Dear Users,

The purpose of this notification is to remind DSB users of the release schedule this coming weekend, 27th and 28th of June 2020 to implement Dynamic Enumerations Phase 1, as detailed in the below notification.

UAT2 Implementation Timeline:

Early Weekend Maintenance Schedule for 27th June 2020: 12:00 AM UTC Saturday 27th June 2020 and will finish at 12:30 PM UTC Sunday 28th June 2020.

Production Implementation Timeline:

Standard Maintenance Window: Sunday 28th June 2020 00:30am - 12:30pm UTC

Regards,
DSB Technical Support Team

Dear User,

This has been completed in **UAT**.

Please visit the 2020 Dynamic Enumerations Phase 1 page on the DSB website for information about this release. The 2020 Dynamic Enumerations Phase 1 page includes Milestones, links to JSON templates and documentation, Change Details and a list of affected templates.

Regards,
DSB Technical Support Team

30th April 2020

NOTIFICATION: Dynamic Enumerations Release - Phase 1

Audience: All DSB Users

Summary:
As approved by industry during the 2018 consultation process, the Derivatives Service Bureau (DSB) has undertaken work to decouple the most frequently changing data elements from OTC ISIN product templates, in order to enable greater operational

efficiencies for both industry and the DSB.

Following guidance from industry participants at the Product Committee (PC), the DSB has focused on the three most volatile enumerations, those of Currency, Reference Rates and Underlying Indices. The new, normalised product templates contain decoupled enumerations for the attributes listed above, so that the specific enumerated values are no longer contained in the core structure of the OTC ISIN product template.

Working with the PC and industry participants at the Technology Advisory Committee (TAC), the DSB has delivered an alternative (normalised) version of OTC ISIN Product Templates. Details of each normalised enumeration now reside in separate files, referenced by the normalised product templates, which themselves no longer need to be updated as additional enumerations (e.g. new reference rates) become available.

Benefits of the new normalised template structure:

- The new template format enables DSB users to easily identify the number and nature of specific updates made to product template releases – a key feature for many DSB users.
- The new template structure also enables the DSB to deliver increased operational efficiency as it requires reduced development, testing and implementation periods, while maintaining governance processes.

The attributes that have been normalised are listed below:

- Currencies:
    - ISOCurrencyCode.json
- Reference Rates:

    - FpmlCommoditiesReferenceRate.jsonFpmlRatesInflationRate.json
    - FpmlRatesReferenceAndInflationRate.json
    - FpmlRatesReferenceRate.json
    - ISORatesInflationRate.json
    - ISORatesReferenceAndInflationRate.json
    - ISORatesReferenceRate.json
- Indices:
    - CommoditiesIndex.json
    - FpmlCreditAndEquityIndex.json
    - FpmlCreditIndex.json
    - FpmlEquityIndex.json

For more information on the changes, please refer to the detailed guide which can be found, here.

Implementation Timelines	
UAT environment	**3rd May 2020**
Production environment	**28th June 2020**

Action Required:

The DSB recommends that users who rely on the affected attributes adopt the change to help their operational efficiency, with the Technology Advisory Committee having requested a period of parallel template operation. The decision of when to adopt the new normalised templates will be made by each individual user. There will be no changes made to the current product templates (de-normalised) which is currently being used by all users in order to ensure that operational continuity is not affected. The DSB will

provide sufficient notice before the current (de-normalised) version of the templates are removed from use.

Templates Impacted

The full list of templates impacted can be found in the Releases Summary page of the DSB site, located here.

Attributes Impacted

The full list of attributes impacted can be found in the Dynamic Enumeration Phase 1 User Guide, located here.