

**Audience: All DSB Users**

**Notification details:**

Users are requested to:

- (a) revert where they have comments on the revised Validations and Normalisations document (for cross-asset instruments) – by 3<sup>rd</sup> Oct 2018
- (b) provide examples of cross-asset products that cannot be created using the templates currently in UAT (if any) – by 12<sup>th</sup> Oct 2018

**Documentation Feedback by Wed 3<sup>rd</sup> October 2018:**

- Industry feedback on the cross-asset templates in UAT resulted in the introduction of additional normalisations and validations, specifically pertaining to instances where products have multiple attributes across each leg
- The updated document is available [here](#)
- Please provide your feedback on the additional normalisations and validations described in v.0.2 of this document (section 3.2) by **Wednesday 3<sup>rd</sup> October 2018**

**Supply Additional Use Cases by Fri 12<sup>th</sup> October 2018:**

- Please revert with examples of cross-asset products that cannot be created using the current UAT templates (if any)
- These will feed into the DSB development cycle and form part of the final set of cross-asset related changes ahead of deployment in time to support the upcoming OTC Derivative SI regime
- Feedback should be provided by completing the spreadsheet available [here](#)
- The DSB cannot guarantee the support of change requests submitted after this date owing to the time required for analysis, development and testing by both industry and the DSB
- Please include any supporting documentation (e.g. test data, xml, screenshots and examples) and send your requests to [secretariat@anna-dsb.com](mailto:secretariat@anna-dsb.com) by **Friday 12<sup>th</sup> October 2018**

As a reminder, the note above refers to the following DSB Product Templates:

- Cross-asset Swap (Other.Swap)
- Cross-asset Option (Other.Option)

- Cross-asset multi instrument product (Other.Other)

A timeline will be published once the final rule set is established.