



## NOTIFICATION: Redenomination of Mauritania + Sao Tome and Principe Currencies

**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 Sao Tome and Principe + Mauritania currencies. Further information on the changes and the DSB's implementation plan can be found below.

### **Background:**

The **Mauritania and Sao Tome and Principe** governments have announced they will be redenominating their currency units, effective 30<sup>th</sup> June 2018. Information about the impact to the ISO 4217 currency code list, please see [here](#) and [here](#).

### **Impact to users:**

- The redenomination of each country's currency will result in new currency codes of 'STN' and 'MRU' 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
- Templates affected:
  - **Production:** 82 Request templates and 83 Record templates will be updated
  - **UAT:** 88 Request templates and 89 Record templates will be updated

### **Important note regarding Venezuelan Bolivar (VES) in UAT:**

- Users should note that the currency code 'VES' will be removed from the current version of UAT templates as the new market implementation date of this currency code remains unknown

- This will mean the template versions with the above currency codes for Sao Tome and Principe + Mauritania can be promoted to production once testing has been completed

#### **Implementation timelines:**

- UAT Testing period – 1<sup>st</sup> July to 7<sup>th</sup> July 2018
- **PRODUCTION – 8th July 2018\***

\***Note:** 8<sup>th</sup> July 2018 is the nearest possible date to the redenomination date of 30<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 – 29<sup>th</sup> June 2018 via UAT-ETA-01-July-2018 GitHub [branch](#)
- DSB Product Definitions – close of business 29<sup>th</sup> June 2018 via UAT-ETA-01-July-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 (1<sup>st</sup> July to 7<sup>th</sup> July)**
  - b. **This requires users' Production environments to be able to accommodate the new DSB templates in time for use on 8<sup>th</sup> July 2018**
2. **The UAT environment will be put into maintenance earlier this weekend and will start at 06:00 AM UTC Saturday 30th June and will finish at the usual time of 12:00 PM UTC Sunday 1st July.**

#### **Impacted Templates:**

Template Name	Will be available in UAT on 1 <sup>st</sup> July 2018	Will be available in PRODUCTION on 8 <sup>th</sup> July 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
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
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_Divide_Basket.InstRefDataReporting.json	Y	Y
Request.Equity.Swap.Parameter_Return_Divide_Single_Index.InstRefDataReporting.json	Y	Y
Request.Equity.Swap.Parameter_Return_Divide_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.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
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_Float.InstRefDataReporting.json	Y	Y
Request.Rates.Swap.Cross_Currency_Fixed_Float_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
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)
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.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)
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)

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