



## NOTIFICATION:UPDATE - Venezuelan Bolivar currency redenomination - Postponed

**Audience: All DSB users**

### **Notification details:**

The purpose of this notification is to advise users of the postponement of the planned addition of the redenominated Venezuelan Bolivar (ISO 4217 code: VES) across all asset class templates.

### **Background:**

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

### **Impact to users:**

- No template changes reflecting the redenominated currency will occur this weekend – postponed until further notice
- The postponement of the redenomination will mean a new currency code of 'VES' will not 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 current version of all templates will remain in UAT until further notice due to the uncertainty of the timing of the postponement by the Venezuelan Government

### **Action Required:**

1. **DSB Users are requested not to progress their planned upgrade to the new templates on the 10<sup>th</sup> June 2018**

### **Impacted Templates in UAT:**

Please note – Rates Inflation Basis swap does not form part of the impacted list below.

For information on the impact to this template, please see the announcement from the 5<sup>th</sup> June 2018 [here](#).

| Template Name   |
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| Commodities.Forward.Forward.InstRefDataReporting.V1.json                                    |
| Commodities.Forward.Multi_Exotic_Forward.InstRefDataReporting.V1.json                       |
| Commodities.Option.Multi_Exotic_Option.InstRefDataReporting.V1.json                         |
| Commodities.Option.Option.InstRefDataReporting.V1.json                                      |
| Commodities.Option.Swaption.InstRefDataReporting.V1.json                                    |
| Commodities.Swap.Basis_Swap.InstRefDataReporting.V1.json                                    |
| Commodities.Swap.Multi_Exotic_Swap.InstRefDataReporting.V1.json                             |
| Commodities.Swap.Swap.InstRefDataReporting.V1.json  |
| Credit.Option.Index_Swaption.InstRefDataReporting.V1.json                                   |
| Credit.Option.Non_Standard.InstRefDataReporting.V1.json                                     |
| Credit.Option.Single_Name_Swaption.InstRefDataReporting.V1.json                             |
| Credit.Swap.ABS.InstRefDataReporting.V1.json  |
| Credit.Swap.Corporate.InstRefDataReporting.V1.json  |
| Credit.Swap.Index.InstRefDataReporting.V1.json  |
| Credit.Swap.Index_Tranche.InstRefDataReporting.V1.json                                      |
| Credit.Swap.Loan.InstRefDataReporting.V1.json   |
| Credit.Swap.Municipal.InstRefDataReporting.V1.json  |
| Credit.Swap.Non_Standard.InstRefDataReporting.V1.json                                       |
| Credit.Swap.Sovereign.InstRefDataReporting.V1.json  |
| Credit.Swap.Total_Return_Swap.InstRefDataReporting.V1.json                                  |
| Equity.Forward.Non_Standard.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.Forward.Price_Return_Basic_Performance_Single_Index.InstRefDataReporting.V1.json     |
| Equity.Forward.Price_Return_Basic_Performance_Single_Index_CFD.InstRefDataReporting.V1.json |
| Equity.Forward.Price_Return_Basic_Performance_Single_Name.InstRefDataReporting.V1.json      |
| Equity.Forward.Price_Return_Basic_Performance_Single_Name_CFD.InstRefDataReporting.V1.json  |
| Equity.Option.Basket.InstRefDataReporting.V1.json   |
| Equity.Option.Non_Standard.InstRefDataReporting.V1.json                                     |
| Equity.Option.Single_Index.InstRefDataReporting.V1.json                                     |
| Equity.Option.Single_Name.InstRefDataReporting.V1.json                                      |
| Equity.Swap.Non_Standard.InstRefDataReporting.V1.json                                       |
| Equity.Swap.Parameter_Return_Dividend_Basket.InstRefDataReporting.V1.json                   |
| Equity.Swap.Parameter_Return_Dividend_Single_Index.InstRefDataReporting.V1.json             |
| Equity.Swap.Parameter_Return_Dividend_Single_Name.InstRefDataReporting.V1.json              |
| Equity.Swap.Parameter_Return_Variance_Basket.InstRefDataReporting.V1.json                   |
| Equity.Swap.Parameter_Return_Variance_Single_Index.InstRefDataReporting.V1.json             |

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| Equity.Swap.Parameter_Return_Variance_Single_Name.InstRefDataReporting.V1.json           |
| Equity.Swap.Parameter_Return_Volatility_Basket.InstRefDataReporting.V1.json              |
| Equity.Swap.Parameter_Return_Volatility_Single_Index.InstRefDataReporting.V1.json        |
| Equity.Swap.Parameter_Return_Volatility_Single_Name.InstRefDataReporting.V1.json         |
| Equity.Swap.Portfolio_Swap.InstRefDataReporting.V1.json                                  |
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| Foreign_Exchange.Forward.Contract_For_Difference.InstRefDataReporting.V1.json            |
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| Foreign_Exchange.Forward.NDF.InstRefDataReporting.V1.json                                |
| Foreign_Exchange.Forward.Non_Standard.InstRefDataReporting.V1.json                       |
| Foreign_Exchange.Forward.Rolling_Spot.InstRefDataReporting.V1.json                       |
| Foreign_Exchange.Forward.Spreadbet.InstRefDataReporting.V1.json                          |
| Foreign_Exchange.Forward.Vol_Var.InstRefDataReporting.V1.json                            |
| Foreign_Exchange.Option.Barrier_Option.InstRefDataReporting.V1.json                      |
| Foreign_Exchange.Option.Digital_Option.InstRefDataReporting.V1.json                      |
| Foreign_Exchange.Option.Forward_Vol_Agreement.InstRefDataReporting.V1.json               |
| Foreign_Exchange.Option.NDO.InstRefDataReporting.V1.json                                 |
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| Foreign_Exchange.Option.Target_Option.InstRefDataReporting.V1.json                       |
| Foreign_Exchange.Option.Vanilla_Option.InstRefDataReporting.V1.json                      |
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| Rates.Forward.FRA_Other.InstRefDataReporting.V1.json                                     |
| Rates.Option.CapFloor.InstRefDataReporting.V1.json                                       |
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| Rates.Option.Non_Standard.InstRefDataReporting.V1.json                                   |
| Rates.Option.SwapOption.InstRefDataReporting.V1.json                                     |
| Rates.Swap.Basis.InstRefDataReporting.V1.json  |
| Rates.Swap.Basis_OIS.InstRefDataReporting.V1.json  |
| Rates.Swap.Cross_Currency_Basis.InstRefDataReporting.V1.json                             |
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| Request.Rates.Forward.FRA_Other.InstRefDataReporting.json                   |
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| Request.Rates.Swap.Cross_Currency_Fixed_Float.InstRefDataReporting.json     |
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| Request.Rates.Swap.Cross_Currency_Inflation_Swap.InstRefDataReporting.json  |
| Request.Rates.Swap.Cross_Currency_Zero_Coupon.InstRefDataReporting.json     |
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| Request.Rates.Swap.Fixed_Float.InstRefDataReporting.json                    |
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| Request.Rates.Swap.Fixed_Float_Zero_Coupon.InstRefDataReporting.json        |
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| Request.Rates.Swap.Inflation_Swap.InstRefDataReporting.json                 |
| Request.Rates.Swap.Non_Standard.InstRefDataReporting.json                   |

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Regards,  
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