

The Derivatives Service Bureau (DSB)

Tenor Calculator Testing Guide

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Preface

Change History

Date	Change	Version	Author	Revision Details
05 September 2019	Creation	1.0	DSB	

1 Tenor Calculator Definition

The DSB Tenor Calculator tool is a standalone Javascript utility that developers can use to calculate the Tenor value of an instrument, given the Effective Date, and Expiry Date of an instrument. See [DSB Term of Contract FAQ](#) and [ESMA Reference Data FAQ](#) for more details.

2 Support

Users' support teams may contact technical.support@ANNA-DSB.com for issues relating to the DSB Tenor Calculator.

Note that the DSB Tenor Calculator is under Apache License 2.0 please see the published license [here](#) for more details.

3 Testing the Tenor Calculator

3.1 Pre-requisites

1. Ensure that node.js has been installed on either Windows and Linux. You may download it here <https://nodejs.org/en/download/> and select the respective package.
2. Download the tenor calculator package found here: <https://github.com/ANNA-DSB/Tenor-Calculator>
3. Extract the package/zip file to the desired location.

Note: The code works on both Linux and Windows

3.2 In Windows:

1. Navigate to where the zip file has been extracted
2. Edit the file [Tenor-Calculator-master\Tenor-Calculator-master\src\tenor-calculator-esma.js] and add this code snippet. Save the file after updating

```
function testCalculate (){  
  let x = calculateTenor('2011-10-29','2092-03-15',false);  
  console.log(x.value);  
  console.log(x.unit);  
  console.log(x.basis);  
}
```

```
testCalculate();
```

3. In cmd, navigate to where the file above is located and run the command: `node tenor-calculator-esma.js`

Actual output:

```
<path>\Tenor-Calculator-master\Tenor-Calculator-master\src>node  
tenor-calculator-esma.js  
965  
Mnth  
Overflow Months
```

3.3 In Linux:

1. Navigate to where the zip file has been extracted
2. Edit the file [Tenor-Calculator-master\Tenor-Calculator-master\src\tenor-calculator-esma.js] and add this code snippet. Save the file after updating

```
function testCalculate (){
  let x = calculateTenor('2011-10-29','2092-03-15',false);
  console.log(x.value);
  console.log(x.unit);
  console.log(x.basis);
}
```

```
testCalculate ();
```

3. Run the following command: `sudo node tenor-calculator-esma.js`

Actual output:

```
<path>\Tenor-Calculator-master\Tenor-Calculator-master\src>sudo node
tenor-calculator-esma.js
965
MNTH
Overflow Months
```

--- END ---