

DSB JSON Template Change Overview – August

Change Overview – 22nd August

Git hub #	Asset Class	Attributes effected	Existing function /value	New function /value	No. templates effected	Template names
91	Equity	Index enumeration	“Custom Index & “Additional Custom Index”	“Custom Index” (Datatype - array of 1)	34	Equity.Option.Basket.InstRefDataReporting.V1.json Equity.Swap.Parameter_Return_Dividend_Basket.InstRefDataReporting.V1.json Equity.Swap.Parameter_Return_Variance_Basket.InstRefDataReporting.V1.json Equity.Swap.Parameter_Return_Volatility_Basket.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.Forward.Price_Return_Basic_Performance_Basket.InstRefDataReporting.V1.json Equity.Forward.Price_Return_Basic_Performance_Basket_CFD.InstRefDataReporting.V1.json Equity.Option.Single_Index.InstRefDataReporting.V1.json Equity.Swap.Parameter_Return_Dividend_Single_Index.InstRefDataReporting.V1.json Equity.Swap.Parameter_Return_Variance_Single_Index.InstRefDataReporting.V1.json Equity.Swap.Parameter_Return_Volatility_Single_Index.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.Forward.Price_Return_Basic_Performance_Single_Index.InstRefDataReporting.V1.json Equity.Forward.Price_Return_Basic_Performance_Single_Index_CFD.InstRefDataReporting.V1.json Equity.Swap.Portfolio_Swap.InstRefDataReporting.V1.json Request.Equity.Option.Basket.InstRefDataReporting.V1.json Request.Equity.Swap.Parameter_Return_Dividend_Basket.InstRefDataReporting.V1.json Request.Equity.Swap.Parameter_Return_Variance_Basket.InstRefDataReporting.V1.json Request.Equity.Swap.Parameter_Return_Volatility_Basket.InstRefDataReporting.V1.json Request.Equity.Swap.Price_Return_Basic_Performance_Basket.InstRefDataReporting.V1.json Request.Equity.Swap.Price_Return_Basic_Performance_Basket_CFD.InstRefDataReporting.V1.json Request.Equity.Forward.Price_Return_Basic_Performance_Basket.InstRefDataReporting.V1.json Request.Equity.Forward.Price_Return_Basic_Performance_Basket_CFD.InstRefDataReporting.V1.json Request.Equity.Option.Single_Index.InstRefDataReporting.V1.json Request.Equity.Swap.Parameter_Return_Dividend_Single_Index.InstRefDataReporting.V1.json Request.Equity.Swap.Parameter_Return_Variance_Single_Index.InstRefDataReporting.V1.json Request.Equity.Swap.Parameter_Return_Volatility_Single_Index.InstRefDataReporting.V1.json Request.Equity.Swap.Price_Return_Basic_Performance_Single_Index.InstRefDataReporting.V1.json Request.Equity.Swap.Price_Return_Basic_Performance_Single_Index_CFD.InstRefDataReporting.V1.json Request.Equity.Forward.Price_Return_Basic_Performance_Single_Index.InstRefDataReporting.V1.json

						Request.Equity.Forward.Price_Return_Basic_Performance_Single_Index_CFD.InstRefDataReporting.V1.json Request.Equity.Swap.Portfolio_Swap.InstRefDataReporting.V1.json
94	Rates	Reference Rate / Other Reference Rate		Updated FpML Floating rate Index enumerations	38	Rates.Forward.FRA_Index.InstRefDataReporting.V1.json Rates.Forward.FRA_Other.InstRefDataReporting.V1.json Rates.Option.CapFloor.InstRefDataReporting.V1.json Rates.Option.Debt_Option.InstRefDataReporting.V1.json Rates.Option.Swaption.InstRefDataReporting.V1.json Rates.Swap.Basis.InstRefDataReporting.V1.json Rates.Swap.Basis_OIS.InstRefDataReporting.V1.json Rates.Swap.Cross_Currency_Basis.InstRefDataReporting.V1.json Rates.Swap.Cross_Currency_Fixed_Fixed.InstRefDataReporting.V1.json Rates.Swap.Cross_Currency_Fixed_Float.InstRefDataReporting.V1.json Rates.Swap.Cross_Currency_Fixed_Float_NDS.InstRefDataReporting.V1.json Rates.Swap.Cross_Currency_Zero_Coupon.InstRefDataReporting.V1.json Rates.Swap.Fixed_Fixed.InstRefDataReporting.V1.json Rates.Swap.Fixed_Float.InstRefDataReporting.V1.json Rates.Swap.Fixed_Float_OIS.InstRefDataReporting.V1.json Rates.Swap.Fixed_Float_Zero_Coupon.InstRefDataReporting.V1.json Rates.Swap.Inflation_Basis_Zero_Coupon.InstRefDataReporting.V1.json Rates.Swap.Inflation_Fixed_Float_YoY.InstRefDataReporting.V1.json Rates.Swap.Inflation_Swap.InstRefDataReporting.V1.json Request.Rates.Forward.FRA_Index.InstRefDataReporting.V1.json Request.Rates.Forward.FRA_Other.InstRefDataReporting.V1.json Request.Rates.Option.CapFloor.InstRefDataReporting.V1.json Request.Rates.Option.Debt_Option.InstRefDataReporting.V1.json Request.Rates.Option.Swaption.InstRefDataReporting.V1.json Request.Rates.Swap.Basis.InstRefDataReporting.V1.json Request.Rates.Swap.Basis_OIS.InstRefDataReporting.V1.json Request.Rates.Swap.Cross_Currency_Basis.InstRefDataReporting.V1.json Request.Rates.Swap.Cross_Currency_Fixed_Fixed.InstRefDataReporting.V1.json Request.Rates.Swap.Cross_Currency_Fixed_Float.InstRefDataReporting.V1.json Request.Rates.Swap.Cross_Currency_Fixed_Float_NDS.InstRefDataReporting.V1.json Request.Rates.Swap.Cross_Currency_Zero_Coupon.InstRefDataReporting.V1.json Request.Rates.Swap.Fixed_Fixed.InstRefDataReporting.V1.json Request.Rates.Swap.Fixed_Float.InstRefDataReporting.V1.json Request.Rates.Swap.Fixed_Float_OIS.InstRefDataReporting.V1.json Request.Rates.Swap.Fixed_Float_Zero_Coupon.InstRefDataReporting.V1.json Request.Rates.Swap.Inflation_Basis_Zero_Coupon.InstRefDataReporting.V1.json Request.Rates.Swap.Inflation_Fixed_Float_YoY.InstRefDataReporting.V1.json Request.Rates.Swap.Inflation_Swap.InstRefDataReporting.V1.json

Change Overview – 16th August

Git hub #	Asset Class	Attributes effected	Existing function /value	New function /value	No. templates effected	Template names
71	Credit	Underlying Instrument Index	Incorrect Index enumeration	Correct Index enumeration	2	Credit.Swap.Index_Tranche.InstRefDataReporting.V1.json Request.Credit.Swap.Index_Tranche.InstRefDataReporting.V1.json
82	Equity	Return or Payout Trigger	“Other”		12	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 Request.Equity.Forward.Price_Return_Basic_Performance_Basket.InstRefDataReporting.V1.json Request.Equity.Forward.Price_Return_Basic_Performance_Basket_CFD.InstRefDataReporting.V1.json Request.Equity.Forward.Price_Return_Basic_Performance_Single_Index.InstRefDataReporting.V1.json Request.Equity.Forward.Price_Return_Basic_Performance_Single_Index_CFD.InstRefDataReporting.V1.json Request.Equity.Forward.Price_Return_Basic_Performance_Single_Name.InstRefDataReporting.V1.json Request.Equity.Forward.Price_Return_Basic_Performance_Single_Name_CFD.InstRefDataReporting.V1.json
85	ALL	Delivery Type, Price Multiplier	User Input	Optional – DSB to default if left blank	ALL	ALL
86	Credit /Equity	Return or Payout Trigger	“Others”	“Other”	22	RECORD TEMPLATES ONLY Credit.Swap.ABS.InstRefDataReporting.V1.json Credit.Swap.Corporate.InstRefDataReporting.V1.json Credit.Swap.Index_Tranche.InstRefDataReporting.V1.json Credit.Swap.Index.InstRefDataReporting.V1.json Credit.Swap.Municipal.InstRefDataReporting.V1.json Credit.Swap.Sovereign.InstRefDataReporting.V1.json Credit.Swap.Total_Return_Swap.InstRefDataReporting.V1.json Equity.Forward.Price_Return_Basic_Performance_Basket_CFD.InstRefDataReporting.V1.json Equity.Forward.Price_Return_Basic_Performance_Single_Index_CFD.InstRefDataReporting.V1.json Equity.Forward.Price_Return_Basic_Performance_Single_Name_CFD.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.Price_Return_Basic_Performance_Basket_CFD.InstRefDataReporting.V1.json Equity.Swap.Price_Return_Basic_Performance_Single_Index_CFD.InstRefDataReporting.V1.json Equity.Swap.Price_Return_Basic_Performance_Single_Name_CFD.InstRefDataReporting.V1.json
87	FX	FX Normalisation	Market Convention	Alphabetical method	n/a	DSB validation change only
88	Equity	Underlying ISIN / Index	Optional	“anyof”	16	Equity.Option.Basket.InstRefDataReporting.V1.json Equity.Swap.Parameter_Return_Dividend_Basket.InstRefDataReporting.V1.json Equity.Swap.Parameter_Return_Variance_Basket.InstRefDataReporting.V1.json Equity.Swap.Parameter_Return_Volatility_Basket.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.Forward.Price_Return_Basic_Performance_Basket.InstRefDataReporting.V1.json Equity.Forward.Price_Return_Basic_Performance_Basket_CFD.InstRefDataReporting.V1.json Request.Equity.Option.Basket.InstRefDataReporting.V1.json Request.Equity.Swap.Parameter_Return_Dividend_Basket.InstRefDataReporting.V1.json Request.Equity.Swap.Parameter_Return_Variance_Basket.InstRefDataReporting.V1.json Request.Equity.Swap.Parameter_Return_Volatility_Basket.InstRefDataReporting.V1.json Request.Equity.Swap.Price_Return_Basic_Performance_Basket.InstRefDataReporting.V1.json Request.Equity.Swap.Price_Return_Basic_Performance_Basket_CFD.InstRefDataReporting.V1.json Request.Equity.Forward.Price_Return_Basic_Performance_Basket.InstRefDataReporting.V1.json Request.Equity.Forward.Price_Return_Basic_Performance_Basket_CFD.InstRefDataReporting.V1.json
89	Credit	Underlying ISIN / LEI or Index	Optional	“oneof”	10	Credit.Swap.ABS.InstRefDataReporting.V1.json Credit.Swap.Corporate.InstRefDataReporting.V1.json Credit.Swap.Municipal.InstRefDataReporting.V1.json Credit.Swap.Sovereign.InstRefDataReporting.V1.json Credit.Swap.Total_Return_Swap.InstRefDataReporting.V1.json Request.Credit.Swap.ABS.InstRefDataReporting.V1.json Request.Credit.Swap.Corporate.InstRefDataReporting.V1.json Request.Credit.Swap.Municipal.InstRefDataReporting.V1.json Request.Credit.Swap.Sovereign.InstRefDataReporting.V1.json Request.Credit.Swap.Total_Return_Swap.InstRefDataReporting.V1.json
91	Equity	Index enumeration		“Custom Index & “Additional Custom Index”	34	Equity.Option.Basket.InstRefDataReporting.V1.json Equity.Swap.Parameter_Return_Dividend_Basket.InstRefDataReporting.V1.json Equity.Swap.Parameter_Return_Variance_Basket.InstRefDataReporting.V1.json Equity.Swap.Parameter_Return_Volatility_Basket.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.Forward.Price_Return_Basic_Performance_Basket.InstRefDataReporting.V1.json Equity.Forward.Price_Return_Basic_Performance_Basket_CFD.InstRefDataReporting.V1.json

						Equity.Option.Single_Index.InstRefDataReporting.V1.json Equity.Swap.Parameter_Return_Dividend_Single_Index.InstRefDataReporting.V1.json Equity.Swap.Parameter_Return_Variance_Single_Index.InstRefDataReporting.V1.json Equity.Swap.Parameter_Return_Volatility_Single_Index.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.Forward.Price_Return_Basic_Performance_Single_Index.InstRefDataReporting.V1.json Equity.Forward.Price_Return_Basic_Performance_Single_Index_CFD.InstRefDataReporting.V1.json Equity.Swap.Portfolio_Swap.InstRefDataReporting.V1.json Request.Equity.Option.Basket.InstRefDataReporting.V1.json Request.Equity.Swap.Parameter_Return_Dividend_Basket.InstRefDataReporting.V1.json Request.Equity.Swap.Parameter_Return_Variance_Basket.InstRefDataReporting.V1.json Request.Equity.Swap.Parameter_Return_Volatility_Basket.InstRefDataReporting.V1.json Request.Equity.Swap.Price_Return_Basic_Performance_Basket.InstRefDataReporting.V1.json Request.Equity.Swap.Price_Return_Basic_Performance_Basket_CFD.InstRefDataReporting.V1.json Request.Equity.Forward.Price_Return_Basic_Performance_Basket.InstRefDataReporting.V1.json Request.Equity.Forward.Price_Return_Basic_Performance_Basket_CFD.InstRefDataReporting.V1.json Request.Equity.Option.Single_Index.InstRefDataReporting.V1.json Request.Equity.Swap.Parameter_Return_Dividend_Single_Index.InstRefDataReporting.V1.json Request.Equity.Swap.Parameter_Return_Variance_Single_Index.InstRefDataReporting.V1.json Request.Equity.Swap.Parameter_Return_Volatility_Single_Index.InstRefDataReporting.V1.json Request.Equity.Swap.Price_Return_Basic_Performance_Single_Index.InstRefDataReporting.V1.json Request.Equity.Swap.Price_Return_Basic_Performance_Single_Index_CFD.InstRefDataReporting.V1.json Request.Equity.Forward.Price_Return_Basic_Performance_Single_Index.InstRefDataReporting.V1.json Request.Equity.Forward.Price_Return_Basic_Performance_Single_Index_CFD.InstRefDataReporting.V1.json Request.Equity.Swap.Portfolio_Swap.InstRefDataReporting.V1.json
92	Credit	Notional Currency	Derived	User Input	4	Credit.Swap.Index.InstRefDataReporting.V1.json Credit.Swap.Index_Tranche.InstRefDataReporting.V1.json Request.Credit.Swap.Index_Tranche.InstRefDataReporting.V1.json Request.Credit.Swap.Index.InstRefDataReporting.V1.json