



NOTIFICATION: Release of Additional Products to Support OTC Derivative SI Readiness

Audience: All DSB Users

Notification details:

The purpose of this notification is to provide implementation details about the release of new Product Definitions that are being released in order to allow the user community to support their RTS-23 reference data reporting obligations that come into effect in March 2019.

Background:

In October 2018 the DSB distributed an email to all DSB users requesting examples of OTC Derivative products that will be subject to RTS-23 requirements of the approaching ESMA SI regime but are not supported by current DSB templates.

As a result of this request, the DSB will be:

1. Introducing three additional Portfolio Swap templates that will allow the user to define different types of underlying assets and create a full array of values for CFI Underlying Asset.
2. Releasing a number of Cross-Asset templates into Production that will be updated to support the following:
 - a) Support for the new Portfolio Swap attributes (see above).
 - b) Support for Multi-Exotic Commodities (introduced into Production on 28th October 2018).
 - c) Restrict Delivery Type for Cross-Asset Swap to C=Cash; P=Physical (in accordance with the CFI standard for Cross-Asset Swaps).
 - d) New normalisations and validations specifically pertaining to instances where products have multiple attributes across each leg. Updated documentation explaining all the validations and normalisations for Cross-Asset templates is available [here](#).
 - e) Change Option-based fields validations for Cross-Asset Option and Cross-Asset Other:
 - Cross-Asset Option (Other.Option): Option Type and Option Exercise Style are now mandatory
 - Cross-Asset multi instrument product (Other.Other): Option Type and Option Exercise Style must either both be populated or both left blank

Portfolio Swap Templates:

The DSB will be introducing the following new templates:

1. Portfolio Swap Single Stock: The underlying of the Portfolio Swap is a single Equity (ISIN) and the derived CFI#3 code is S=Single Stock.
2. Portfolio Swap Single Index: The underlying of the Portfolio Swap is a single Equity Index (ISIN, Equity Index or Proprietary Index) and the derived CFI#3 code is I=Index.
3. Portfolio Swap Other: The underlying of the Portfolio Swap is none of the above (ISIN) and the derived CFI#3 code is M=Other

For all of the above templates the Delivery Type and Return or Payout Trigger will be a mandatory input and will not be defaulted by the DSB.

Please note that the existing Portfolio Swap template will remain unchanged.

Cross-Asset Templates:

The DSB will be changing the following templates:

1. Cross-Asset Swap (Other.Swap.Non_Standard)
2. Cross-Asset Option (Other.Option.Non_Standard)
3. Cross-Asset Other (Other.Other.Non_Standard)

Please note that an additional change to the Cross Asset product templates – to support Term of Contract for instruments that include a Rates component - will be released into the UAT environment on 17th February 2019. A detailed notification about the IR Term of Contract change is available [here](#).

As a reminder, the above Cross-Asset products have been available for user testing in UAT since 19 February 2018.

Implementation Timelines:

Milestone	Date	Notes
Draft Documentation available	14th December 2018	Documentation is now available
Final Documentation available	21st December 2018	Documentation is now available
UAT environment	6 th January 2019	Start of UAT phase
Production environment	17 TH February 2019	Production Release

Action Required:

- DSB users seeking to implement associated changes 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
 - This requires impacted users' UAT environments to be able to accommodate the new DSB templates as early as possible during the test period.
 - This requires impacted users' Production environments to be able to accommodate the new DSB templates.
- 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 13th February 2019 so that we can work to address these with you
- The DSB's UAT environment will be put into an early weekend maintenance between 12:00 AM UTC Saturday 5th January 2019 and 12:00 PM UTC Sunday 7th January 2019 to allow for implementation

List of impacted templates

Template Name (Record + Request)	Available in UAT on 6 th Jan 2019	Available in PRODUCTION on 17 th 2019
Equity.Swap.Portfolio_Swap_Single_Name.InstRefDataReporting.V1.json	Y	Y
Equity.Swap.Portfolio_Swap_Single_Index.InstRefDataReporting.V1.json	Y	Y
Equity.Swap.Portfolio_Swap_Other.InstRefDataReporting.V1.json	Y	Y
Request.Equity.Swap.Portfolio_Swap_Single_Name.InstRefDataReporting.json	Y	Y
Request.Equity.Swap.Portfolio_Swap_Single_Index.InstRefDataReporting.json	Y	Y
Request.Equity.Swap.Portfolio_Swap_Other.InstRefDataReporting.json	Y	Y
Other.Swap.Non_Standard.InstRefDataReporting.V1.json	Y	Y
Other.Option.Non_Standard.InstRefDataReporting.V1.json	Y	Y
Other.Other.Non_Standard.InstRefDataReporting.V1.json	Y	Y
Request.Other.Swap.Non_Standard.InstRefDataReporting.json	Y	Y
Request.Other.Option.Non_Standard.InstRefDataReporting.json	Y	Y
Request.Other.Other.Non_Standard.InstRefDataReporting.json	Y	Y

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