

Hi All,

DSB Users who have not yet undertaken testing are encouraged to ensure they conduct sufficient UAT testing in relation to the recent template changes.

22<sup>nd</sup> May 2018



## REMINDER NOTIFICATION: Venezuelan Bolivar currency redenomination - PRODUCTION and UAT

**Audience: All DSB users**

### **Notification details:**

The purpose of this notification is to provide implementation details about changes being made by the DSB to accommodate the redenomination of the Venezuelan Bolivar. Further information on the change and the DSB's implementation can be found below.

### **Background:**

The Venezuelan government recently announced it will be redenominating their currency unit, the Bolivar, on 4<sup>th</sup> June 2018. Information about the impact to the ISO 4217 currency code list, please see [here](#).

### **Impact to users:**

- The redenomination will mean a new currency code of 'VES' will be added to the ISO 4217 list, which the DSB currently uses to source 'Notional Currency', 'Other Notional Currency', 'Settlement Currency' and 'Strike Price Currency' enumeration lists
- The DSB will be updating all impacted templates and will be releasing the FX asset class templates in UAT first, as this asset class is the most impacted based on the current count of ISINs created in production
- Templates affected:
  - **Production:** 82 Request templates and 83 Record templates will be updated
  - **UAT:** 88 Request templates and 89 Record templates will be updated

### **Implementation timelines:**

- UAT Testing period – 23<sup>rd</sup> May to 8<sup>th</sup> June (FX templates only)
- UAT Testing period – 28<sup>th</sup> May to 8<sup>th</sup> June (Rates, Credit, Equities and Commodities templates)
- **PRODUCTION – 10<sup>th</sup> June 2018\***

**\*Note:** the 10<sup>th</sup> June 2018 is the nearest possible date to the redenomination date of 4<sup>th</sup> June 2018, which the DSB could reasonably deploy the change whilst giving DSB users a suitable amount of time to test and implement changes to their systems.

#### **Documentation availability:**

- JSON schema – 23<sup>rd</sup> May 2018 (FX asset class only) via UAT-23-May-2018 GitHub [branch](#)
- JSON schema – 26<sup>th</sup> May 2018 (all other asset classes) via UAT-27-May-2018 GitHub [branch](#)
- DSB Product Definitions – close of business 23<sup>rd</sup> May via UAT-23-May-2018 GitHub [branch](#)

#### **Action Required:**

1. **DSB Users are requested to upgrade to the new templates and conduct sufficient testing to satisfy the implementation of the revised DSB templates – including testing and consumption of the end of day snapshot files**
  - a. **This requires users' UAT environments to be able to accommodate the new DSB templates as early as possible during the test period (23<sup>rd</sup> May to 8<sup>th</sup> June)**
  - b. **This requires users' Production environments to be able to accommodate the new DSB templates in time for use on 10<sup>th</sup> June**
2. **All DSB users (with the ability to create ISINs) are requested to assist with the regression testing of all live DSB templates they currently use and notify the DSB of any issues by cob Wed 6<sup>th</sup> June 2018 so that we can work to address these with you**
3. **The FX templates change will be performed during the UAT midweek maintenance on 23<sup>rd</sup> May from 02:00 AM to 07:00 AM UTC hence UAT DSB services will be unavailable during this window.**

#### **Other Risks and Implications:**

- **Existing ISINs:** existing ISINs referencing the current Venezuelan Bolivar currency code, VEF, will be left in production until their expiry date. User should seek advice from their relevant National Competent Authority (NCA) on reporting implications of the redenomination.

- **VEF currency code:** the VES currency code will remain in the list of available currencies to facilitate ISIN creation which may be needed for historic reporting.
- **Governance:** on 15th May, the Product Committee had deliberated on a release approach for the impacted templates, and while a staggered approach was considered, it was deemed there would significant time lag between ISO 4217 currency code availability and full availability across all asset classes.

### Impacted Templates:

**Please note** – as part of the 10<sup>th</sup> June 2018 delivery, the Rates Inflation Basis swap will be deployed into production along with the VES deployment.

Template Name	Will be available in UAT on 23 <sup>rd</sup> May 2018	Will be available in PRODUCTION on 10 <sup>th</sup> June 2018
Foreign_Exchange.Forward.Contract_For_Difference.InstRefDataReporting.V1.json	Y	Y
Foreign_Exchange.Forward.Forward.InstRefDataReporting.V1.json	Y	Y
Foreign_Exchange.Forward.NDF.InstRefDataReporting.V1.json	Y	Y
Foreign_Exchange.Forward.Non_Standard.InstRefDataReporting.V1.json	Y	Y
Foreign_Exchange.Forward.Rolling_Spot.InstRefDataReporting.V1.json	Y	Y
Foreign_Exchange.Forward.Spreadbet.InstRefDataReporting.V1.json	Y	Y
Foreign_Exchange.Forward.Vol_Var.InstRefDataReporting.V1.json	Y	Y
Foreign_Exchange.Option.Barrier_Option.InstRefDataReporting.V1.json	Y	Y
Foreign_Exchange.Option.Digital_Option.InstRefDataReporting.V1.json	Y	Y
Foreign_Exchange.Option.Forward_Vol_Agreement.InstRefDataReporting.V1.json	Y	Y
Foreign_Exchange.Option.NDO.InstRefDataReporting.V1.json	Y	Y
Foreign_Exchange.Option.Non_Standard.InstRefDataReporting.V1.json	Y	Y
Foreign_Exchange.Option.Target_Option.InstRefDataReporting.V1.json	Y	Y
Foreign_Exchange.Option.Vanilla_Option.InstRefDataReporting.V1.json	Y	Y

Foreign_Exchange.Swap.FX_Swap.InstRefDataReporting.V1.json	Y	Y
Request.Foreign_Exchange.Forward.Contract_For_Difference.InstRefDataReporting.json	Y	Y
Request.Foreign_Exchange.Forward.Forward.InstRefDataReporting.json	Y	Y
Request.Foreign_Exchange.Forward.NDF.InstRefDataReporting.json	Y	Y
Request.Foreign_Exchange.Forward.Non_Standard.InstRefDataReporting.json	Y	Y
Request.Foreign_Exchange.Forward.Rolling_Spot.InstRefDataReporting.json	Y	Y
Request.Foreign_Exchange.Forward.Spreadbet.InstRefDataReporting.json	Y	Y
Request.Foreign_Exchange.Forward.Vol_Var.InstRefDataReporting.json	Y	Y
Request.Foreign_Exchange.Option.Barrier_Option.InstRefDataReporting.json	Y	Y
Request.Foreign_Exchange.Option.Digital_Option.InstRefDataReporting.json	Y	Y
Request.Foreign_Exchange.Option.Forward_Vol_Agreement.InstRefDataReporting.json	Y	Y
Request.Foreign_Exchange.Option.NDO.InstRefDataReporting.json	Y	Y
Request.Foreign_Exchange.Option.Non_Standard.InstRefDataReporting.json	Y	Y
Request.Foreign_Exchange.Option.Target_Option.InstRefDataReporting.json	Y	Y
Request.Foreign_Exchange.Option.Vanilla_Option.InstRefDataReporting.json	Y	Y

Template Name	Will be available in UAT on 27 <sup>th</sup> May 2018	Will be available in PRODUCTION on 10 <sup>th</sup> June 2018
Commodities.Forward.Forward.InstRefDataReporting.V1.json	Y	Y
Commodities.Option.Option.InstRefDataReporting.V1.json	Y	Y
Commodities.Option.Swaption.InstRefDataReporting.V1.json	Y	Y
Commodities.Swap.Basis_Swap.InstRefDataReporting.V1.json	Y	Y

Commodities.Swap.Swap.InstRefDataReporting.V1.json	Y	Y
Credit.Option.Index_Swaption.InstRefDataReporting.V1.json	Y	Y
Credit.Option.Non_Standard.InstRefDataReporting.V1.json	Y	Y
Credit.Option.Single_Name_Swaption.InstRefDataReporting.V1.json	Y	Y
Credit.Swap.ABS.InstRefDataReporting.V1.json	Y	Y
Credit.Swap.Corporate.InstRefDataReporting.V1.json	Y	Y
Credit.Swap.Index.InstRefDataReporting.V1.json	Y	Y
Credit.Swap.Index_Tranche.InstRefDataReporting.V1.json	Y	Y
Credit.Swap.Loan.InstRefDataReporting.V1.json	Y	Y
Credit.Swap.Municipal.InstRefDataReporting.V1.json	Y	Y
Credit.Swap.Non_Standard.InstRefDataReporting.V1.json	Y	Y
Credit.Swap.Sovereign.InstRefDataReporting.V1.json	Y	Y
Credit.Swap.Total_Return_Swap.InstRefDataReporting.V1.json	Y	Y
Equity.Forward.Non_Standard.InstRefDataReporting.V1.json	Y	Y
Equity.Forward.Price_Return_Basic_Performance_Basket.InstRefDataReporting.V1.json	Y	Y
Equity.Forward.Price_Return_Basic_Performance_Basket_CFD.InstRefDataReporting.V1.json	Y	Y
Equity.Forward.Price_Return_Basic_Performance_Single_Index.InstRefDataReporting.V1.json	Y	Y
Equity.Forward.Price_Return_Basic_Performance_Single_Index_CFD.InstRefDataReporting.V1.json	Y	Y
Equity.Forward.Price_Return_Basic_Performance_Single_Name.InstRefDataReporting.V1.json	Y	Y
Equity.Forward.Price_Return_Basic_Performance_Single_Name_CFD.InstRefDataReporting.V1.json	Y	Y
Equity.Option.Basket.InstRefDataReporting.V1.json	Y	Y

Equity.Option.Non_Standard.InstRefDataReporting.V1.json	Y	Y
Equity.Option.Single_Index.InstRefDataReporting.V1.json	Y	Y
Equity.Option.Single_Name.InstRefDataReporting.V1.json	Y	Y
Equity.Swap.Non_Standard.InstRefDataReporting.V1.json	Y	Y
Equity.Swap.Parameter_Return_Dividend_Basket.InstRefDataReporting.V1.json	Y	Y
Equity.Swap.Parameter_Return_Dividend_Single_Index.InstRefDataReporting.V1.json	Y	Y
Equity.Swap.Parameter_Return_Dividend_Single_Name.InstRefDataReporting.V1.json	Y	Y
Equity.Swap.Parameter_Return_Variance_Basket.InstRefDataReporting.V1.json	Y	Y
Equity.Swap.Parameter_Return_Variance_Single_Index.InstRefDataReporting.V1.json	Y	Y
Equity.Swap.Parameter_Return_Variance_Single_Name.InstRefDataReporting.V1.json	Y	Y
Equity.Swap.Parameter_Return_Volatility_Basket.InstRefDataReporting.V1.json	Y	Y
Equity.Swap.Parameter_Return_Volatility_Single_Index.InstRefDataReporting.V1.json	Y	Y
Equity.Swap.Parameter_Return_Volatility_Single_Name.InstRefDataReporting.V1.json	Y	Y
Equity.Swap.Portfolio_Swap.InstRefDataReporting.V1.json	Y	Y
Equity.Swap.Price_Return_Basic_Performance_Basket.InstRefDataReporting.V1.json	Y	Y
Equity.Swap.Price_Return_Basic_Performance_Basket_CFD.InstRefDataReporting.V1.json	Y	Y
Equity.Swap.Price_Return_Basic_Performance_Single_Index.InstRefDataReporting.V1.json	Y	Y
Equity.Swap.Price_Return_Basic_Performance_Single_Index_CFD.InstRefDataReporting.V1.json	Y	Y
Equity.Swap.Price_Return_Basic_Performance_Single_Name.InstRefDataReporting.V1.json	Y	Y
Equity.Swap.Price_Return_Basic_Performance_Single_Name_CFD.InstRefDataReporting.V1.json	Y	Y

Rates.Forward.FRA_Index.InstRefDataReporting.V1.json	Y	Y
Rates.Forward.FRA_Other.InstRefDataReporting.V1.json	Y	Y
Rates.Option.CapFloor.InstRefDataReporting.V1.json	Y	Y
Rates.Option.Debt_Option.InstRefDataReporting.V1.json	Y	Y
Rates.Option.Non_Standard.InstRefDataReporting.V1.json	Y	Y
Rates.Option.Swaption.InstRefDataReporting.V1.json	Y	Y
Rates.Swap.Basis.InstRefDataReporting.V1.json	Y	Y
Rates.Swap.Basis_OIS.InstRefDataReporting.V1.json	Y	Y
Rates.Swap.Cross_Currency_Basis.InstRefDataReporting.V1.json	Y	Y
Rates.Swap.Cross_Currency_Fixed_Fixed.InstRefDataReporting.V1.json	Y	Y
Rates.Swap.Cross_Currency_Fixed_Float.InstRefDataReporting.V1.json	Y	Y
Rates.Swap.Cross_Currency_Fixed_Float_NDS.InstRefDataReporting.V1.json	Y	Y
Rates.Swap.Cross_Currency_Inflation_Swap.InstRefDataReporting.V1.json	Y	Y
Rates.Swap.Cross_Currency_Zero_Coupon.InstRefDataReporting.V1.json	Y	Y
Rates.Swap.Fixed_Fixed.InstRefDataReporting.V1.json	Y	Y
Rates.Swap.Fixed_Float.InstRefDataReporting.V1.json	Y	Y
Rates.Swap.Fixed_Float_OIS.InstRefDataReporting.V1.json	Y	Y
Rates.Swap.Fixed_Float_Zero_Coupon.InstRefDataReporting.V1.json	Y	Y
Rates.Swap.Inflation_Basis.InstRefDataReporting.V1.json	Y	Y
Rates.Swap.Inflation_Basis_Zero_Coupon.InstRefDataReporting.V1.json	Y	Y
Rates.Swap.Inflation_Fixed_Float_YoY.InstRefDataReporting.V1.json	Y	Y
Rates.Swap.Inflation_Swap.InstRefDataReporting.V1.json	Y	Y

Rates.Swap.Non_Standard.InstRefDataReporting.V1.json	Y	Y
Request.Commodities.Forward.Forward.InstRefDataReporting.json	Y	Y
Request.Commodities.Option.Option.InstRefDataReporting.json	Y	Y
Request.Commodities.Option.Swaption.InstRefDataReporting.json	Y	Y
Request.Commodities.Swap.Basis_Swap.InstRefDataReporting.json	Y	Y
Request.Commodities.Swap.Swap.InstRefDataReporting.json	Y	Y
Request.Credit.Option.Index_Swaption.InstRefDataReporting.json	Y	Y
Request.Credit.Option.Non_Standard.InstRefDataReporting.json	Y	Y
Request.Credit.Option.Single_Name_Swaption.InstRefDataReporting.json	Y	Y
Request.Credit.Swap.ABS.InstRefDataReporting.json	Y	Y
Request.Credit.Swap.Corporate.InstRefDataReporting.json	Y	Y
Request.Credit.Swap.Index.InstRefDataReporting.json	Y	Y
Request.Credit.Swap.Index_Tranche.InstRefDataReporting.json	Y	Y
Request.Credit.Swap.Loan.InstRefDataReporting.json	Y	Y
Request.Credit.Swap.Municipal.InstRefDataReporting.json	Y	Y
Request.Credit.Swap.Non_Standard.InstRefDataReporting.json	Y	Y
Request.Credit.Swap.Sovereign.InstRefDataReporting.json	Y	Y
Request.Credit.Swap.Total_Return_Swap.InstRefDataReporting.json	Y	Y
Request.Equity.Forward.Non_Standard.InstRefDataReporting.json	Y	Y
Request.Equity.Forward.Price_Return_Basic_Performance_Basket.InstRefDataReporting.json	Y	Y
Request.Equity.Forward.Price_Return_Basic_Performance_Basket_CFD.InstRefDataReporting.json	Y	Y



Request.Equity.Forward.Price_Return_Basic_Performance_Single_Index.InstRefDataReporting.json	Y	Y
Request.Equity.Forward.Price_Return_Basic_Performance_Single_Index_CFD.InstRefDataReporting.json	Y	Y
Request.Equity.Forward.Price_Return_Basic_Performance_Single_Name.InstRefDataReporting.json	Y	Y
Request.Equity.Forward.Price_Return_Basic_Performance_Single_Name_CFD.InstRefDataReporting.json	Y	Y
Request.Equity.Option.Basket.InstRefDataReporting.json	Y	Y
Request.Equity.Option.Non_Standard.InstRefDataReporting.json	Y	Y
Request.Equity.Option.Single_Index.InstRefDataReporting.json	Y	Y
Request.Equity.Option.Single_Name.InstRefDataReporting.json	Y	Y
Request.Equity.Swap.Non_Standard.InstRefDataReporting.json	Y	Y
Request.Equity.Swap.Parameter_Return_Dividend_Basket.InstRefDataReporting.json	Y	Y
Request.Equity.Swap.Parameter_Return_Dividend_Single_Index.InstRefDataReporting.json	Y	Y
Request.Equity.Swap.Parameter_Return_Dividend_Single_Name.InstRefDataReporting.json	Y	Y
Request.Equity.Swap.Parameter_Return_Variance_Basket.InstRefDataReporting.json	Y	Y
Request.Equity.Swap.Parameter_Return_Variance_Single_Index.InstRefDataReporting.json	Y	Y
Request.Equity.Swap.Parameter_Return_Variance_Single_Name.InstRefDataReporting.json	Y	Y
Request.Equity.Swap.Parameter_Return_Volatility_Basket.InstRefDataReporting.json	Y	Y
Request.Equity.Swap.Parameter_Return_Volatility_Single_Index.InstRefDataReporting.json	Y	Y
Request.Equity.Swap.Parameter_Return_Volatility_Single_Name.InstRefDataReporting.json	Y	Y
Request.Equity.Swap.Portfolio_Swap.InstRefDataReporting.json	Y	Y

Request.Equity.Swap.Price_Return_Basic_Performance_Basket.InstRefDataReporting.json	Y	Y
Request.Equity.Swap.Price_Return_Basic_Performance_Basket_CFD.InstRefDataReporting.json	Y	Y
Request.Equity.Swap.Price_Return_Basic_Performance_Single_Index.InstRefDataReporting.json	Y	Y
Request.Equity.Swap.Price_Return_Basic_Performance_Single_Index_CFD.InstRefDataReporting.json	Y	Y
Request.Equity.Swap.Price_Return_Basic_Performance_Single_Name.InstRefDataReporting.json	Y	Y
Request.Equity.Swap.Price_Return_Basic_Performance_Single_Name_CFD.InstRefDataReporting.json	Y	Y
Request.Rates.Forward.FRA_Index.InstRefDataReporting.json	Y	Y
Request.Rates.Forward.FRA_Other.InstRefDataReporting.json	Y	Y
Request.Rates.Option.CapFloor.InstRefDataReporting.json	Y	Y
Request.Rates.Option.Debt_Option.InstRefDataReporting.json	Y	Y
Request.Rates.Option.Non_Standard.InstRefDataReporting.json	Y	Y
Request.Rates.Option.Swaption.InstRefDataReporting.json	Y	Y
Request.Rates.Swap.Basis.InstRefDataReporting.json	Y	Y
Request.Rates.Swap.Basis_OIS.InstRefDataReporting.json	Y	Y
Request.Rates.Swap.Cross_Currency_Basis.InstRefDataReporting.json	Y	Y
Request.Rates.Swap.Cross_Currency_Fixed_Fixed.InstRefDataReporting.json	Y	Y
Request.Rates.Swap.Cross_Currency_Fixed_Floating.InstRefDataReporting.json	Y	Y
Request.Rates.Swap.Cross_Currency_Fixed_Floating_NDS.InstRefDataReporting.json	Y	Y
Request.Rates.Swap.Cross_Currency_Inflation_Swap.InstRefDataReporting.json	Y	Y

Request.Rates.Swap.Cross_Currency_Zero_Coupon.InstRefDataReporting.json	Y	Y
Request.Rates.Swap.Fixed_Fixed.InstRefDataReporting.json	Y	Y
Request.Rates.Swap.Fixed_Float.InstRefDataReporting.json	Y	Y
Request.Rates.Swap.Fixed_Float_OIS.InstRefDataReporting.json	Y	Y
Request.Rates.Swap.Fixed_Float_Zero_Coupon.InstRefDataReporting.json	Y	Y
Request.Rates.Swap.Inflation_Basis.InstRefDataReporting.json	Y	Y
Request.Rates.Swap.Inflation_Basis_Zero_Coupon.InstRefDataReporting.json	Y	Y
Request.Rates.Swap.Inflation_Fixed_Float_YoY.InstRefDataReporting.json	Y	Y
Request.Rates.Swap.Inflation_Swap.InstRefDataReporting.json	Y	Y
Request.Rates.Swap.Non_Standard.InstRefDataReporting.json	Y	Y
Other.Option.Non_Standard.InstRefDataReporting.V1.json	Y	N (Template only in UAT)
Other.Other.Non_Standard.InstRefDataReporting.V1.json	Y	N (Template only in UAT)
Other.Swap.Non_Standard.InstRefDataReporting.V1.json	Y	N (Template only in UAT)
Request.Other.Option.Non_Standard.InstRefDataReporting.json	Y	N (Template only in UAT)
Request.Other.Other.Non_Standard.InstRefDataReporting.json	Y	N (Template only in UAT)
Request.Other.Swap.Non_Standard.InstRefDataReporting.json	Y	N (Template only in UAT)
Commodities.Forward.Multi_Exotic_Forward.InstRefDataReporting.V1.json	Y	N (Template only in UAT)
Commodities.Option.Multi_Exotic_Option.InstRefDataReporting.V1.json	Y	N (Template only in UAT)
Commodities.Swap.Multi_Exotic_Swap.InstRefDataReporting.V1.json	Y	N (Template only in UAT)
Request.Commodities.Forward.Multi_Exotic_Forward.InstRefDataReporting.json	Y	N (Template only in UAT)
Request.Commodities.Option.Multi_Exotic_Option.InstRefDataReporting.json	Y	N (Template only in UAT)

Request.Commodities.Swap.Multi_Exotic_Swap.InstRefDataReporting.json	Y	N (Template only in UAT)
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