



NOTIFICATION: Addition of new Floating Rate Index for Chilean Pesos (CLP-TNA) PRODUCTION and UAT UPDATE

Audience: All DSB Users

Notification details:

Please find below implementation details to accommodate a new reference rate, Indice Camara Promedio ("ICP") rate for Chilean Pesos (CLP-TNA) which has been added to the FpML coding schema.

Background:

The International Swaps and Derivatives Association, Inc. (ISDA) announced an update to the FpML floating rate scheme on 10th July 2018, resulting in an update of the relevant DSB enumeration. The DSB will be applying the usual business rules (see below) to allow for the publication of the "CLP-TNA" reference rate from July 6, 2018.

"CLP-TNA" - "Refers to the Indice Camara Promedio ("ICP") rate for Chilean Pesos which, for a Reset Date, is determined and published by the Asociacion de Bancos e Instituciones Financieras de Chile A.G. ("ABIF") in accordance with the "Reglamento Indice de Camara Promedio" of the ABIF as published in the Diario Oficial de la Republica de Chile (the "ICP Rules") and which is reported on the ABIF website by not later than 10:00 a.m., Santiago time, on that Reset Date."

[For details, see Recommended EMTA-ISDA Market Practice -

<https://www.isda.org/a/JEoEE/SwapsCDsMP4.pdf>]

Source: EMTA-ISDA

Impact to users:

- Interest Rate products only
 - The CLP-TNA addition will mean a new value in the FpML (Financial products Markup Language) floating rate index schema, which the DSB currently uses to source its 'Reference Rate', 'Other Reference Rate' and 'Underlying Instrument Index' (CapFloor only) enumeration list for interest rate product definitions

- DSB Users will be able to create OTC ISINs with “CLP-TNA” rate for instruments with an expiry date of 6th July 2018 or later
- DSB Production: 28 templates will be updated
- DSB UAT: 34 templates will be updated
- Implementation timelines
 - UAT Testing Period – 22nd to 27th July 2018
 - PRODUCTION – 28th July 2018
 - Please note that implementation timelines are intended to allow users to be able to create ISINs with CLP-TNA as expediently as possible, in line with industry feedback
- Documentation availability
 - JSON Schema - close of business 17th July (via UAT-ETA-22-July-2018 GitHub [branch](#))
 - DSB Product Definitions – close of business 17th July (via UAT-ETA-22-July-2018 GitHub [branch](#))
 - DSB Product Definitions - Annex 7 Indices – close of business 17th July (via UAT-ETA-22-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 impacted users’ UAT environments to be able to accommodate the new DSB templates as early as possible during the test period (22nd to 27th July 2018)
 - b. This requires impacted users’ Production environments to be able to accommodate the new DSB templates in time for users on 28th July 2018
2. All impacted 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 25th July 2018 so that we can work to address these with you
3. The DSB’s UAT environment will be put into an early weekend maintenance between 12:00 AM UTC Saturday 21st July and 12:00 PM UTC Sunday 22nd July to allow for implementation

Impacted Templates:

Template Name	UAT	Production
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Request.Rates.Swap.Non_Standard.InstRefDataReporting.json	Y	Y
Request.Rates.Swap.Fixed_Float_Zero_Coupon.InstRefDataReporting.json	Y	Y
Request.Rates.Swap.Fixed_Float_OIS.InstRefDataReporting.json	Y	Y
Request.Rates.Swap.Fixed_Float.InstRefDataReporting.json	Y	Y
Request.Rates.Swap.Cross_Currency_Zero_Coupon.InstRefDataReporting.json	Y	Y
Request.Rates.Swap.Cross_Currency_Fixed_Float_NDS.InstRefDataReporting.json	Y	Y
Request.Rates.Swap.Cross_Currency_Fixed_Float.InstRefDataReporting.json	Y	Y
Request.Rates.Swap.Cross_Currency_Basis.InstRefDataReporting.json	Y	Y
Request.Rates.Swap.Basis_OIS.InstRefDataReporting.json	Y	Y
Request.Rates.Swap.Basis.InstRefDataReporting.json	Y	Y
Request.Rates.Option.Non_Standard.InstRefDataReporting.json	Y	Y
Request.Rates.Option.CapFloor.InstRefDataReporting.json	Y	Y
Request.Rates.Forward.FRA_Index.InstRefDataReporting.json	Y	Y
Request.Rates.Swap.Inflation_Basis.InstRefDataReporting.json	Y	Y
Rates.Swap.Non_Standard.InstRefDataReporting.V1.json	Y	Y
Rates.Swap.Fixed_Float_Zero_Coupon.InstRefDataReporting.V1.json	Y	Y
Rates.Swap.Fixed_Float_OIS.InstRefDataReporting.V1.json	Y	Y
Rates.Swap.Fixed_Float.InstRefDataReporting.V1.json	Y	Y
Rates.Swap.Cross_Currency_Zero_Coupon.InstRefDataReporting.V1.json	Y	Y
Rates.Swap.Cross_Currency_Fixed_Float_NDS.InstRefDataReporting.V1.json	Y	Y
Rates.Swap.Cross_Currency_Fixed_Float.InstRefDataReporting.V1.json	Y	Y

Rates.Swap.Cross_Currency_Basis.InstRefDataReporting.V1.json	Y	Y
Rates.Swap.Basis_OIS.InstRefDataReporting.V1.json	Y	Y
Rates.Swap.Basis.InstRefDataReporting.V1.json	Y	Y
Rates.Option.Non_Standard.InstRefDataReporting.V1.json	Y	Y
Rates.Option.CapFloor.InstRefDataReporting.V1.json	Y	Y
Rates.Forward.FRA_Index.InstRefDataReporting.V1.json	Y	Y
Rates.Swap.Inflation_Basis.InstRefDataReporting.V1.json	Y	Y
Request.Other.Swap.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.Option.Non_Standard.InstRefDataReporting.json	Y	N (Template only in UAT)
Other.Swap.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.Option.Non_Standard.InstRefDataReporting.V1.json	Y	N (Template only in UAT)

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