

Derivatives Service Bureau
CHANGE REQUEST FORM

Version	State	Author	Date	Description
1	Draft	PMO Team	16.05.2023	Final

Title	Update description of Option Exercise Style		
Background	<p>The description of the attribute "Option Exercise Style" within a number of templates contains an incorrect spelling.</p> <p>This spelling is to be corrected in order to ensure that the correct information is provided to the user via the GUI tooltip.</p>	DSB-ID	DSB-1331
		Type	Label update
		Owner	PMO Team
		Version	1
		State	Final
Assumptions	N/A		
Change Details	<p>For each of the in-scope templates the word "execercised" should be replaced by "exercised".</p> <p>For example, the Rates/Option/CapFloor Record template, the description for Option Exercise Style is set to (with the incorrect word underlined): "<i>Indicates when the option can be <u>execercised</u>. A Bermudan option can be <u>execercised</u> only on predetermined date; American option can be exercised at anytime prior to and including its expiry date; A European option can only be exercised at the expiry date</i>"</p> <p>This is to be amended to read (with the correction underlined): "<i>Indicates when the option can be <u>exercised</u>. A Bermudan option can be <u>exercised</u> only on predetermined date; American option can be exercised at anytime prior to and including its expiry date; A European option can only be exercised at the expiry date</i>"</p>		
Validation	N/A		
Derivation	N/A		

<p>Impacted Products</p>	<p>Please note the Request and Record templates for the below values will be impacted.</p> <p>Request Templates:</p> <ul style="list-style-type: none"> • Request.Rates.Option.Debt_Option.InstRefDataReporting • Request.Rates.Option.Non_Standard.InstRefDataReporting • Request.Rates.Option.Swaption.InstRefDataReporting <p>Record Templates:</p> <ul style="list-style-type: none"> • Rates.Option.CapFloor.InstRefDataReporting.V2 • Rates.Option.Debt_Option.InstRefDataReporting.V1 • Rates.Option.Inflation_CapFloor.InstRefDataReporting.V1 • Rates.Option.Non_Standard.InstRefDataReporting.V2 • Rates.Option.Swaption.InstRefDataReporting.V1 	
<p>User Impact?</p>	<p>Yes</p>	<p>Users will need to download the updated templates to see the updated description</p>
	<p>Versions</p>	<p>The version number of all in-scope Record templates will not be impacted.</p>
<p>Use Cases</p>	<p>N/A</p>	
<p>Documentation</p>	<p>N/A</p>	
<p>References</p>	<p>N/A</p>	