



NOTIFICATION: Multi-Exotic Commodity Templates Update - PRODUCTION Release

Audience: All DSB users

Notification details:

The purpose of this notification is to confirm the scheduled release of Multi-Exotic Commodity templates into the PRODUCTION environment this weekend, with the new templates available from Sunday 28th October 2018. Further information (including functional notes about the derivation of the CFI code) regarding the DSB's implementation can be found below.

Background:

Issues with the more complex forms of OTC derivative structures for Commodities (known as Multi-Exotics) were discovered during UAT earlier this year. These templates have been enhanced to ensure that they support all necessary structures and are able to derive the correct CFI code for each permutation of underlying instruments.

Impact to users:

- The DSB will be updating the following three templates:
 - **Commodity : Multi-Exotic Swap**

- Commodity : Multi-Exotic Option
- Commodity : Multi-Exotic Forward

Functional Highlights

- Multi-Exotic templates support the entry of any combination of Listed Index, Prop Index and/or Reference Rate, to support the CFI codes set out below.
- For Multi-Exotic Swaps and Multi-Exotic Options CFI#3 (underlying asset) will be derived following these rules:
 - If a Single Index (Listed or Proprietary) is selected...
 - If a Base Product of MCEX is selected, set CFI#3 to Q : Multi-Commodity
 - If any other Base Product is selected, set CFI#3 to I : Index
 - Any other combination of Listed Index, Prop Index and/or Commodity is considered to be a Basket and therefore...
 - If a Base Product of MCEX is selected, set CFI#3 to Q : Multi-Commodity
 - If any other Base Product is selected, set CFI#3 to the CFI equivalent of that Base Product (A=Agri, M=Other)
- For Multi-Exotic Forwards CFI#3 (underlying asset) will be derived following these rules:
 - If a Single Index (Listed or Proprietary) is selected...
 - If a Base Product of MCEX is selected, set CFI#3 to M : Other
 - If any other Base Product is selected, set CFI#3 to I : Index
 - Any other combination of Listed Index, Proprietary Index and/or Commodity is treated as a Basket and therefore...
 - If a Base Product of MCEX is selected, set CFI#3 to B : Basket
 - If any other Base Product is selected, set CFI#3 to B : Basket

- Note: the Product Committee is evaluating details to support the introduction of Commodity templates with a CFI#3 (underlying asset) that is not driven by the Base Product but is set to I=Index when any Listed or Proprietary Index is included in the request.

Implementation timelines:

- UAT Period: 23rd September to 26th October 2018
- PRODUCTION: 28th October 2018

Documentation availability:

Documentation was accessible via the Github branch [UAT-ETA-23-September-2018](#), on the following dates.

	Provisional Version	Final Version
DSB Product Definition	COB 27 th August	COB 10 th September
JSON Schema	COB 31 st August	COB 10 th September

Provisional Version of the Documents (see above) was made available to all DSB Users early in the release cycle to allow the User Community to plan the adoption of these changes into their environment. DSB Users were requested to highlight any issues with the Provisional Documentation at the earliest opportunity.

Action Required:

1. DSB Users requiring support for the CFI codes listed above 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 (23rd September to 26th October)

- b. This requires impacted users' Production environments to be able to accommodate the new DSB templates as suits their business requirements, but no earlier than 28th October 2018

Impacted Templates:

- Commodities.Forward.Multi_Exotic_Forward.InstRefDataReporting.V1.json
- Commodities.Option.Multi_Exotic_Option.InstRefDataReporting.V1.json
- Commodities.Swap.Multi_Exotic_Swap.InstRefDataReporting.V1.json
- Request.Commodities.Forward.Multi_Exotic_Forward.InstRefDataReporting.json
- Request.Commodities.Option.Multi_Exotic_Option.InstRefDataReporting.json
- Request.Commodities.Swap.Multi_Exotic_Swap.InstRefDataReporting.json

DSB Invitation to participate in the 2019/20 Product Committee

The Derivatives Service Bureau invites you to participate in the 2019/20 Product Committee.

The 2019/20 Product Committee Charter includes representation from new participant categories including custodians, data vendors and trade associations. Participation by these industry stakeholders expands on existing representation from the buy-side, the sell-side and trading venues. The size of the DSB 2019/20 Product Committee will also increase from 9 to 15 voting members.

Product Committee discussion will move from developing ISIN products and defining product templates, to solving additional OTC Derivative ISIN use cases and examining the introduction of hierarchies, as well as discussions on what to

prioritise. The DSB values representation on a fair and equitable basis within the ISIN user community, and so will be allocating voting participation with 3 representatives from each sector.

Please follow the links for more details about how to apply and [to view a copy of the new Product Committee charter](#) and [download the application form](#).

Interested OTC Derivative users of ISINs with relevant experience are able to submit their applications until 5pm UTC on 2nd November this year, with new Product Committee details being announced on the 4th December.

Please contact technical.support@anna-dsb.com for all support & connectivity issues
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From: DSB Technical Support

Sent: Saturday, 22 September 2018 2:12 PM

Cc: DSB Technical Support <technical.support@ANNA-DSB.com>

Subject: NOTIFICATION: Multi-Exotic Commodity Templates Update - PRODUCTION and UAT

23rd August 2018



NOTIFICATION: Multi-Exotic Commodity Templates Update - 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 the templates that support Multi-Exotic Commodity products. Further information on the change and the DSB's implementation can be found below.

Background:

Issues with the more complex forms of OTC derivative structures for Commodities (known as Multi-Exotics) were discovered during UAT earlier this year. These templates have been enhanced to ensure that they support all necessary structures and are able to derive the correct CFI code for each permutation of underlying instruments.

Impact to users:

- The DSB will be updating the following three templates:
 - Commodity : Multi-Exotic Swap
 - Commodity : Multi-Exotic Option
 - Commodity : Multi-Exotic Forward
- These templates are currently only deployed in the UAT environment, but following a successful UAT, they will be released to the Production environment.

Implementation timelines:

- UAT Period : 23rd September to 26th October

- PRODUCTION : 28th October

Documentation availability:

- Documentation Availability:

The documentations will be accessible via the Github branch [UAT-ETA-23-September-2018](#), on the following dates.

	Provisional Version	Final Version
DSB Product Definition	COB 27 th August	COB 10 th September
JSON Schema	COB 31 st August	COB 10 th September

- Provisional Version of the Documents (see above) will be made available to all DSB Users early in the release cycle in order to allow the User Community to plan the adoption of these changes into their environment. Since the specified enhancements are still subject to QA and verification by the DSB, it should be noted that changes to these documents may be necessary and so cannot be considered definitive until publication of the Final Version.
- The DSB Users are requested to highlight any issues with the Provisional Documentation at the earliest opportunity.

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 (23rd September to 26th October)
 - b. This requires users' Production environments to be able to accommodate the new DSB templates in time for use on 28th October
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 24th October 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 22nd September and 12:00 PM UTC Sunday 23rd September to allow for implementation

Impacted Templates:

- Commodities.Forward.Multi_Exotic_Forward.InstRefDataReporting.V1.json
- Commodities.Option.Multi_Exotic_Option.InstRefDataReporting.V1.json
- Commodities.Swap.Multi_Exotic_Swap.InstRefDataReporting.V1.json
- Request.Commodities.Forward.Multi_Exotic_Forward.InstRefDataReporting.json
- Request.Commodities.Option.Multi_Exotic_Option.InstRefDataReporting.json
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