

Derivatives Service Bureau
CHANGE REQUEST FORM

Title		Set DeliveryType and PriceMultiplier to be optional input values	
Background	<p>The DSB' standard approach to the definition of the following attributes is to define them as optional values (with defaults) on all input templates:</p> <ul style="list-style-type: none"> • Delivery Type • Price Multiplier <p>In the case of Rates.Swap.Inflation_Basis, these attributes have been defined as requiring the user to provide an input value and so there is a need to define them as optional (with defaults) in order to bring them into line with the DSB standard approach.</p>	DSB-ID	ISS-656
		Type	Validation
		Created	08 Apr 2019
		Updated	
		Version	1
		State	Final
Change Details	<p>For the Rates.Swap.Inflation_Basis record template set the following attributes as Optional with the associated values defaulted by the system:</p> <ul style="list-style-type: none"> • Delivery Type Default = PHYS • Price Multiplier Default = 1 		
Error Messages	<p>This enhancement sets the impacted attributes to optional (with defaulted values) and so the existing validation (to determine valid format, values etc.) will remain unchanged.</p>		
Impacted Products	Rates.Swap.Inflation_Basis		
User Impact?	Yes	Users will need to download the updated templates in order to apply the updated validation rules.	
Request Templates	<ul style="list-style-type: none"> • Request.Rates.Swap.Inflation_Basis.InstRefDataReporting 		
Record Templates	<ul style="list-style-type: none"> • None. 		
Use Cases	<p>For each of the in-scope templates: Valid Request:</p> <ol style="list-style-type: none"> 1. Generate new records with Delivery Type and/or Price Multiplier provided. 2. Generate new records without Delivery Type and/or Price Multiplier. <p>Invalid Request:</p> <ol style="list-style-type: none"> 3. Generate new records with incorrect Delivery Type and/or Price Multiplier. 		
Documentation	<p>No documentation changes are required since this brings the product templates into line with the existing documents.</p>		

Version	State	Author	Date	Description
1	Draft	S. Wiltshire	08 Apr 2019	Initial Document
1	Final	S. Wiltshire	25 Jun 2019	Published