



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 Central Bank of Venezuela previously announced it will be redenominating their currency unit, the Bolivar, on 4th August 2018. The redenomination was postponed and has now been planned for the 20th August 2018.

For 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 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

Implementation timelines:

- UAT Testing period – 19th August to 25th August 2018
- **PRODUCTION – 26th August 2018***

***Note:** this date will be dependent upon the confirmation of the Central Bank of Venezuelan proceeding with the proposed redenomination. Given the previous two postponements, the DSB has a contingency plan in place which it will not deploy the impacted templates to production should the redenomination be postponed for a third time. Further information can be found below.

Documentation availability:

- JSON schema – 15th Aug 2018 via UAT-ETA-19-August-2018 GitHub [branch](#)
- DSB Product Definitions – close of business 15th August via UAT-ETA-19-August-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 (19th August to 25th August 2018)**
 - b. **This requires users' Production environments to be able to accommodate the new DSB templates in time for use on 26th August**
2. **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 22nd August 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 18th August and 12:00 PM UTC Sunday 19th August to allow for implementation**

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. Users should seek advice from their relevant National Competent Authority (NCA) on reporting implications of the redenomination.
- **VEF currency code:** the VEF currency code will remain in the list of available currencies to facilitate ISIN creation which may be needed for historic reporting.
- **Governance:**

- The DSB Product Committee has deliberated on a release approach for the impacted templates and decided to move forward with the deployment into UAT in preparation for the planned change of the 'VES' code on the 20th August.
- The Product Committee considered and agreed to preserve ALL templates in UAT should the redenomination be postponed for a third time
- The templates would then remain in UAT until such time as:
 - A. The DSB needs to roll out some new template change (in which case the DSB rolls back the 'VES' changes to the templates); OR
 - B. Industry is advised of an update from the Central Bank of Venezuelan (where the Product Committee will then evaluate based on current information)

Impacted Templates:

Template Name	Will be available in UAT on 19 th Aug 2018	Will be available in PRODUCTION on 26 th August 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
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_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
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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