

Dear All,

The Provisional version of the DSB Product Definition and JSON Schema is accessible via the Github branch - <https://github.com/ANNA-DSB/Product-Definitions/tree/UAT-ETA-28-October-2018>

Best Regards,
DSB Technical Support Team

From: DSB Technical Support

Sent: Thursday, 27 September 2018 11:05 PM

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

Subject: NOTIFICATION: New FX NDS Template + Additional Updates - PRODUCTION and UAT

27th September 2018



NOTIFICATION: New FX NDS Template + Additional Updates - PRODUCTION and UAT

Audience: All DSB users

Notification details:

The purpose of this notification is to provide implementation details about the release of a new FX Non-Deliverable Swap (NDS) template and six backwardly compatible updates to other templates. All template update changes are backwardly compatible and DSB Users are not mandated to implement related changes until their systems and development cycles are ready. The target Production deployment date is 2nd December 2018. Further information is provided below.

Background:

The changes included in this release are:

1. A new template will be introduced to support the creation of FX Swaps based on Non-Deliverable Forwards (including Off-Shore Currencies such as CNH).

FOREX : NDS : Create new template for Non-Deliverable Swaps (new JSON template) :

<https://github.com/ANNA-DSB/Product-Definitions/issues/183>

This release also contains four validation rule enhancements and two backwardly compatible template updates to facilitate additional industry use-cases.

2. CREDIT : Non-Standard Option / Swap : Prevent entry of Series and Version for non-Index products (validation enhancement) : <https://github.com/ANNA-DSB/Product-Definitions/issues/166>
3. ALL : Expiry Date : Set maximum valid expiry date to 9999 (from 2500) (validation enhancement) : <https://github.com/ANNA-DSB/Product-Definitions/issues/185>
4. CREDIT : Various : Prevent UnderlyingInstrumentIndexProp from being blank (validation enhancement) : <https://github.com/ANNA-DSB/Product-Definitions/issues/165>
5. ALL : Various : Prevent UnderlyingInstrumentIndexProp from accepting an ISIN (validation enhancement) : <https://github.com/ANNA-DSB/Product-Definitions/issues/186>
6. EQUITY : Non-Standard Option : Allow 0 to be entered in the Strike Price attribute (JSON template update) : <https://github.com/ANNA-DSB/Product-Definitions/issues/153>
7. COMMODITY : Various : Prevent entry of invalid Sub-Product and Additional Sub-Product values (FIX/ReST) (JSON template update) : <https://github.com/ANNA-DSB/Product-Definitions/issues/184>

Impact to users:

- Interested users can test the new Foreign_Exchange.Swap.NDS template
- Users can test the revised template changes:
 - EQUITY : Non-Standard Option : Allow 0 to be entered in the Strike Price attribute
 - Equity.Option.Non_Standard
 - Other.Option.Non_Standard
 - Other.Other.Non_Standard
 - COMMODITY : Various : Prevent entry of invalid Sub-Product and Additional Sub-Product values (FIX/ReST)
 - Commodities.Forward.Forward
 - Commodities.Option.Option
 - Commodities.Swap.Basis_Swap
 - Commodities.Swap.Swap
 - Other.Option.Non_Standard
 - Other.Other.Non_Standard

- Other.Swap.Non_Standard
- The other changes listed in the previous section do not require a template revision but seek to enhance the DSB's input validation processes by preventing the entry of invalid data or extending the valid values that can be accepted.

Implementation timelines:

- UAT Period : 28th October to 30th November 2018
- PRODUCTION : 2nd December 2018

Documentation availability:

- Documentation Availability:

The documentations will be accessible via the Github branch <https://github.com/ANNA-DSB/Product-Definitions> on the following dates.

	Provisional Version	Final Version
DSB Product Definition	COB 1 st October 2018	COB 15 th October 2018
JSON Schema	COB 5 th October 2018	COB 15 th October 2018

- Provisional Version of the Documents (see above) will be made available to all DSB Users early in the release cycle in order to allow the User Community to plan the adoption of these changes into their environment. Since the specified enhancements are still subject to QA and verification by the DSB, it should be noted that changes to these documents may be necessary and so cannot be considered definitive until publication of the Final Version.
- DSB Users are requested to highlight any issues with the Provisional Documentation at the earliest opportunity.

Action Required:

- DSB users seeking to implement associated changes are requested to upgrade to the new templates and conduct sufficient testing to satisfy the implementation of the revised DSB templates – including testing and consumption of the end of day snapshot files
 - This requires impacted users' UAT environments to be able to accommodate the new DSB templates as early as possible during the test period (28th October to 30th November)

- This requires impacted users' Production environments to be able to accommodate the new DSB templates in time for use on 2nd December
- DSB users (with the ability to create ISINs) are requested to assist with the regression testing of all live DSB templates they currently use and notify the DSB of any issues by cob Wed 28th November 2018 so that we can work to address these with you
- The DSB's UAT environment will be put into an early weekend maintenance between 12:00 AM UTC Saturday 27th October and 12:00 PM UTC Sunday 28th October to allow for implementation

Impacted Templates:

- Foreign_Exchange.Swap.NDS.InstRefDataReporting.V1.json
- Equity.Option.Non_Standard.InstRefDataReporting.V1.json
- Other.Option.Non_Standard.InstRefDataReporting.V1.json
- Other.Other.Non_Standard.InstRefDataReporting.V1.json
- Request.Foreign_Exchange.Swap.NDS.InstRefDataReporting.V1.json
- Request.Equity.Option.Non_Standard.InstRefDataReporting.V1.json
- Request.Commodities.Forward.Forward.InstRefDataReporting.V1.json
- Request.Commodities.Option.Option.InstRefDataReporting.V1.json
- Request.Commodities.Swap.Basis_Swap.InstRefDataReporting.V1.json
- Request.Commodities.Swap.Swap.InstRefDataReporting.V1.json
- Request.Other.Swap.Non_Standard.InstRefDataReporting.V1.json
- Request.Other.Option.Non_Standard.InstRefDataReporting.V1.json
- Request.Other.Other.Non_Standard.InstRefDataReporting.V1.json

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