



NOTIFICATION: New Single Commodity Index Templates & Onshore vs Offshore CNY Support

Audience: All DSB Users

Notification details:

The purpose of this notification is to provide implementation details about the DSB enhancements to be released into the Production environment on 7th July 2019 in order to provide support for

- a. Three Single Commodity Index products and - new templates available
- b. Non-Standard FX templates based on the onshore and offshore versions of the Chinese Renminbi (CNY) - validation change only

Background:

A. Single Commodity Index : New Templates

The Commodity Taskforce recommended the creation of a set of new templates (Swap, Option, Forward) that will allow the user to generate Commodity ISINs based on a single underlying index (Instrument or Prop). The new templates are:

- Commodity / Swap / Single Index : <https://github.com/ANNA-DSB/Product-Definitions/issues/195>
- Commodity / Option / Single Index : <https://github.com/ANNA-DSB/Product-Definitions/issues/196>
- Commodity / Forward / Single Index : <https://github.com/ANNA-DSB/Product-Definitions/issues/197>

The templates will allow the definition of a single, asset-specific Base Product (eg: Energy, Agriculture) – in line with the values defined in ISO 20022 (and RTS23) – but excluding the value for Multi-Commodity Exotic (MCEX). As the reminder, the DSB released multi-commodity templates in Q4 2018 for use where the product is comprised of more than one commodity type.

Other attributes will be based on the existing Commodity templates.

B. Non-Standard FX Templates : Support for Onshore vs Offshore Chinese Renminbi (CNY) : <https://github.com/ANNA-DSB/Product-Definitions/issues/198>

The validation process for the following templates will be updated to allow the generation of ISINs based on Onshore vs Offshore versions of the Chinese Renminbi (CNY):

- Foreign_Exchange / Option / Non_Standard
- Foreign_Exchange / Forward / Non_Standard
- Other / Option / Non_Standard
- Other / Other / Non_Standard
- Other / Swap / Non_Standard

For each of the above templates, the validation will allow (in addition to the existing validation) the following combination of attributes:

- Notional Currency = “CNY”
- Other Notional Currency = “CNY”
- Place of Settlement = “Hong Kong”

This validation applies only to the specific values provided above and any other combination of identical Notional Currency / Other Notional Currency / Place of Settlement will be rejected (as happens in the current version of the code).

Please note: this enhancement will be made to the DSB service and does not require the user to download new versions of the above templates.

By way of background, it is not possible for the DSB to allow the entry of the offshore currency code of CNH since it is not part of the ISO 4217 standard.

Implementation Timelines:

Milestone	Date	Notes
Provisional Documentation available	10 th May 2019	Documentation will be accessible via the Github branch UAT-ETA-02-June-2019
Final Documentation available	20 th May 2019	
UAT environment	2 nd June 2019	Start of UAT phase
Production environment	7 th July 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 3rd July 2019 so that we can work to address these with you
- The DSB's UAT environment will be put into early weekend maintenance between 12:00 AM UTC Saturday 1st June 2019 and 12:00 PM UTC Sunday 2nd June 2019 to allow for the implementation

List of impacted templates

Template Name (Record + Request)	Available in UAT on 2nd Jun 2019	Available in PRODUCTION on 7th July 2019
Commodities.Swap.Single_Index.InstRefDataReporting.V1.json	Y	Y
Commodities.Option.Single_Index.InstRefDataReporting.V1.json	Y	Y
Commodities.Forward.Single_Index.InstRefDataReporting.V1.json	Y	Y
Request.Commodities.Swap.Single_Index.InstRefDataReporting.json	Y	Y
Request.Commodities.Option.Single_Index.InstRefDataReporting.json	Y	Y
Request.Commodities.Forward.Single_Index.InstRefDataReporting.json	Y	Y

Please contact technical.support@anna-dsb.com for all support & connectivity issues.

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