



NOTIFICATION: DSB UAT and PROD Product Definition Issues

Audience: All DSB Users

The purpose of this note is to inform industry 3 Product Definition issues that currently exists on both the UAT and PROD environment

Issue details:

1. Creation of ISINs with exactly the same attributes except for Attribute "Price Multiplier" value that has additional zeros (0) e.g. Price Multiplier=1 and Price Multiplier=100 will cause an error "Insufficient privileges" documented on GitHub Issue [#5](#)

- **Impact:**

The ISIN request for the second ISIN will fail to create the requisite ISIN and will return the supplied error instead and affects all product definitions

- **User Actions:**

The DSB will provide a fix for this shortly. In the meantime, users are requested not to create ISINs with non-standard Price Multipliers in Production.

2. ISO Reference Rate/ISO Other Reference Rate are sometimes switched round for Rates Basis Swap, Basis OIS Swap and Cross Currency Swap documented on GitHub Issue [#134](#)

- **Impact:**

Under certain circumstances, ISO Reference Rate does not correspond to Reference Rate (but rather to Other Reference Rate). This behaviour occurs if the

Reference Rate appears later than the Other Reference Rate in an alphabetically sorted list for the following products:

Rates Basis Swap

Rates Basis OIS Swap

Rates Cross currency Basis Swap

Rates Swap Inflation Zero Coupon

- **User Actions:**

The DSB will provide a fix for this shortly. In the meantime, users are requested not to create these products in Production, or if created, to ensure that the Reference Rate is populated with the value that appears earlier than the value in the Other Reference Rate in an alphabetically sorted list:

Users that wish to use the ISO Reference Rate/ISO Other Reference Rate values (as opposed to the Reference Rate/Other Reference Rate) should take care to ensure that they use the correct values taking into account the potential switch.

3. Rates Swap Inflation Basis Zero Coupon does not have normalization in place. documented on [GitHub Issue #135](#)

- **Impact:**

Two different ISINs are created by supplying the reference legs in a different order.

- **User Actions:**

The DSB will provide a fix for this shortly. In the meantime, users are requested not to create Rates Swap Inflation Zero Coupon in Production or if created, to ensure that the Reference Rate is populated with the value that appears earlier than the value in the Other Leg Reference Rate in an alphabetically sorted list

Please contact Technical.support@anna-dsb.com for all support & connectivity issues.