

Dear all,

Due to problems encountered when incorporating the new template schema the two issues below are outstanding. The corresponding fix is planned to be deployed on the 4th November to rectify the problem and will result in **all ISIN Data in UAT being wiped**. The change will take place during the below scheduled time:

Start Date: 02:00 am UTC, Saturday 4th

Completed Date: 12:00 pm UTC, Sunday 5th

Please note: ALL ISIN DATA IN UAT WILL BE **PURGED THIS WEEKEND**. Few records will be created this weekend that will remain on UAT.

GitHub Issues Details:

<https://github.com/ANNA-DSB/Functionality/issues/6>

Problem:

Fix of [GitHub issue # 5](#) deployed on 29/10 in UAT caused an issue whereby sending the same set of attributes as for an existing ISIN might cause a new ISIN been created instead of retrieving the existing one.

Impact:

The issue will only manifest

- when ISIN request has Price Multiplier with a zero in it, e.g. Price Multiplier=100
- ISIN existed for the same set of attributes prior 29/10

The issue will not manifest

- When ISIN request does not have Price Multiplier or Price multiplier does not have 0
- For any ISINs created after 29/10

<https://github.com/ANNA-DSB/Functionality/issues/7>

Problem: Some ISINs in the UAT environment that have been created prior to 29/10 release might have issues displaying in the GUI due to product definitions updates not being backward compatible

Impact: Error messages are encountered when fetching ISINs created prior to October 29th in the GUI for below Product definitions:

The issue will only manifest

- For ISINs created prior 29/10
- When displaying on the GUI
- For below Product definitions:
Commodities.Forward.Multi_Exotic_Forward.InstRefDataReporting.V1.json
Commodities.Option.Multi_Exotic_Option.InstRefDataReporting.V1.json
Commodities.Swap.Basis_Swap.InstRefDataReporting.V1.json
Commodities.Swap.Multi_Exotic_Swap.InstRefDataReporting.V1.json
Equity.Forward.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_Single_Index_CFD.InstRefDataReporting.V1.json
Equity.Forward.Price_Return_Basic_Performance_Single_Index.InstRefDataReporting.V1.json
Equity.Option.Basket.InstRefDataReporting.V1.json
Equity.Option.Single_Index.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_Variance_Basket.InstRefDataReporting.V1.json
Equity.Swap.Parameter_Return_Variance_Single_Index.InstRefDataReporting.V1.json
Equity.Swap.Parameter_Return_Volatility_Basket.InstRefDataReporting.V1.json
Equity.Swap.Parameter_Return_Volatility_Single_Index.InstRefDataReporting.V1.json
Equity.Swap.Portfolio_Swap.InstRefDataReporting.V1.json
Equity.Swap.Price_Return_Basic_Performance_Basket_CFD.InstRefDataReporting.V1.json
Equity.Swap.Price_Return_Basic_Performance_Basket.InstRefDataReporting.V1.json
Equity.Swap.Price_Return_Basic_Performance_Single_Index_CFD.InstRefDataReporting.V1.json
Equity.Swap.Price_Return_Basic_Performance_Single_Index.InstRefDataReporting.V1.json
Foreign_Exchange.Swap.FX_Swap.InstRefDataReporting.V1.json

The issue will not manifest

- For any ISINs created after 29/10 release
- When using FIX/REST for sourcing ISINs

Regards,

DSB Technical Support Team

From: DSB Technical Support

Sent: Wednesday, November 01, 2017 11:25 PM

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

Subject: NOTIFICATION: DSB UAT – Product Definition Updates

01 November 2017



NOTIFICATION: DSB UAT – Product Definition Updates

Audience: All DSB Users

The purpose of this note is to advise industry of the new, amended and non-standard Product Definitions that have now been developed in UAT. This communication focuses on three items – with further details provided below.

1. Reminder: new, amended and non-standard templates now available in UAT (with documentation on GitHub)
2. Reminder: timeline for delivery of the remaining items to be published on 6th November 2017
3. UAT database to be purged this weekend to allow for bug fixes to be deployed

Notification details:

1. **Previously communicated: Product JSON templates 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. Previously communicated: 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.

3. UAT database purge:

Due to problems encountered when incorporating the new template schema the two issues below are outstanding. The corresponding fix is planned to be deployed on 4th November to rectify the problem and will result in all ISIN Data in UAT being wiped. The change will take place during the below scheduled time:

Start Date: 12:00 pm UTC, Saturday 4th November 2017

Completed Date: 12:00 pm UTC, Sunday 5th November 2017

Please note: ALL ISIN DATA IN UAT WILL BE PURGED THIS WEEKEND

Github links:

<https://github.com/ANNA-DSB/Functionality/issues/6>

<https://github.com/ANNA-DSB/Functionality/issues/7>

Action Required:

- A. The set of templates mentioned in item 1 are available in [GitHub](#) and UAT for user development and testing

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