



Nasdaq Calypso

Anna DSB Release Notes

April 2025

Approved

This document provides release notes for the Anna DSB interface.

▶ Please refer to the Calypso Anna DSB Integration Guide for information on installing the Anna DSB Interface.

Document History

Published	Summary of Changes
September 2023	First edition for version 2.3.0
October 2023	Updates for version 2.4.0, 2.4.1
November 2023	Updates for version 2.5.0, 2.6.0
January 2024	Updates for version 3.4.2 (compatibility with version 18)
February 2024	Updates for version 2.7.0, 2.8.0, 3.5.0 Updates for version 2.9.0, 2.10.0 – Technical releases only
March 2024	Updates for version 2.8.1, 3.6.0, 2.11.0, 2.11.1
April 2024	Updates for version 2.9.1 – 2.9.4, 2.9.5, 2.12.0, 3.7.0
May 2024	Updates for version 3.8.0, 2.13.0
June 2024	Updates for version 2.14.0, 2.14.1, 2.9.6, 3.9.0, 3.9.1
July 2024	Updates for version 2.15.0, 2.15.1, 3.10.0, 3.10.1
August 2024	Updates for version 3.11.0, 2.16.0, 2.15.2
September 2024	Updates for version 3.12.0, 2.17.0
October 2024	Updates for version 2.18.0, 3.13.0
November 2024	Updates for version 2.19.0, 3.14.0
January 2025	Updates for version 3.15.0, 2.15.3, 2.15.4, 2.20.0, 2.21.0
February 2025	Updates for version 2.22.0

Published	Summary of Changes
March 2025	Updates for version 3.16.0, 3.16.1
April 2025	Updated for version 3.17.0 – Technical release only

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Release Notes Version 2.x

1.1 September 2023 – Version 2.3.0

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Post Trade Processing	Post-Trade Reporting	Cross	ANNA DSB 2.3.0	00019665, 00053943, 00040869	APL-598	ANNADSB-1	Enh	Issue - Add support for ANNA DSB interface. Impact Analysis - Added support for ANNA DSB interface. Please refer to the Calypso ANNA DSB Integration Guide for details.

1.2 October 2023 – Version 2.4.0, 2.4.1

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Integration	Product Identifiers Integration	Cross	ANNA DSB 2.4.1	00080104, 00074224	APL-6852	ANNADSB-50	Enh	Issue – ANNA DSB - Extend UPI perimeter for DTCC GTR Commodities, Credit, EQD and missing RATE classes. Impact Analysis – Added UPI perimeter for: RATE: CapFloor, Swaption CRD: CreditDefaultSwap, CDSIndex, CDSIndexTranche, CDSIndexOption, PerformanceSwap CMD: CommodityOTCOption2, CommoditySwap2, Commodity Swaption, Commodity Index Swap, Commodity Forward

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
			ANNA DSB 2.4.1		APL-6826	ANNADSB-45	Sec	Issue – Security – Upgraded org.springframework:spring-core library to version 5.3.29.

1.3 November 2023 – Version 2.5.0, 2.6.0

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Integration	Product Identifiers Integration	Cross	ANNA DSB 2.6.0	00074224	APL-6501	ANNADSB-77	Enh	<p>Issue – ANNA DSB - Support ISIN code for all DTCC GTR Products.</p> <p>Impact Analysis – Added ISIN code import for:</p> <p>RATE: FRA, Swap family, CapFloor, Swaption</p> <p>CRD: CreditDefaultSwap, CDSIndex, CDSIndexTranche, CDSIndexOption, PerformanceSwap</p> <p>FXD: FXForward, FXSwap, FXNDF, FXNSDSwap, FXOption (digital, barrier, Asian, NDO), FXFlexiForward</p> <p>EQD: EquityStructuredOption, EquityLinkedSwap, VarianceSwap, CFD, DividendSwap, EquityForward, PortfolioSwap</p> <p>CMD: CommodityOTCOption2, CommoditySwap2, Swaption, Commodity Index Swap, Commodity Forward</p> <p>ISIN code is stored in product codes:</p> <ul style="list-style-type: none"> - ISIN - UnderlierISIN for swaptions

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
								<p>- NearLegISIN and FarLegISIN for FX Swap and NDF FX Swap</p> <p>Please refer to the calypso ANNA DSB Integration Guide for details.</p>
Integration	Product Identifiers Integration	Cross	ANNA DSB 2.6.0	00083830, 00086828	APL-7046	ANNADSB-86	Enh	<p>Issue – ANNA DSB - Support CFI code for all DTCC GTR Products.</p> <p>Impact Analysis – Added CFI code import for:</p> <p>RATE: FRA, Swap family, CapFloor, Swaption</p> <p>CRD: CreditDefaultSwap, CDSIndex, CDSIndexTranche, CDSIndexOption, PerformanceSwap</p> <p>FXD: FXForward, FXSwap, FXNDF, FXNSDSwap, FXOption (digital, barrier, Asian, NDO), FXFlexiForward</p> <p>EQD: EquityStructuredOption, EquityLinkedSwap, VarianceSwap, CFD, DividendSwap, EquityForward, PortfolioSwap</p> <p>CMD: CommodityOTCOption2, CommoditySwap2, Swaption, Commodity Index Swap, Commodity Forward</p> <p>CFI code is stored in product code CFI.</p> <p>You need to set Value = false in domain “CalculateCFI” so that the CFI code is not set by the system but imported from Anna DSB.</p> <p>Please refer to the calypso ANNA DSB Integration Guide for details.</p>

1.4 February 2024 – Version 2.7.0, 2.8.0

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Post Trade Processing	Post-Trade Reporting	Cross	ANNA DSB 2.8.0	00080140	APL-7232	ANNADSB-171	Enh	Issue – ANNA DSB - Support CFI, UPI and ISIN codes for FX Forward and FX NDF on precious metals. Impact Analysis – Added CFI, UPI and ISIN codes for FX Forward and FX NDF on precious metals.
Post Trade Processing	Post-Trade Reporting	Cross	ANNA DSB 2.8.0	00088107	APL-7618	ANNA-DSB-143	Enh	Issue -Support multiple UPI, ISIN, and CFI codes for Commodity Options. Impact Analysis – For Commodity Options, each leg has its own codes: CFI, CFI Leg2, ISIN, ISIN Leg2, UPI, UPI Leg2.
Post Trade Processing	Post-Trade Reporting	Cross	ANNA DSB 2.8.0	00096716, 00096173, 00096294		ANNA-DSB-133	Enh	Issue – Change default value for Delivery Type for Rates. Impact Analysis – When Settle Type = Physical, query Delivery Type= PHYS. When Settle Type = Cash, query Delivery Type = CASH. Added UnderlierUPI / UnderlierISIN on exception generated for swaption when UPI / ISIN not found.
Post Trade Processing	Post-Trade Reporting	Cross	ANNA DSB 2.8.0	00096157		ANNA-DSB-116	Enh	Issue – Incorrect DeliveryType for CDSIndex and CDSIndexTranche. Impact Analysis – Added mapping for delivery type: CASH - Cash,Self Quanto,Quanto,Cash Price,cash OPTL - Flexo,AUCTION PHYS - Physical NDF,Physical,PHYSICAL
Post Trade Processing	Post-Trade Reporting	Cross	ANNA DSB 2.8.0	00095730		ANNADSB-111	Issue	Issue - Mapping of currency CNH to CNY.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
								Impact analysis – Currency is mapped to ISO Code.

1.5 March 2024 – Version 2.8.1

Important Notes:

- Change to “Return or Payout Trigger” – See issue ANNADSB-206 for details
- Changes to the data model – See issues ANNADSB-202, ANNADSB-216, ANNADSB-188 for details

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Post Trade Processing	Post-Trade Reporting	Cross	ANNA DSB 2.8.1	00099962	APL-8853	ANNADSB-218	Enh	<p>Issue - Change in ANNADSB engine logic for trade product code updates.</p> <p>Impact Analysis - The ANNA DSB engine now manages cases where the product codes are already populated. If they are different from the ANNA DSB product codes, an exception is raised.</p> <p>It also manages cases where a change in the trade features calls for a change in the value of the product codes.</p>
Post Trade Processing	Post-Trade Reporting	Cross	ANNA DSB 2.8.1	00103013		ANNADSB-206	Issue	<p>Issue - FXNDF Precious Metal – The “Return or Payout Trigger” is incorrectly set to “Contract for Difference (CFD)”.</p> <p>Impact Analysis – Local impact to UPIFXNDFPreciousMetalQueryBuilder – Setting “Return or Payout Trigger” to “Forward price of underlying instrument” for FX NDF.</p>

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Integration	Product Identifiers Integration	Cross	ANNA DSB 2.8.1	00097089, 00104176		ANNADSB-202	Enh	<p>Issue - Add indexes to ANNA DSB tables.</p> <p>Impact Analysis – The following index has been added to the anna_dsb_product_upi_data table:</p> <p>attributeinstrumentupi</p> <p>The following indexes have been added to the anna_dsb_product_isin_data table:</p> <p>expirydate</p> <p>instrumentisinnearleg</p> <p>instrumentisinfarleg</p> <p>attributeinstrumentisin</p>
			ANNA DSB 2.8.1			ANNADSB-216	Issue	<p>Issue – All column names should be lowercase in the data model.</p> <p>Impact Analysis – Renamed column names to lower case in AnnaDsbSchemaBase.xml, index instead of Index for:</p> <p>termvalueattrinstrumentindex</p> <p>termunitattrinstrumentindex</p> <p>termvalueattrinstrumentindex</p> <p>termunitattrinstrumentindex</p>
Post Trade Processing	Post-Trade Reporting	Cross	ANNA DSB 2.8.1	00100458	APL-8771	ANNADSB-188	Enh	<p>Issue – Add scheduled task to archive ANNA-DSB tables.</p> <p>Impact Analysis – The scheduled task ARCHIVE_ANNA_DSB_PRODUCT_CODES has been added to archive ANNA-DSB tables.</p>

1.6 April 2024 – Version 2.9.1 – 2.9.4

Important Notes:

- Change the way OIS swaps are identified – See issues ANNADSB-214 for details
- Changes to the data model – See issues ANNADSB-236, ANNADSB-180, ANNADSB-191, ANNADSB-217, ANNADSB-284, ANNADSB-292 for details
- Change to “Return or Payout Trigger” – See issue ANNADSB-207 for details

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Integration	Product Identifiers Integration	Cross	ANNA DSB 2.9.4	00104541		ANNADSB-183	Issue	Issue - Query Builder error for product type Cross Currency Swap. Impact Analysis – Local impact to UPIBeanRetrievalQueryBuilderFactory – Handling cross currency swaps correctly.
Post Trade Processing	Post-Trade Reporting	Cross	ANNA DSB 2.9.4	00104019		ANNADSB-264	Issue	Issue – UPI is not set for basis swaps with same index on both legs. Impact Analysis – Local impact to AnnaDsbUtil – Taking tenor into account to set UPI correctly.
Post Trade Processing	Post-Trade Reporting	Cross	ANNA DSB 2.9.4	00103805		ANNADSB-252	Issue	Issue – UPI is not set for basis swaps as referenceRateUnderlier and otherLegReferenceRateUnderlier are mixed up. Impact Analysis – Local impact to AnnaDsbUtil – Setting referenceRateUnderlier and otherLegReferenceRateUnderlier correctly.
Integration	Product Identifiers Integration	Cross	ANNA DSB 2.9.4	00101109		ANNADSB-214	Issue	Issue – Change the way OIS swaps are identified. Impact Analysis – OIS swaps are identified using the following logic: Payment frequency does not contain ZC AND

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
								("Pay Leg Index Frequency" equal to "1D" AND "Pay Leg Compound Frequency" equal to "DLY" AND "Pay Leg Compound Type" not equal to "NO_COMPOUND") OR ("Rcv Leg Index Frequency" equal to "1D" AND "Rcv Leg Compound Frequency" equal to "DLY" AND "Rcv Leg Compound Type" not equal to "NO_COMPOUND")
Integration	Product Identifiers Integration	Cross	ANNA DSB 2.9.4	00104730		ANNADSB-236	Enh	Issue - DB table index improvement for delete operations during upload. Impact Analysis – The following index has been added to table anna_dsb_product_isin_data: isin The following index has been added to table anna_dsb_product_upi_data: upi
Integration	Product Identifiers Integration	Cross	ANNA DSB 2.9.4	00097089, 00104176		ANNADSB-180	Enh	Issue - Add indexes to ANNA DSB tables. Impact Analysis – The following index has been added to the anna_dsb_product_upi_data table: attributeinstrumentupi The following indexes have been added to the anna_dsb_product_isin_data table: expirydate instrumentisinnearleg instrumentisinfarleg attributeinstrumentisin

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Post Trade Processing	Post-Trade Reporting	Cross	ANNA DSB 2.9.4	00100458	APL-8771	ANNADSB-191	Enh	Issue – Add scheduled task to archive ANNA-DSB tables. Impact Analysis – The scheduled task ARCHIVE_ANNA_DSB_PRODUCT_CODES has been added to archive ANNA-DSB tables.
Post Trade Processing	Post-Trade Reporting	Cross	ANNA DSB 2.9.4	00099962	APL-8853	ANNADSB-219	Enh	Issue - Change in ANNADSB engine logic for trade product code updates. Impact Analysis - The ANNA DSB engine now manages cases where the product codes are already populated. If they are different from the ANNA DSB product codes, an exception is raised. It also manages cases where a change in the trade features calls for a change in the value of the product codes.
			ANNA DSB 2.9.4			ANNADSB-217	Issue	Issue – All column names should be lowercase in the data model. Impact Analysis – Renamed column names to lower case in AnnaDsbSchemaBase.xml, index instead of Index for: termvalueattrinstrumentindex termunitattrinstrumentindex termvalueattrinstrumentindex termunitattrinstrumentindex
Post Trade Processing	Post-Trade Reporting	Cross	ANNA DSB 2.9.4	00103013		ANNADSB-207	Issue	Issue - FXNDF Precious Metal – The “Return or Payout Trigger” is incorrectly set to “Contract for Difference (CFD)”. Impact Analysis – Local impact to UPIFXNDFPreciousMetalQueryBuilder – Setting

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
								"Return or Payout Trigger" to "Forward price of underlying instrument" for FX NDF.
Integration	Product Identifiers Integration	Cross	ANNA DSB 2.9.4	00104176		ANNADSB-269	Enh	Issue - Add projections to the dynamic queries to improve performance. Impact Analysis – Local impact to calypso-jpa-named-queries.properties – Added projections to dynamic queries.
Integration	Product Identifiers Integration	Cross	ANNA DSB 2.9.4	00105492, 00106214, 00108014		ANNADSB-284	Enh	Issue - Swaptions are reported with incorrect Call/Put side. Impact Analysis – Added domain "AnnaDsbInvertSwaptionPutCall". When Value = true, the Call/Put side is reverted for RTP or RTR swaptions.
Post Trade Processing	Post-Trade Reporting	Cross	ANNA DSB 2.9.4	00104396		ANNADSB-296	Issue	Issue - BasisSwap Inflation Index - No UPI is set. Impact Analysis – Local impact to AnnaDsbUtil - Setting UPI correctly for BasisSwap Inflation Index.
Post Trade Processing	Post-Trade Reporting	Cross	ANNA DSB 2.9.4	00103788		ANNADSB-292	Enh	Issue - FXOption Vanilla Trades with CashSettlement are reported with Product=NDO instead of Vanilla_Option with DeliveryType=CASH. Impact Analysis – Added domain NonDeliverableNDO. When Value = true, FXOption Vanilla Trades with CashSettlement are reported with Product=Vanilla_Option and DeliveryType=CASH.

1.7 April 2024 – Version 2.9.5

Important Note: Changes to the data model.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Integration	Product Identifiers Integration	Cross	ANNA DSB 2.9.5	00107740		ANNADSB-306	Issue	Issue – Remove AnnaDsbIdentifier default values from AnnaDsbSchemaData.xml. Impact Analysis - Removed AnnaDsbIdentifier default values from AnnaDsbSchemaData.xml.

1.8 June 2024 – Version 2.9.6

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Post Trade Processing	Post-Trade Reporting	Cross	ANNA DSB 2.9.6	00103774		ANNADSB-317	Issue	Issue – FX Option with CNH (CNY) currency has incorrect UPI – Put / Call side reversed. Impact Analysis – Local impact to UPIFXOptionQueryBuilder – Fixing Put / Call side so that correct UPI is set.

1.9 March 2024 – Version 2.11.0

Important Notes:

- Changes to the data model – See issues ANNADSB-215, ANNADSB-204, ANNADSB-189 for details
- Change to “Return or Payout Trigger” – See issue ANNADSB-208 for details

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
			ANNA DSB 2.11.0			ANNADSB-215	Issue	Issue – All column names should be lowercase in the data model.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
								Impact Analysis – Renamed column names to lower case in AnnaDsbSchemaBase.xml, index instead of Index for: termvalueattrinstrumentindex termunitattrinstrumentindex termvalueattrinstrumentindex termunitattrinstrumentindex
Integration	Product Identifiers Integration	Cross	ANNA DSB 2.11.0	00097089, 00104176		ANNADSB-204	Enh	Issue - Add indexes to ANNA DSB tables. Impact Analysis – The following index has been added to the anna_dsb_product_upi_data table: attributeinstrumentupi The following indexes have been added to the anna_dsb_product_isin_data table: expirydate instrumentisinnearleg instrumentisinfarleg attributeinstrumentisin
Post Trade Processing	Post-Trade Reporting	Cross	ANNA DSB 2.11.0	00100458	APL-8771	ANNADSB-189	Enh	Issue – Add scheduled task to archive ANNA-DSB tables. Impact Analysis – The scheduled task ARCHIVE_ANNA_DSB_PRODUCT_CODES has been added to archive ANNA-DSB tables.
Post Trade Processing	Post-Trade Reporting	Cross	ANNA DSB 2.11.0	00103013		ANNADSB-208	Issue	Issue - FXNDF Precious Metal – The “Return or Payout Trigger” is incorrectly set to “Contract for Difference (CFD)”. Impact Analysis – Local impact to UPIFXNDFPreciousMetalQueryBuilder – Setting

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
								"Return or Payout Trigger" to "Forward price of underlying instrument" for FX NDF.
Post Trade Processing	Post-Trade Reporting	Cross	ANNA DSB 2.11.0	00099962	APL-8853	ANNADSB-220	Enh	<p>Issue - Change in ANNADSB engine logic for trade product code updates.</p> <p>Impact Analysis - The ANNA DSB engine now manages cases where the product codes are already populated. If they are different from the ANNA DSB product codes, an exception is raised.</p> <p>It also manages cases where a change in the trade features calls for a change in the value of the product codes.</p>

1.10 March 2024 – Version 2.11.1

Important Notes:

- Change the way OIS swaps are identified – See issues ANNADSB-239 for details
- Changes to the data model – See issues ANNADSB-234 for details

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Integration	Product Identifiers Integration	Cross	ANNA DSB 2.11.1	00101109		ANNADSB-239	Issue	<p>Issue – Change the way OIS swaps are identified.</p> <p>Impact Analysis – OIS swaps are identified using the following logic:</p> <p>Payment frequency does not contain ZC</p> <p>AND</p> <p>("Pay Leg Index Frequency" equal to "1D")</p>

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
								AND "Pay Leg Compound Frequency" equal to "DLY" AND "Pay Leg Compound Type" not equal to "NO_COMPOUND") OR ("Rcv Leg Index Frequency" equal to "1D" AND "Rcv Leg Compound Frequency" equal to "DLY" AND "Rcv Leg Compound Type" not equal to "NO_COMPOUND")
Integration	Product Identifiers Integration	Cross	ANNA DSB 2.11.1	00104730		ANNADSB-234	Enh	Issue - DB table index improvement for delete operations during upload. Impact Analysis – The following index has been added to table anna_dsb_product_isin_data: isin The following index has been added to table anna_dsb_product_upi_data: upi
Post Trade Processing	Post-Trade Reporting	Cross	ANNA DSB 2.11.1	00103805		ANNADSB-250	Issue	Issue – UPI is not set for basis swaps as referenceRateUnderlier and otherLegReferenceRateUnderlier are mixed up. Impact Analysis – Local impact to AnnaDsbUtil – Setting referenceRateUnderlier and otherLegReferenceRateUnderlier correctly.
Integration	Product Identifiers Integration	Cross	ANNA DSB 2.11.1	00104176		ANNADSB-272	Enh	Issue - Add projections to the dynamic queries to improve performance. Impact Analysis – Local impact to calypso-jpa-named-queries.properties – Added projections to dynamic queries.
Post Trade Processing	Post-Trade Reporting	Cross	ANNA DSB 2.11.1	00104019		ANNADSB-267	Issue	Issue – UPI is not set for basis swaps with same index on both legs.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
								Impact Analysis – Local impact to AnnaDsbUtil – Taking tenor into account to set UPI correctly.

1.11 April 2024 – Version 2.12.0

Important notes:

- Changes to the data model – See issues ANNADSB-281, ANNADSB-290, ANNADSB-257 for details
- Change the way OIS swaps are identified – See issues ANNADSB-260 for details

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Post Trade Processing	Post-Trade Reporting	Cross	ANNA DSB 2.12.0	00104396		ANNADSB-294	Issue	Issue - BasisSwap Inflation Index - No UPI is set. Impact Analysis – Local impact to AnnaDsbUtil - Setting UPI correctly for BasisSwap Inflation Index.
Post Trade Processing	Post-Trade Reporting	Cross	ANNA DSB 2.12.0	00103788		ANNADSB-290	Enh	Issue - FXOption Vanilla Trades with CashSettlement are reported with Product=NDO instead of Vanilla_Option with DeliveryType=CASH. Impact Analysis – Added domain NonDeliverableNDO. When Value = true, FXOption Vanilla Trades with CashSettlement are reported with Product=Vanilla_Option and DeliveryType=CASH.
Integration	Product Identifiers Integration	Cross	ANNA DSB 2.12.0	00105492, 00106214, 00108014		ANNADSB-281	Enh	Issue - Swaptions are reported with incorrect Call/Put side. Impact Analysis – Added domain “AnnaDsbInvertSwaptionPutCall”. When Value =

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
								true, the Call/Put side is reverted for RTP or RTR swaptions.
Integration	Product Identifiers Integration	Cross	ANNA DSB 2.12.0	00104541		ANNADSB-278	Issue	Issue - Query Builder error for product type Cross Currency Swap. Impact Analysis – Local impact to UPIBeanRetrievalQueryBuilderFactory – Handling cross currency swaps correctly.
Integration	Product Identifiers Integration	Cross	ANNA DSB 2.12.0	00104176		ANNADSB-270	Enh	Issue - Add projections to the dynamic queries to improve performance. Impact Analysis – Local impact to calypso-jpa-named-queries.properties – Added projections to dynamic queries.
Post Trade Processing	Post-Trade Reporting	Cross	ANNA DSB 2.12.0	00104019		ANNADSB-265	Issue	Issue – UPI is not set for basis swaps with same index on both legs. Impact Analysis – Local impact to AnnaDsbUtil – Taking tenor into account to set UPI correctly.
Integration	Product Identifiers Integration	Cross	ANNA DSB 2.12.0	00101109		ANNADSB-260	Issue	Issue – Change the way OIS swaps are identified. Impact Analysis – OIS swaps are identified using the following logic: Payment frequency does not contain ZC AND ("Pay Leg Index Frequency" equal to "1D" AND "Pay Leg Compound Frequency" equal to "DLY" AND "Pay Leg Compound Type" not equal to "NO_COMPOUND") OR ("Rcv Leg Index Frequency" equal to "1D"

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
								AND "Rcv Leg Compound Frequency" equal to "DLY" AND "Rcv Leg Compound Type" not equal to "NO_COMPOUND")
Post Trade Processing	Post-Trade Reporting	Cross	ANNA DSB 2.12.0	00103805		ANNADSB-259	Issue	Issue – UPI is not set for basis swaps as referenceRateUnderlier and otherLegReferenceRateUnderlier are mixed up. Impact Analysis – Local impact to AnnaDsbUtil – Setting referenceRateUnderlier and otherLegReferenceRateUnderlier correctly.
Integration	Product Identifiers Integration	Cross	ANNA DSB 2.12.0	00104730		ANNADSB-257	Enh	Issue - DB table index improvement for delete operations during upload. Impact Analysis – The following index has been added to table anna_dsb_product_isin_data: isin The following index has been added to table anna_dsb_product_upi_data: upi

1.12 May 2024 – Version 2.13.0

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Post Trade Processing	Post-Trade Reporting	Cross	ANNA DSB 2.13.0		APL-9163	ANNADSB-320	Enh	Issue – Add support for FX Options on Precious Metals for commodity options. Impact Analysis – Added support for FX Options on Precious Metals.
Post Trade Processing	Post-Trade Reporting	Cross	ANNA DSB 2.13.0	00103774		ANNADSB-318	Issue	Issue – FX Option with CNH (CNY) currency has incorrect UPI – Put / Call side reversed.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
								Impact Analysis – Local impact to UPIFXOptionQueryBuilder – Fixing Put / Call side so that correct UPI is set.

1.13 June 2024 – Version 2.14.0, 2.14.1

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
			ANNA DSB 2.14.1		APL-9972	ANNADSB-350	Sec	Issue – Security - Upgrade third-party library org.apache.tomcat.embed:tomcat-embed-websocket to version 9.0.88.
Post Trade Processing	Post-Trade Reporting	Cross	ANNA DSB 2.14.1	00111695		ANNADSB-347	Issue	Issue - ANNADSB Module - ISIN not found error. Impact Analysis – Local impact – Populating TermofContractUnit and TermofContractvalue correctly.

1.14 July 2024 – Version 2.15.0, 2.15.1

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
			ANNA DSB 2.15.1		APL-10174	ANNADSB-363	Sec	Issue - Security - Upgrade springboot library to version 2.7.18.

1.15 August 2024 – Version 2.15.2

Important Note – The NotionalSchedule mapping is no longer used – Changes to the data model

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Post Trade Processing	Post-Trade Reporting	Cross	ANNA DSB 2.15.2	00109693	APL-10546	ANNADSB-369	Enh	<p>Issue – Improve logic for Notional Schedule.</p> <p>Impact Analysis – The NotionalSchedule mapping is no longer used. NotionalSchedule has been removed from AnnaDsbSchemaData.xml.</p> <p>Instead the following logic is applied:</p> <p>Bullet is mapped to Constant</p> <p>Annuity, Equal, AnnuityAdj, Mortgage are mapped to Amortizing</p> <p>Step down and Schedule are mapped to Amortizing for decreasing schedule, Accreting for increasing schedule, and Custom for increasing and decreasing schedule</p> <p>Custom is mapped to Custom.</p>
Post Trade Processing	Post-Trade Reporting	Cross	ANNA DSB 2.15.2	00109481	APL-10547	ANNADSB-356	Enh	<p>Issue – Add REST APIs to fetch CFI based on UPI and ISIN.</p> <p>Impact Analysis – Added REST APIs to fetch CFI based on UPI and ISIN:</p> <p>product-identifiers/identifier/isin?isin=<ISIN></p> <p>product-identifiers/identifier/upi?upi=<UPI></p>

1.16 January 2025 – Version 2.15.3, 2.15.4

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Post Trade Processing	Post-Trade Reporting	Cross	ANNA DSB 2.15.4	00114032, 00118466	APL-10469	ANNADSB-402	Enh	<p>Issue – Add ability to disable the copy of Instrument* trade keywords to product codes.</p> <p>Impact Analysis – The following domains have been added to enable / disable the copy of Instrument* trade keywords to product codes:</p> <p>UploaderSkipCopyToProductCode</p> <p>AnnaDsbCopyTradeKeyword</p> <p>AnnaDsbCopyEngineValue</p> <p>Please refer to the Calypso Anna DSB Integration Guide for complete details.</p>
Integration	Product Identifiers Integration	Cross	ANNA DSB 2.15.4	00132909		ANNADSB-413	Issue	<p>Issue – ISIN not set for FX Swap deals.</p> <p>Impact Analysis – Local impact – Setting ISIN correctly for FX Swaps.</p>

1.17 August 2024 – Version 2.16.0

Important Note – The NotionalSchedule mapping is no longer used – Changes to the data model

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
			ANNA DSB 2.16.0		APL-10318, APL-10304	ANNADSB-375	Sec	<p>Issue – Security – The following libraries have been upgraded:</p> <p>org.springframework:spring-web to version 5.3.34</p> <p>com.spring.framework.security:spring-security-core to version 5.8.12</p>

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Post Trade Processing	Post-Trade Reporting	Cross	ANNA DSB 2.16.0	00109693	APL-10115	ANNADSB-368	Enh	<p>Issue – Improve logic for Notional Schedule.</p> <p>Impact Analysis – The NotionalSchedule mapping is no longer used. NotionalSchedule has been removed from AnnaDsbSchemaData.xml.</p> <p>Instead the following logic is applied:</p> <p>Bullet is mapped to Constant</p> <p>Annuity, Equal, AnnuityAdj, Mortgage are mapped to Amortizing</p> <p>Step down and Schedule are mapped to Amortizing for decreasing schedule, Accreting for increasing schedule, and Custom for increasing and decreasing schedule</p> <p>Custom is mapped to Custom.</p>
Post Trade Processing	Post-Trade Reporting	Cross	ANNA DSB 2.16.0	00109481	APL-10242	ANNADSB-359	Enh	<p>Issue – Add REST APIs to fetch CFI based on UPI and ISIN.</p> <p>Impact Analysis – Added REST APIs to fetch CFI based on UPI and ISIN:</p> <p>product-identifiers/identifier/isin?isin=<ISIN></p> <p>product-identifiers/identifier/upi?upi=<UPI></p>

1.18 September 2024 – Version 2.17.0

Important Note – Change to DeliveryType for FX Swap NDF.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
			ANNA DSB 2.17.0		APL-10705	ANNADSB-375	Enh	Issue – Change to DeliveryType value for FX Swap NDF.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
								Impact Analysis – The DeliveryType for FX Swap NDF is changed from OPTL to CASH.

1.19 October 2024 – Version 2.18.0

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
			ANNA DSB 2.18.0		APL-11480, APL-11468	ANNADSB-387	Sec	Issue – Security - The following libraries have been upgraded: org.springframework:spring-* to version 5.3.39. org.springframework.security:spring-security-config to version 5.8.13

1.20 November 2024 – Version 2.19.0

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Post Trade Processing	Post-Trade Reporting	Cross	ANNA DSB 2.19.0	00114032, 00118466	APL-11619	ANNADSB-391	Enh	Issue – Add ability to disable the copy of Instrument* trade keywords to product codes. Impact Analysis – The following domains have been added to enable / disable the copy of Instrument* trade keywords to product codes: UploaderSkipCopyToProductCode AnnaDsbCopyTradeKeyword

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
								AnnaDsbCopyEngineValue Please refer to the Calypso Anna DSB Integration Guide for complete details.

1.21 January 2025 – Version 2.20.0, 2.21.0

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Integration	Product Identifiers Integration	Cross	ANNA DSB 2.21.0	00132909		ANNADSB-414	Issue	Issue – ISIN not set for FX Swap deals. Impact Analysis – Local impact – Setting ISIN correctly for FX Swaps.
Post Trade Processing	Post-Trade Reporting	Cross	ANNA DSB 2.21.0	00140441		ANNADSB-400	Issue	Issue - Commodity Options Precious Metal - Put/Call sides are mixed up to get the UPI code. Impact Analysis – Local impact – Getting UPI code correctly.

1.22 February 2025 – Version 2.22.0

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
			ANNA DSB 2.22.0		APL-12859	ANNADSB-422	Sec	Issue – Security - Update org.springframework.security:spring-security-web to version 5.8.16.

Release Notes Version 3.x

2.1 January 2024 – Version 3.4.2

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Post Trade Processing	Post-Trade Reporting	Cross	ANNA DSB 3.4.2	00096157		ANNADSB-117	Issue	Issue – Incorrect DeliveryType for CDSIndex and CDSIndexTranche. Impact Analysis – Added mapping for delivery type: CASH - Cash,Self Quanto,Quanto,Cash Price,cash OPTL - Flexo,AUCTION PHYS - Physical NDF,Physical,PHYSICAL
Post Trade Processing	Post-Trade Reporting	Cross	ANNA DSB 3.4.2	00095730		ANNADSB-112	Issue	Issue - Mapping of currency CNH to CNY. Impact analysis – Currency is mapped to ISO Code.

2.2 February 2024 – Version 3.5.0

Important Note - Changes to the data model – See issue ANNADSB-162 for details

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Post Trade Processing	Post-Trade Reporting	Cross	ANNA DSB 3.5.0	00080140	APL-7047	ANNADSB-170	Enh	Issue – ANNA DSB - Support CFI, UPI and ISIN codes for FX Forward and FX NDF on precious metals.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
								Impact Analysis – Added CFI, UPI and ISIN codes for FX Forward and FX NDF on precious metals.
			ANNA DSB 3.5.0			ANNADSB-162	Issue	<p>Issue – All column names should be lowercase in the data model.</p> <p>Impact Analysis – Renamed column names to lowercase in AnnaDsbSchemaBase.xml, index instead of Index for:</p> <p>termvalueattrinstrumentindex</p> <p>termunitattrinstrumentindex</p> <p>termvalueattrinstrumentindex</p> <p>termunitattrinstrumentindex</p>
Post Trade Processing	Post-Trade Reporting	Cross	ANNA DSB 3.5.0	00088107	APL-7233	ANNA-DSB-142	Enh	<p>Issue -Support multiple UPI, ISIN, and CFI codes for Commodity Options.</p> <p>Impact Analysis – For Commodity Options, each leg has its own codes: CFI, CFI Leg2, ISIN, ISIN Leg2, UPI, UPI Leg2.</p>
Post Trade Processing	Post-Trade Reporting	Cross	ANNA DSB 3.5.0	00096716, 00096173, 00096294		ANNA-DSB-132	Enh	<p>Issue – Change default value for Delivery Type for Rates.</p> <p>Impact Analysis – When Settle Type = Physical, query Delivery Type= PHYS.</p> <p>When Settle Type = Cash, query Delivery Type = CASH.</p> <p>Added UnderlierUPI / UnderlierISIN on exception generated for swaption when UPI / ISIN not found.</p>

2.3 March 2024 – Version 3.6.0

Important Notes:

- Change to “Return or Payout Trigger” – See issue ANNADSB-209 for details
- Changes to the data model – See issues ANNADSB-173, ANNADSB-190 for details

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Post Trade Processing	Post-Trade Reporting	Cross	ANNA DSB 3.6.0	00099962	APL-8854	ANNADSB-221	Enh	<p>Issue - Change in ANNADSB engine logic for trade product code updates.</p> <p>Impact Analysis - The ANNA DSB engine now manages cases where the product codes are already populated. If they are different from the ANNA DSB product codes, an exception is raised.</p> <p>It also manages cases where a change in the trade features calls for a change in the value of the product codes.</p>
Post Trade Processing	Post-Trade Reporting	Cross	ANNA DSB 3.6.0	00103013		ANNADSB-209	Issue	<p>Issue - FXNDF Precious Metal – The “Return or Payout Trigger” is incorrectly set to "Contract for Difference (CFD)".</p> <p>Impact Analysis – Local impact to UPIFXNDFPreciousMetalQueryBuilder – Setting “Return or Payout Trigger” to “Forward price of underlying instrument” for FX NDF.</p>
Integration	Product Identifiers Integration	Cross	ANNA DSB 3.6.0	00097089, 00104176		ANNADSB-173	Enh	<p>Issue - Add indexes to ANNA DSB tables.</p> <p>Impact Analysis – The following index has been added to the anna_dsb_product_upi_data table: attributeinstrumentupi</p> <p>The following indexes have been added to the anna_dsb_product_isin_data table: expirydate</p>

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
								instrumentisinnearleg instrumentisinfarleg attributeinstrumentisin
Post Trade Processing	Post-Trade Reporting	Cross	ANNA DSB 3.6.0	00100458	APL-8859	ANNADSB-190	Enh	Issue – Add scheduled task to archive ANNA-DSB tables. Impact Analysis – The scheduled task ARCHIVE_ANNA_DSB_PRODUCT_CODES has been added to archive ANNA-DSB tables.

2.4 April 2024 – Version 3.7.0

Important notes:

- Changes to the data model – See issues ANNADSB-282, ANNADSB-291, ANNADSB-258 for details
- Change the way OIS swaps are identified – See issues ANNADSB-240 for details

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Integration	Product Identifiers Integration	Cross	ANNA DSB 3.7.0	00105492, 00106214, 00108014		ANNADSB-282	Enh	Issue - Swaptions are reported with incorrect Call/Put side. Impact Analysis – Added domain “AnnaDsbInvertSwaptionPutCall”. When Value = true, the Call/Put side is reverted for RTP or RTR swaptions.
Integration	Product Identifiers Integration	Cross	ANNA DSB 3.7.0	00104176		ANNADSB-271	Enh	Issue - Add projections to the dynamic queries to improve performance.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
								Impact Analysis – Local impact to calypso-jpa-named-queries.properties – Added projections to dynamic queries.
Post Trade Processing	Post-Trade Reporting	Cross	ANNA DSB 3.7.0	00103788		ANNADSB-291	Enh	<p>Issue - FXOption Vanilla Trades with CashSettlement are reported with Product=NDO instead of Vanilla_Option with DeliveryType=CASH.</p> <p>Impact Analysis – Added domain NonDeliverableNDO. When Value = true, FXOption Vanilla Trades with CashSettlement are reported with Product=Vanilla_Option and DeliveryType=CASH.</p>
Post Trade Processing	Post-Trade Reporting	Cross	ANNA DSB 3.7.0	00104019		ANNADSB-266	Issue	<p>Issue – UPI is not set for basis swaps with same index on both legs.</p> <p>Impact Analysis – Local impact to AnnaDsbUtil – Taking tenor into account to set UPI correctly.</p>
Integration	Product Identifiers Integration	Cross	ANNA DSB 3.7.0	00104541		ANNADSB-279	Issue	<p>Issue - Query Builder error for product type Cross Currency Swap.</p> <p>Impact Analysis – Local impact to UPIBeanRetrievalQueryBuilderFactory – Handling cross currency swaps correctly.</p>
Integration	Product Identifiers Integration	Cross	ANNA DSB 3.7.0	00104730		ANNADSB-258	Enh	<p>Issue - DB table index improvement for delete operations during upload.</p> <p>Impact Analysis – The following index has been added to table anna_dsb_product_isin_data: isin</p> <p>The following index has been added to table anna_dsb_product_upi_data: upi</p>
Integration	Product Identifiers Integration	Cross	ANNA DSB 3.7.0	00101109		ANNADSB-240	Issue	<p>Issue – Change the way OIS swaps are identified.</p> <p>Impact Analysis – OIS swaps are identified using the following logic:</p>

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
								Payment frequency does not contain ZC AND ("Pay Leg Index Frequency" equal to "1D" AND "Pay Leg Compound Frequency" equal to "DLY" AND "Pay Leg Compound Type" not equal to "NO_COMPOUND") OR ("Rcv Leg Index Frequency" equal to "1D" AND "Rcv Leg Compound Frequency" equal to "DLY" AND "Rcv Leg Compound Type" not equal to "NO_COMPOUND")
Post Trade Processing	Post-Trade Reporting	Cross	ANNA DSB 3.7.0	00103805		ANNADSB-251	Issue	Issue – UPI is not set for basis swaps as referenceRateUnderlier and otherLegReferenceRateUnderlier are mixed up. Impact Analysis – Local impact to AnnaDsbUtil – Setting referenceRateUnderlier and otherLegReferenceRateUnderlier correctly.
Post Trade Processing	Post-Trade Reporting	Cross	ANNA DSB 3.7.0	00104396		ANNADSB-295	Issue	Issue - BasisSwap Inflation Index - No UPI is set. Impact Analysis – Local impact to AnnaDsbUtil - Setting UPI correctly for BasisSwap Inflation Index.

2.5 May 2024 – Version 3.8.0

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Post Trade Processing	Post-Trade Reporting	Cross	ANNA DSB 3.8.0		APL-9195	ANNADSB-321	Enh	Issue – Add support for FX Options on Precious Metals for commodity options. Impact Analysis – Added support for FX Options on Precious Metals.
Post Trade Processing	Post-Trade Reporting	Cross	ANNA DSB 3.8.0	00103774		ANNADSB-319	Issue	Issue – FX Option with CNH (CNY) currency has incorrect UPI – Put / Call side reversed. Impact Analysis – Local impact to UPIFXOptionQueryBuilder – Fixing Put / Call side so that correct UPI is set.

2.6 June 2024 – Version 3.9.0, 3.9.1

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Post Trade Processing	Post-Trade Reporting	Cross	ANNA DSB 3.9.1	00111695		ANNADSB-348	Issue	Issue - ANNADSB Module - ISIN not found error. Impact Analysis – Local impact – Populating TermofContractUnit and TermofContractvalue correctly.

2.7 July 2024 – Version 3.10.0, 3.10.1

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
			ANNA DSB 3.10.1		APL-9834	ANNADSB-365	Sec	Issue - Security - Upgrade org.apache.tomcat.embed:tomcat-embed-websocket library to version 10.1.23.
			ANNA DSB 3.10.1		APL-9849, APL-9838	ANNADSB-315	Sec	Issue – Security – Upgrade the following libraries: org.springframework.security:spring-security-core to version 6.2.4 spring.springframework:spring to version 6.1.6

2.8 August 2024 – Version 3.11.0

Important Note – The NotionalSchedule mapping is no longer used – Changes to the data model

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Post Trade Processing	Post-Trade Reporting	Cross	ANNA DSB 3.11.0	00109693	APL-10114	ANNADSB-367	Enh	<p>Issue – Improve logic for Notional Schedule.</p> <p>Impact Analysis – The NotionalSchedule mapping is no longer used. NotionalSchedule has been removed from AnnaDsbSchemaData.xml.</p> <p>Instead the following logic is applied:</p> <p>Bullet is mapped to Constant</p> <p>Annuity, Equal, AnnuityAdj, Mortgage are mapped to Amortizing</p> <p>Step down and Schedule are mapped to Amortizing for decreasing schedule, Accreting for increasing schedule, and Custom for increasing and decreasing schedule</p>

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
								Custom is mapped to Custom.
Post Trade Processing	Post-Trade Reporting	Cross	ANNA DSB 3.11.0	00109481	APL-10243	ANNADSB-358	Enh	<p>Issue – Add REST APIs to fetch CFI based on UPI and ISIN.</p> <p>Impact Analysis – Added REST APIs to fetch CFI based on UPI and ISIN:</p> <p>product-identifiers/identifier/isin?isin=<ISIN></p> <p>product-identifiers/identifier/upi?upi=<UPI></p>

2.9 September 2024 – Version 3.12.0

Important Note – Change to DeliveryType for FX Swap NDF.

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
			ANNA DSB 3.12.0		APL-10662	ANNADSB-383	Enh	<p>Issue – Change to DeliveryType value for FX Swap NDF.</p> <p>Impact Analysis – The DeliveryType for FX Swap NDF is changed from OPTL to CASH.</p>

2.10 October 2024 – Version 3.13.0

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
			ANNA DSB 3.13.0		APL-11372	ANNADSB-389	Sec	<p>Issue – Security – The following libraries have been upgraded:</p> <p>log4j2 to version 2.23.1</p> <p>javers to version 7.5.0</p>

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
								spring.springframework:spring to version 6.1.11 spring-security to version 6.3.1 tomcat-embed-* to version 10.1.26 springboot-* to version 3.3.1 spring-security-kerberos-client to version 2.1.1 Jackson to version 2.17.2 Json to version 20240303

2.11 November 2024 – Version 3.14.0

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Post Trade Processing	Post-Trade Reporting	Cross	ANNA DSB 3.14.0	00114032, 00118466	APL-10469	ANNADSB-392	Enh	<p>Issue – Add ability to disable the copy of Instrument* trade keywords to product codes.</p> <p>Impact Analysis – The following domains have been added to enable / disable the copy of Instrument* trade keywords to product codes:</p> <p>UploaderSkipCopyToProductCode</p> <p>AnnaDsbCopyTradeKeyword</p> <p>AnnaDsbCopyEngineValue</p> <p>Please refer to the Calypso Anna DSB Integration Guide for complete details.</p>

2.12 January 2025 – Version 3.15.0

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
Integration	Product Identifiers Integration	Cross	ANNA DSB 3.15.0	00132909		ANNADSB-412	Issue	Issue – ISIN not set for FX Swap deals. Impact Analysis – Local impact – Setting ISIN correctly for FX Swaps.
Post Trade Processing	Post-Trade Reporting	Cross	ANNA DSB 3.15.0	00140441		ANNADSB-401	Issue	Issue - Commodity Options Precious Metal - Put/Call sides are mixed up to get the UPI code. Impact Analysis – Local impact – Getting UPI code correctly.

2.13 March 2025 – Version 3.16.0, 3.16.1

Capability Group	Capability	Asset Class	Legacy Component	Case	APL	Issue	Type	Description
			ANNA DSB 3.16.1		APL-13660, APL-13635, APL-13223	ANNADSB-428	Sec	Issue – Security – Upgraded the following libraries: spring-* to version 6.1.16 tomcat-embed-* to version 10.1.34 Spring-security to version 6.3.6