



NOTIFICATION: DSB UAT – Product Definition Updates

Audience: All DSB UAT Users

The purpose of this note is to remind DSB Production users of implementation timelines for the final suite of Product Definitions. Further details are provided below.

Notification details:

1. JSON templates to be implemented into UAT on 27th November 2017:

- **Credit**

- Credit.Swap.Index_Tranche.InstRefDataReporting.V1.json

- Credit.Swap.Index.InstRefDataReporting.V1.json

- Credit.Swap.Total_Return_Swap.InstRefDataReporting.V1.json

- **Non-Standard**

- Rates.Swap.Non_Standard.InstRefDataReporting.V1.json

- Rates.Option.Non_Standard.InstRefDataReporting.V1.json

- FX.Option.Non_Standard.InstRefDataReporting.V1.json

- Equity.Option.Non_Standard.InstRefDataReporting.V1.json

2. JSON templates to be implemented into UAT on 4th December 2017:

- **Non-Standard**

- Credit.Swap.Non_Standard.InstRefDataReporting.V1.json

- Credit.Option.Non_Standard.InstRefDataReporting.V1.json

- Rescheduled from 27th November UAT deployment to accommodate the delivery of standard credit index products, following resolution of IPR discussions*

i. Commodities

Commodities.Forward.Multi_Exotic_Forward.InstRefDataReporting.V1.json

Commodities.Swap.Multi_Exotic_Swap.InstRefDataReporting.V1.json

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

3. The following JSON templates have been 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 in (1) above will be available in GitHub from 22nd November for development efforts prior to UAT on 27th November
 - Production timelines for the above templates have been communicated in a separate PROD announcement

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