V1.json

Equity.Forward.Price_Return_Basic_Performance_Single_Index_CFD.InstRefDataReporting.V1.json

Equity.Option.Basket.InstRefDataReporting.V1.json

Equity.Swap.Parameter_Return_Dividend_Basket.InstRefDataReporting.V1.json

Equity.Swap.Parameter_Return_Variance_Basket.InstRefDataReporting.V1.json

Equity.Swap.Parameter_Return_Volatility_Basket.InstRefDataReporting.V1.json

Equity.Swap.Price_Return_Basic_Performance_Basket.InstRefDataReporting.V1.json

Equity.Swap.Price_Return_Basic_Performance_Basket_CFD.InstRefDataReporting.V1.json

Equity.Forward.Price_Return_Basic_Performance_Basket.InstRefDataReporting.V1.json

Equity.Forward.Price_Return_Basic_Performance_Basket_CFD.InstRefDataReporting.V1.json

Equity.Swap.Portfolio_Swap.InstRefDataReporting.V1.json

ii. Non-Standard

Equity.Forward.Non_Standard.InstRefDataReporting.V1.json

Equity.Swap.Non_Standard.InstRefDataReporting.V1.json

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

i. Credit

Credit.Swap.Index_Tranche.InstRefDataReporting.V1.json

Credit.Swap.Index.InstRefDataReporting.V1.json

Credit.Swap.Total_Return_Swap.InstRefDataReporting.V1.json

ii. Commodities

Commodities.Swap.Basis_Swap.InstRefDataReporting.V1.json

Commodities.Option.Multi_Exotic_Option.InstRefDataReporting.V1.json

Commodities.Forward.Multi_Exotic_Forward.InstRefDataReporting.V1.json*

Commodities.Swap.Multi_Exotic_Swap.InstRefDataReporting.V1.json*

** 2 templates rescheduled from 27th November PRODUCTION deployment as an edge case that requires enhanced functionality has been identified by users.*

Development work is required to optimise the templates and ensure the correct CFI code is generated in view of the enhanced functionality required by industry

iii. Non-Standard

Rates.Swap.Non_Standard.InstRefDataReporting.V1.json

Rates.Option.Non_Standard.InstRefDataReporting.V1.json

Credit.Swap.Non_Standard.InstRefDataReporting.V1.json

Credit.Option.Non_Standard.InstRefDataReporting.V1.json

FX.Option.Non_Standard.InstRefDataReporting.V1.json

Equity.Option.Non_Standard.InstRefDataReporting.V1.json

4. The following Product JSON templates have held until 2018:

- **Non-Standard**

Other.Other.Non_Standard.InstRefDataReporting.V1.json

Other.Option.Non_Standard.InstRefDataReporting.V1.json

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.