# DSB JSON Template Change Overview – August

## Change Overview – 22nd August

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| **Git hub #** | **Asset Class** | **Attributes effected** | **Existing function /value** | **New function /value** | **No. templates effected** | **Template names** |
| [91](https://github.com/ANNA-DSB/Product-Definitions/issues/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](https://github.com/ANNA-DSB/Product-Definitions/issues/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

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| **Git hub #** | **Asset Class** | **Attributes effected** | **Existing function /value** | **New function /value** | **No. templates effected** | **Template names** |
| [71](https://github.com/ANNA-DSB/Product-Definitions/issues/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](https://github.com/ANNA-DSB/Product-Definitions/issues/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](https://github.com/ANNA-DSB/Product-Definitions/issues/85) | ALL | Delivery Type,  Price Multipler | User Input | Optional – DSB to default if left blank | ALL | ALL |
| [86](https://github.com/ANNA-DSB/Product-Definitions/issues/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](https://github.com/ANNA-DSB/Product-Definitions/issues/87) | FX | FX Normalisation | Market Convention | Alphabetical method | n/a | DSB validation change only |
| [88](https://github.com/ANNA-DSB/Product-Definitions/issues/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](https://github.com/ANNA-DSB/Product-Definitions/issues/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](https://github.com/ANNA-DSB/Product-Definitions/issues/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](https://github.com/ANNA-DSB/Product-Definitions/issues/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 |