



NOTIFICATION: UPDATE - DSB Production – Rates Inflation Basis Swap

Audience: All DSB users

The purpose of this note is to advise DSB users of the change to the planned release of the Rates Inflation Basis Swap into Production.

The Rates Inflation Basis Swap release into Production was planned for the 10th of June and would have incorporated the redenominated Venezuelan Bolivar (ISO 4217 code: VES).

Due to the uncertainty around the implementation of the redenominated Venezuelan Bolivar, the implementation of the Rates Inflation Basis Swap template will have its Production release delayed by one week. Information on the delayed redenomination can be found [here](#).

Notification details:

The Rates Inflation Basis Swap will be available in Production on **17th June 2018**

- Rates.Swap.Inflation_Basis.InstRefDataReporting.V1.json
- Request.Rates.Swap.Inflation_Basis.InstRefDataReporting.json

Impact to users:

- The current Rates Inflation Basis Swap in UAT has the 'VES' currency code as part of the 'Notional Currency' enumeration
- The Rates Inflation Basis Swap templates will have the 'VES' code removed in UAT and a new template deployed on **6th June 2018**
- The updated template will be promoted to Production on the **17th June 2018**
- Existing ISINs with VES currency created in UAT will not expire until the enumeration has been added back sometime in the future.

Note: The updated template being added to UAT on the 6th June, will be exactly the same template as the one prior to the 'VES' template change

Implementation timelines:

- UAT Testing period – 6th June to 15th June (excluding the VES currency)
- **PRODUCTION – 17th June 2018**

Documentation availability:

- JSON schema – 6th June 2018 via UAT-ETA-06-Jun-2018 GitHub [branch](#)
- DSB Product Definitions – close of business 5th June UAT-ETA-06-Jun-2018 GitHub [branch](#)

Action Required:

1. DSB Users are encouraged 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' Production environments to be able to accommodate the new DSB templates in time for use on 17th June

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