

The Derivatives Service Bureau (DSB)

Dynamic Enumerations Phase 1 User Guide

Control Activity #	Control Activity Description	Last Reviewed	Date of Next Review
V1.0	Initial Document.	30/04/2020	TBC

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Date: 30 April 2020
Version: 1.0

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1. Document Purpose

The following document aims to provide a detailed breakdown of the technical design and approach for the dynamic support of enumerated Values in the DSB.

Users may contact technical.support@ANNA-DSB.com for issues and or concerns relating to the DSB Dynamic Enumeration Phase 1 change.

2. Introduction

As approved by industry during the 2018 consultation process, the Derivatives Service Bureau (DSB) has undertaken work on the Dynamic Enumerations project and following guidance from the Product Committee has focused on delivering the three most volatile enumerations, those of **Currency, Reference Rates and Underlying Indices**.

The rationale for this initiative was to reduce the number of product template changes that had to be made to support the addition of enumerated values. The effort to adopt these changes across a large number of product templates was being multiplied by the number of organisations that use the DSB service.

Working with the Product Committee and the Technology Advisory Committee, the DSB has delivered an alternative version of Product Templates. This version has separated out the enumerated lists for the in-scope enumerations. The details of the enumerations now reside in separate files, referenced by the product templates which themselves no longer need to be released when additional enumerations are added.

This provides clarity to the users as to exactly what changes the DSB has made with respect to product template releases. This was important as some users use the product templates as a Rules of Engagement to determine what changes have been made. In addition, the DSB aims to reduce the amount of time spent on governance, testing, implementation and adoption thus leading to a more responsive turnaround from request to implementation.

This initial release shows the users how the new version of product templates has been structured including the command used to link the product templates to the enumeration files. This release therefore allows users to assess the impact of consuming the alternative version of the templates, while the DSB continues to maintain the existing version.

3. Definition of Terms

De-normalised Schema

De-normalised schemas are the current format of the DSB JSON schema that define the product templates. Each file contains the entire definition of a product template (or a request for a product template).

Normalised Schema

Normalised schemas are a representation of the product templates in JSON where the enumerated values are extracted to separated files and referenced in JSON using the keyword "\$ref" .

4. Scope of Change

In this deployment, the DSB provides the normalised versions of the JSON schemas which includes:

- A normalised JSON schema that define the enumerated attributes of:
 - Notional currency
 - Reference Rate
 - Underlying Index
- A normalised JSON schema of request for ISIN for each of the product schema (one schema per each request).
- A normalised JSON schema of a record for each version of each of the product schema (a schema for each version of product schema).

There are no changes to the de-normalised schemas to ensure operational continuity.

In order to ensure that this release remains backwardly compatible, there will be no impact on the current de-normalised templates. The format and directory structure of the existing set of de-normalised JSON template files will be preserved. These template files will continue to be the copies returned when accessing via REST API and will still be the ones to be used when a user is creating or rendering an ISIN via the DSB GUI. **Users can choose when they are to migrate to using the new normalised templates, whenever they are ready.**

5. Change Details

5.1 Normalised Templates

In the normalized schema, enumerations are extracted to separated files. Schema contains the keyword `$ref` to reference the Currency, Reference Rates and Underlying Indices enumerations. This Phase 1 deployment will only upload the dynamic enumerations to GitHub and File Download which will be:

- Affecting 13 enumerations – refer to Appendix 1 for the old and new enumerations names for the Currency, Reference Rates and Underlying Indices.
- Affecting 13 attributes – refer to Appendix 2 for the list of attributes affected.
- Normalising 223 JSON templates – refer to Appendix 3 for the list of JSON templates normalised.

Each of the enumeration files in Appendix 1 has a single JSON schema document. The document name is the 'Name' in the table of Appendix I followed by: '.json' with an example being **ISOCurrencyCode.json**. The following are attributes within a template:

- **title**: with value as written in the 'Name' in the table of appendix I
- **description**: with value as written in the 'Description' in the table of appendix I
- **type**: string
- **enum**: list of the enumeration (as in the non-normalised version)
- **elaboration**: the elaborations for each enumeration (as in the de-normalised version)

For example, the content of **ISOCurrencyCode.json** contains:

```
{
  "$schema": "http://json-schema.org/draft-04/schema#",
  "copyright": "Copyright © 2020 The Derivatives Service Bureau
(DSB) Limited. All Rights Reserved.",
  "lastModifyDateTime": "2020-04-02T10:16:58",
  "title": "ISOCurrencyCode",
  "type": "string",
  "description": "ISO 4217 Currency codes",
  "enum": [
    "EUR",
    ...
    "ZWL"
  ],
  "elaboration": {
    "EUR": "Euro",
    ...
    "ZWL": "Zimbabwe Dollar"
  }
}
```

5.2 Normalised Requests and Records

The de-normalised and the normalised versions of the schemas are equivalent. They both represent identical product definitions in a different representation.

For each enumeration listed in the table in the Appendix 1 the attribute contains:

```
"$ref": "../codesets/<Name>.json"
```

Where the <name> is taken from the table in Appendix I.

For example, the normalised schema becomes:

```
"NotionalCurrency": {
  "title": "Notional Currency",
  "description": "Currency in which the notional is denominated.
Usage: Within MiFIR, in the case of an interest rate or currency
derivative contract, this will be the notional currency of leg 1 or
the currency 1 of the pair. Within MiFIR, in the case of swaptions
where the underlying swap is single-currency, this will be the
notional currency of the underlying swap. For swaptions where the
underlying is multi-currency, this will be the notional currency of
leg 1 of the swap",
  "$ref": "../codesets/CurrencyCodeSet.json"
}
```

5.3 Version Control

The version control for dynamic enumerations will be managed via the use of the **LastModifyDateTime**. This method is already being used by the DSB on the product definition templates.

5.4 Location of the Templates

This Phase 1 deployment will only upload the dynamic enumerations to GitHub and File Download. The normalised versions of the schemas are not yet available through REST API. The locations of the templates are as follows:

5.4.1 GitHub

Users that wish to analyse the entire historical changes to the product templates are advised to use Github as it is the source that contains the entire history of the product templates as well as having a capability to compare versions.

A new "normalised" directory for the normalised templates has been created in Github; which is found below:

UAT

Normalised (new) - <https://github.com/ANNA-DSB/Product-Definitions/tree/UAT-ETA-02-May-2020/UAT/Normalized%20JSON>

Production

Normalised (new) – TBC on 29/06/2020.

5.4.2 File Downloads

UAT

Normalised (new) - <https://uat.anna-dsb.com/file-download/json-schema/normalized-isin-product-definitions/>

Production

Normalised (new) - <https://prod.anna-dsb.com/file-download/json-schema/normalized-isin-product-definitions/>

6. Appendices

Appendix 1 - Current Enumeration and New Dynamic Enumeration Names for Phase 1

Current Enumeration File Name	New Dynamic Enumeration Names
CurrencyCodeSet	ISOCurrencyCode
CommoditiesFpmlReferenceRateCodeSet	FpmlCommoditiesReferenceRate
RatesNonStandardFpmlReferenceRateCodeSet	FpmlRatesReferenceAndInflationRate
RatesFpmlReferenceRateCodeSet	FpmlRatesReferenceRate
RatesISOReferenceRateCodeSet	ISORatesReferenceRate
RatesNonStandardISOReferenceRateCodeSet	ISORatesReferenceAndInflationRate
CPIFpmlReferenceRateCodeSet	FpmlRatesInflationRate
CPIISOReferenceRateCodeSet	ISORatesInflationRate
CommodityUnderlyingIndexCodeSet	CommoditiesIndex
CreditFpmlReferenceRateCodeSet	FpmlCreditIndex
CreditTrancheFpmlReferenceRateCodeSet	FpmlCreditIndex
EquityFpmlReferenceRateCodeSet	FpmlEquityIndex
OtherFpmlReferenceRateCodeSet	FpmlCreditAndEquityIndex

Appendix 2 – List of Attributes Impacted

- NotionalCurrency
- Reference Rate
- Underlying Instrument Index
- ISO Underlying Instrument Index
- Other Reference Rate
- Strike Price Currency
- OtherNotional Currency
- Settlement Currency
- ISO Reference Rate
- Other Leg Reference Rate
- ISO Other Leg Reference Rate
- Reference Rate Commodities
- Other Reference Rate Commodities

Appendix 3 – List of product templates that have been normalised:

- Commodities.Forward.Forward.InstRefDataReporting.V1.json
- Commodities.Forward.Multi_Exotic_Forward.InstRefDataReporting.V1.json
- Commodities.Forward.Single_Index.InstRefDataReporting.V1.json
- Commodities.Option.Multi_Exotic_Option.InstRefDataReporting.V1.json
- Commodities.Option.Option.InstRefDataReporting.V1.json
- Commodities.Option.Single_Index.InstRefDataReporting.V1.json
- Commodities.Option.Swaption.InstRefDataReporting.V1.json
- Commodities.Swap.Basis_Swap.InstRefDataReporting.V1.json
- Commodities.Swap.Multi_Exotic_Swap.InstRefDataReporting.V1.json
- Commodities.Swap.Single_Index.InstRefDataReporting.V1.json
- Commodities.Swap.Swap.InstRefDataReporting.V1.json
- Request.Commodities.Forward.Forward.InstRefDataReporting.json
- Request.Commodities.Forward.Multi_Exotic_Forward.InstRefDataReporting.json
- Request.Commodities.Forward.Single_Index.InstRefDataReporting.json
- Request.Commodities.Option.Multi_Exotic_Option.InstRefDataReporting.json
- Request.Commodities.Option.Option.InstRefDataReporting.json
- Request.Commodities.Option.Single_Index.InstRefDataReporting.json
- Request.Commodities.Option.Swaption.InstRefDataReporting.json
- Request.Commodities.Swap.Basis_Swap.InstRefDataReporting.json
- Request.Commodities.Swap.Multi_Exotic_Swap.InstRefDataReporting.json
- Request.Commodities.Swap.Single_Index.InstRefDataReporting.json
- Request.Commodities.Swap.Swap.InstRefDataReporting.json
- Credit.Option.Index_Swaption.InstRefDataReporting.V1.json
- Credit.Option.Non_Standard.InstRefDataReporting.V1.json
- Credit.Option.Single_Name_Swaption.InstRefDataReporting.V1.json
- Credit.Swap.ABS.InstRefDataReporting.V1.json
- Credit.Swap.Corporate.InstRefDataReporting.V1.json
- Credit.Swap.Index.InstRefDataReporting.V1.json
- Credit.Swap.Index_Tranche.InstRefDataReporting.V1.json
- Credit.Swap.Loan.InstRefDataReporting.V1.json
- Credit.Swap.Municipal.InstRefDataReporting.V1.json
- Credit.Swap.Non_Standard.InstRefDataReporting.V1.json
- Credit.Swap.Sovereign.InstRefDataReporting.V1.json
- Credit.Swap.Total_Return_Swap.InstRefDataReporting.V1.json
- Request.Credit.Option.Index_Swaption.InstRefDataReporting.json
- Request.Credit.Option.Non_Standard.InstRefDataReporting.json
- Request.Credit.Option.Single_Name_Swaption.InstRefDataReporting.json
- Request.Credit.Swap.ABS.InstRefDataReporting.json
- Request.Credit.Swap.Corporate.InstRefDataReporting.json
- Request.Credit.Swap.Index.InstRefDataReporting.json
- Request.Credit.Swap.Index_Tranche.InstRefDataReporting.json
- Request.Credit.Swap.Loan.InstRefDataReporting.json
- Request.Credit.Swap.Municipal.InstRefDataReporting.json
- Request.Credit.Swap.Non_Standard.InstRefDataReporting.json
- Request.Credit.Swap.Sovereign.InstRefDataReporting.json

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- Request.Credit.Swap.Total_Return_Swap.InstRefDataReporting.json
- Equity.Forward.Non_Standard.InstRefDataReporting.V1.json
- Equity.Forward.Price_Return_Basic_Performance_Basket.InstRefDataReporting.V1.json
- Equity.Forward.Price_Return_Basic_Performance_Basket_CFD.InstRefDataReporting.V1.json
- Equity.Forward.Price_Return_Basic_Performance_Single_Index.InstRefDataReporting.V1.json
- Equity.Forward.Price_Return_Basic_Performance_Single_Index_CFD.InstRefDataReporting.V1.json
- Equity.Forward.Price_Return_Basic_Performance_Single_Name.InstRefDataReporting.V1.json
- Equity.Forward.Price_Return_Basic_Performance_Single_Name_CFD.InstRefDataReporting.V1.json
- Equity.Option.Basket.InstRefDataReporting.V1.json
- Equity.Option.Non_Standard.InstRefDataReporting.V1.json
- Equity.Option.Single_Index.InstRefDataReporting.V1.json
- Equity.Option.Single_Name.InstRefDataReporting.V1.json
- Equity.Swap.Non_Standard.InstRefDataReporting.V1.json
- Equity.Swap.Parameter_Return_Dividend_Basket.InstRefDataReporting.V1.json
- Equity.Swap.Parameter_Return_Dividend_Single_Index.InstRefDataReporting.V1.json
- Equity.Swap.Parameter_Return_Dividend_Single_Name.InstRefDataReporting.V1.json
- Equity.Swap.Parameter_Return_Variance_Basket.InstRefDataReporting.V1.json
- Equity.Swap.Parameter_Return_Variance_Single_Index.InstRefDataReporting.V1.json
- Equity.Swap.Parameter_Return_Variance_Single_Name.InstRefDataReporting.V1.json
- Equity.Swap.Parameter_Return_Volatility_Basket.InstRefDataReporting.V1.json
- Equity.Swap.Parameter_Return_Volatility_Single_Index.InstRefDataReporting.V1.json
- Equity.Swap.Parameter_Return_Volatility_Single_Name.InstRefDataReporting.V1.json
- Equity.Swap.Portfolio_Swap.InstRefDataReporting.V1.json
- Equity.Swap.Portfolio_Swap_Other.InstRefDataReporting.V1.json
- Equity.Swap.Portfolio_Swap_Single_Index.InstRefDataReporting.V1.json
- Equity.Swap.Portfolio_Swap_Single_Name.InstRefDataReporting.V1.json
- Equity.Swap.Price_Return_Basic_Performance_Basket.InstRefDataReporting.V1.json
- Equity.Swap.Price_Return_Basic_Performance_Basket_CFD.InstRefDataReporting.V1.json
- Equity.Swap.Price_Return_Basic_Performance_Single_Index.InstRefDataReporting.V1.json
- Equity.Swap.Price_Return_Basic_Performance_Single_Index_CFD.InstRefDataReporting.V1.json
- Equity.Swap.Price_Return_Basic_Performance_Single_Name.InstRefDataReporting.V1.json
- Equity.Swap.Price_Return_Basic_Performance_Single_Name_CFD.InstRefDataReporting.V1.json
- Request.Equity.Forward.Non_Standard.InstRefDataReporting.json
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- Foreign_Exchange.Forward.Spreadbet.InstRefDataReporting.V1.json
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- Other.Other.Non_Standard.InstRefDataReporting.V2.json
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- Rates.Option.Inflation_CapFloor.InstRefDataReporting.V1.json
- Rates.Option.Non_Standard.InstRefDataReporting.V1.json
- Rates.Option.Non_Standard.InstRefDataReporting.V2.json
- Rates.Option.Swaption.InstRefDataReporting.V1.json
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- Rates.Swap.Basis.InstRefDataReporting.V2.json
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- Rates.Swap.Fixed_Float_Zero_Coupon.InstRefDataReporting.V1.json
- Rates.Swap.Fixed_Float_Zero_Coupon.InstRefDataReporting.V2.json

- Rates.Swap.Inflation_Basis.InstRefDataReporting.V1.json
- Rates.Swap.Inflation_Basis.InstRefDataReporting.V2.json
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- Rates.Swap.Inflation_Basis_Zero_Coupon.InstRefDataReporting.V2.json
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- Rates.Swap.Inflation_Fixed_Float_Zero_Coupon.InstRefDataReporting.V1.json
- Rates.Swap.Inflation_Swap.InstRefDataReporting.V1.json
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- Rates.Swap.Non_Standard.InstRefDataReporting.V2.json
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- Request.Rates.Forward.FRA_Other.InstRefDataReporting.json
- Request.Rates.Option.CapFloor.InstRefDataReporting.json
- Request.Rates.Option.Debt_Option.InstRefDataReporting.json
- Request.Rates.Option.Inflation_CapFloor.InstRefDataReporting.json
- Request.Rates.Option.Non_Standard.InstRefDataReporting.json
- Request.Rates.Option.Swaption.InstRefDataReporting.json
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- Request.Rates.Swap.Cross_Currency_Basis.InstRefDataReporting.json
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- Request.Rates.Swap.Cross_Currency_Fixed_Float_NDS.InstRefDataReporting.json
- Request.Rates.Swap.Cross_Currency_Inflation_Swap.InstRefDataReporting.json
- Request.Rates.Swap.Cross_Currency_Zero_Coupon.InstRefDataReporting.json
- Request.Rates.Swap.Fixed_Fixed.InstRefDataReporting.json
- Request.Rates.Swap.Fixed_Float.InstRefDataReporting.json
- Request.Rates.Swap.Fixed_Float_OIS.InstRefDataReporting.json
- Request.Rates.Swap.Fixed_Float_Zero_Coupon.InstRefDataReporting.json
- Request.Rates.Swap.Inflation_Basis.InstRefDataReporting.json
- Request.Rates.Swap.Inflation_Basis_YoY.InstRefDataReporting.json
- Request.Rates.Swap.Inflation_Basis_Zero_Coupon.InstRefDataReporting.json
- Request.Rates.Swap.Inflation_Fixed_Float_YoY.InstRefDataReporting.json
- Request.Rates.Swap.Inflation_Fixed_Float_Zero_Coupon.InstRefDataReporting.json
- Request.Rates.Swap.Inflation_Swap.InstRefDataReporting.json
- Request.Rates.Swap.Non_Standard.InstRefDataReporting.json

