DSB JSON Template Change Overview – September

Git hub #	Asset Class	Attributes effected	Existing function /value	New function /value	No. templates effected	Template names
98	Equity	Strike Price	'Excludeminimum 0: True'	'Excludeminimum 0: False'	6	Equity.Option.Basket.InstRefDataReporting.V1.json Equity.Option.Single_Name.InstRefDataReporting.V1.json Equity.Option.Single_Index.InstRefDataReporting.V1.json Request.Equity.Option.Basket.InstRefDataReporting.V1.json Request.Equity.Option.Single_Name.InstRefDataReporting.V1.json Request.Equity.Option.Single_Index.InstRefDataReporting.V1.json
99	ALL	Price Multiplier – default value	"1"	1	146	
100	Credit	Debt Seniority	An ISIN can be created for any combination of underlier and Debt Seniority	The DSB will reject a request with an index underlier and a Debt seniority other than 'n/a' and reject a request with an ISIN underlier and a debt seniority of 'n/a'	2	Credit.Swap.Total_Return_Swap.InstRefDataReporting.V1.json Request.Credit.Swap.Total_Return_Swap.InstRefDataReporting.V1.json
101	FX	Currency & Option Type Normalisation	When Chooser is selected, it is normalised to Put along with alphabetic normalisation of the currencies	When 'Chooser' is selected as Option Type, the currencies alone are alphabetically normalised without any association between Notional currency and option type.	12	Foreign_Exchange.Option.Barrier_Option.InstRefDataReporting.V1.json Foreign_Exchange.Option.Digital_Option.InstRefDataReporting.V1.json Foreign_Exchange.Option.Forward_Vol_Agreement.InstRefDataReporting.V1.json Foreign_Exchange.Option.NDO.InstRefDataReporting.V1.json Foreign_Exchange.Option.Target_Option.InstRefDataReporting.V1.json Foreign_Exchange.Option.Vanilla_Option.InstRefDataReporting.V1.json Request.Foreign_Exchange.Option.Barrier_Option.InstRefDataReporting.V1.json Request.Foreign_Exchange.Option.Digital_Option.InstRefDataReporting.V1.json Request.Foreign_Exchange.Option.Forward_Vol_Agreement.InstRefDataReporting.V1.json Request.Foreign_Exchange.Option.NDO.InstRefDataReporting.V1.json Request.Foreign_Exchange.Option.Target_Option.InstRefDataReporting.V1.json Request.Foreign_Exchange.Option.Vanilla_Option.InstRefDataReporting.V1.json

| 102 | FX | Delivery Type | An ISIN can be created for any Delivery Type | The DSB will reject any submissions using an NDO template containing delivery type of 'Physical' or 'Elect at Exercise'. Only Delivery Type of 'Cash' is acceptable. | 4 | Foreign_Exchange.Option.NDO.InstRefDataReporting.V1.json
Foreign_Exchange.Forward.NDF.InstRefDataReporting.V1.json
Request.Foreign_Exchange.Option.NDO.InstRefDataReporting.V1.json
Request.Foreign_Exchange.Forward.NDF.InstRefDataReporting.V1.json |