



NOTIFICATION: Term of Contract (RTS-23.Field 41) Rollback Approach (UAT)

Notification Details

This notification provides details of the changes in the DSB's UAT environment to facilitate the withdrawal of the current "Field 41 related" Rates templates and changes to the database to support removal of the resulting ISINs created in the period since 6th January 2019.

Context

- As noted in the previous DSB communication [on the topic](#), ESMA have [delayed the implementation date of the MiFIR Q&A on Interest Rates Swaps reporting](#).
- This has resulted in a decision by the DSB not to proceed with the Production implementation of Field 41 (IR Term of contract) for Rates and Cross-Asset templates on 24th March 2019
- The DSB is therefore required to back out the changes made to Rates templates (concerning Field 41) that were introduced into the UAT environment on 6th January 2019 and to ensure that the UAT database is returned to a state that is suitable for user testing

Approach

- Industry feedback from members of the DSB Technology Advisory Committee (TAC) on how the DSB should roll-back field 41 (Term of Contract) related 's changes in the UAT environment will result in the following changes beginning at 12am UTC on Saturday 23rd February 2019:
 - The current version 2 templates (with Field 41 attributes) will be removed from the UAT environment.
 - The JSON templates in effect after the rollback can be found [here](#) and the associated documentation can be found [here](#).
 - **ALL ISINs in UAT will be deleted**
 - **ALL UAT End of Day ISIN record [file download](#) will also be deleted as part of this activity.**
 - UAT ToTV/uToTV records remain unaffected.
 - Changes in UAT will be effective from 12 pm UTC on Sunday 24th February 2019.
- The DSB recognises the short notice period of this announcement but the TAC has considered all options and has determined that this course of action (and associated timeline) minimizes risk and disruption to the user community

User Impact

- Users seeking to reconcile vs. the DSB UAT ISIN database will need to co-ordinate the clearing down of their own UAT test caches with the DSB rollback schedule as the test database (for all asset classes) will need to re-populated by users
- The UAT system to be taken into early maintenance starting at 12am on Saturday 23rd February 2019 to 12pm on Sunday 24th February 2019. This is longer than regular maintenance window to ensure that the DSB has sufficient time to clear down the ISIN data from the UAT environment and to check the system's health before opening up to user re-population.

Scope

This change will result in the rollback of the following Rates templates that included Field 41 attributes:

1. Basis
2. Basis_OIS
3. CapFloor
4. Cross_Currency_Basis
5. Cross_Currency_Fixed_Fixed
6. Cross_Currency_Fixed_Float
7. Cross_Currency_Fixed_Float_NDS
8. Cross_Currency_Zero_Coupon

9. Cross_Currency_Inflation_Swap
10. Fixed_Fixed
11. Fixed_Float
12. Fixed_Float_OIS
13. Fixed_Float_ZeroCoupon
14. FRA_Index
15. Inflation_Swap
16. Inflation_Basis
17. Inflation_Fixed_Float_YoY
18. Inflation_Basis_Zero_Coupon
19. Rates Non-Standard Swap
20. Rates Non-Standard Option

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

As defined in the [DSB Privacy Policy](#), you are receiving this Change of Service notification because you are a user of the DSB. If you do not wish to receive this type of email please click [here](#) to unsubscribe.