

“XXXX” Response to ANNA DSB Consultation Phase 1:

“XXXX” requests anonymous treatment of the response contained herein.

Section	Comment
4	I don't see Softs covered in any of the Use Case Groupings. Are we happy Agricultural Products cover the use cases for Softs?
6.5.1	Attribute Name Use Case – sorry I don't follow how this should be populated
6.5.3	“Underlying Asset Type - CFI 3rd letter for Swaps, Options and Forwards” Do we have any examples
	“Expiry date” For options this is the last option expiry date? For swaps this is the last fixing date? For forwards this is the settlement date (which for floating leg forwards will be later than the last fixing date)
	“Price multiplier -Number of units of the underlying instrument represented by a single derivative contract.” Not applicable for commodities?
	“Underlying instrument code” Only applicable to options and baskets?
	“Underlying index name” Is there a master list of names of public indices?
	“Term of the underlying index” Don't commodity indexes tend to be perpetual? I'm thinking things like the Dow Jones Commodity Index (DJCI) and Goldman Sachs Commodity Index (GSCI)
	“Strike price”, “Strike price currency” Don't we also need 'strike unit of measure'? A strike of \$56 is meaningless – whereas \$56 per barrel makes sense.
	“Base product”, “Sub product”, “Further sub product” Do you know where I can find the 'classification of commodities derivatives table'
	“Transaction type - Transaction type as specified by the trading venue”, “Final price type - Final price type as specified by the trading venue” Only applicable to instruments traded on a venue? What happens if an instrument traded bi-laterally starts to be offered on a venue – will that result in a different ISIN? Also, this conflicts with section 6.5.4 which states “The venue related fields are being excluded so that the identifier is non-venue specific”
6.5.4	“Maturity date” Do we have a clear definition of the distinction between Expiry Date and Maturity Date
8.1	“Forwards - Contracts, which are not exchange traded or listed, entered between two parties to buy or sell the underlying asset at a specified future date at the price specified at the outset of the contract.” Forwards (Bullet Swaps) with a floating leg should be classified as a swap?
	Where does it say that the ISIN generation can be EOD and not real time?