

Hi All,

This is a reminder notification, please note that maintenance this coming weekend for UAT will start at October 28th 04:00 am UTC.

In addition to the original notification, the below Github issue will also be resolved during this weekend in UAT:

<https://github.com/ANNA-DSB/Functionality/issues/5>

Problem: 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"

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

Regards,

DSB Technical Support Team

From: DSB Technical Support

Sent: Friday, October 20, 2017 6:31 PM

Cc: DSB Technical Support <technical.support@ANNA-DSB.com>

Subject: NOTIFICATION: DSB UAT – Product Definition Updates

20th October 2017



NOTIFICATION: DSB UAT – Product Definition Updates

Audience: All DSB Users

The purpose of this note is to remind industry of the new, amended and non-standard Product Definitions that have now been developed and are due for release on GitHub and in UAT per the previously communicated Q4 implementation timelines. Further details are provided below.

Notification details:

1. Product JSON templates to be published on GitHub on 23rd October and made available in UAT on 30th October

- **Commodities:**

Commodities.Forward.Multi_Exotic_Forward.InstRefDataReporting.V1.json

Commodities.Option.Multi_Exotic_Option.InstRefDataReporting.V1.json

Commodities.Swap.Multi_Exotic_Swap.InstRefDataReporting.V1.json

Commodities.Swap.Basis_Swap.InstRefDataReporting.V1.json

- **Credit:**

Credit.Swap.Loan.InstRefDataReporting.V1.json

- **Equities:**

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.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.Swap.Portfolio_Swap.InstRefDataReporting.V1.json

- **Rates:**

Rates.Swap.Cross_Currency_Inflation.InstRefDataReporting.V1.json

- **Non-Standard:**

Equity.Swap.Non_Standard.InstRefDataReporting.V1.json
Equity.Forward.Non_Standard.InstRefDataReporting.V1.json
FX.Option.Non_Standard.InstRefDataReporting.V1.json
FX.Forward.Non_Standard.InstRefDataReporting.V1.json

2. Product JSON templates requiring further development, timelines to follow:

- **Non-Standard:**

Credit.Swap.Non_Standard.InstRefDataReporting.V1.json
Credit.Option.Non_Standard.InstRefDataReporting.V1.json
Equity.Option.Non_Standard.InstRefDataReporting.V1.json
Rates.Swap.Non_Standard.InstRefDataReporting.V1.json
Rates.Option.Non_Standard.InstRefDataReporting.V1.json
Other.Swap.Non_Standard.InstRefDataReporting.V1.json
Other.Option.Non_Standard.InstRefDataReporting.V1.json
Other.Other.Non_Standard.InstRefDataReporting.V1.json

- **Credit:**

Credit.Swap.Total_Return_Swap.InstRefDataReporting.V1.json
Credit.Swap.Index.InstRefDataReporting.V1.json
Credit.Swap.Index_Tranche.InstRefDataReporting.V1.json

The DSB is conscious of the need to implement the additional products in a timely manner and will update users with timelines no later than 6th November 2017.

Action Required:

A. No action for web GUI users

B. API users:

- The set of templates mentioned in item 1 above will be available in [GitHub](#) on Monday 23rd October for user development and into UAT for user testing on Monday 30th October 2017
- The set of templates mentioned in item 2 above will have their implementation timelines published no later than 6th November 2017

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