



NOTIFICATION: DSB PRODUCTION UPDATE – Product Definitions & ToTV Service

Audience: All DSB Users

The purpose of this note is to:

- Remind users of the product definitions being made available in the Production environment this weekend
- Remind users of delivery timelines for the additional Product Definitions and related functionality to be released in 2018
- Remind DSB GUI Users of the implementation of Change Password functionality being implemented into the Production environment
- Provide an update on the status of the DSB's ToTV service

Further details are provided below.

Notification details:

1. JSON templates to be implemented into the PRODUCTION environment on 18th December 2017:

- **Credit (templates available in GitHub [here](#))**
Credit.Swap.Index_Tranche.InstRefDataReporting.V1.json
Credit.Swap.Index.InstRefDataReporting.V1.json
Credit.Swap.Total_Return_Swap.InstRefDataReporting.V1.json
- **Commodities (template available in GitHub [here](#))**
Commodities.Swap.Basis_Swap.InstRefDataReporting.V1.json
- **Non-Standard (templates available in GitHub [here](#))**
Rates.Swap.Non_Standard.InstRefDataReporting.V1.json

Rates.Option.Non_Standard.InstRefDataReporting.V1.json
Credit.Swap.Non_Standard.InstRefDataReporting.V1.json
Credit.Option.Non_Standard.InstRefDataReporting.V1.json
FX.Option.Non_Standard.InstRefDataReporting.V1.json
Equity.Option.Non_Standard.InstRefDataReporting.V1.json
Equity.Forward.Non_Standard.InstRefDataReporting.V1.json
Equity.Swap.Non_Standard.InstRefDataReporting.V1.json

2. **The following Product JSON templates, previously communicated, have been held until 2018, with the goal of making them available as soon as practicable:**

- **Non-Standard**

Other.Other.Non_Standard.InstRefDataReporting.V1.json
Other.Option.Non_Standard.InstRefDataReporting.V1.json
Other.Swap.Non_Standard.InstRefDataReporting.V1.json

3. **Proprietary Indices submitted to the DSB during the initial submission window (list published on GitHub [here](#)) will be available from Monday 18th December for use as valid underlying products for Product Definitions in the following assets classes:**

- Equities
- Credit
- Non-Standard

4. **The following Product JSON templates, communicated for the first time here, have been held until 2018, with the goal of making them available as soon as practicable:**

- **Commodities**

Commodities.Option.Multi_Exotic_Option.InstRefDataReporting.V1.json*
Commodities.Forward.Multi_Exotic_Forward.InstRefDataReporting.V1.json*
Commodities.Swap.Multi_Exotic_Swap.InstRefDataReporting.V1.json*
**Due to late uncertainty surrounding IPR restrictions over the Commodity Indices referenced as underlying in the multi-exotic commodity templates, the three Product Definitions are to be withheld from Production release whilst the IPR uncertainty is resolved.*

5. **Implementation of Change Password functionality into the Production environment:**

- The Change Password functionality will enhance security and allow changing the password for the GUI issued by the DSB to one of a user's choice. Guide published on GitHub [here](#)

6. ToTV service postponed to 2018

- Due to the continued lack of clarity surrounding the classification of ToTV and the risks of implementation of logic that subsequently turns out to be incompatible with expected ESMA guidance, the DSB will implement the production ToTV service in phases starting this weekend and continuing into 2018
- The DSB will deploy the ToTV REST API and GUI infrastructure into production this weekend, and will enable this functionality in stages over the coming weeks.
- The following functionality will be enabled in phases over the coming weeks:
 - The infrastructure for FIX API will be deployed into UAT in the coming weeks and will be migrated to production thereafter
 - The non-OTC derivatives functionality already deployed into UAT will be migrated into production in the coming weeks
 - Timelines for the deployment of the OTC derivatives functionality into UAT and Production will be provided once ESMA provides their expected additional clarification
- The ToTV service will remain fully functional for testing and messaging in the UAT environment and industry feedback is welcomed.
 - Example schemas available on GitHub [here](#)
 - ReST Rules of Engagement can be located on the GitHub [here](#)
 - FIX Rules of Engagement can be located on the GitHub [here](#)
 - UAT ToTV file downloads can be located [here](#)
- As a reminder, the DSB is planning to make available Transparency Data as part of its ToTV service and for that to utilise FIRDS Non-Equity Transparency Results file:
 - Per ESMA's update, it is now known that Transparency Data from FIRDS will only be available after 3rd January 2018
 - As FIRDS Transparency Data is published, the DSB will re-confirm the expected dataset along with any assumptions made, and announce an ETA for release to UAT and Production of an updated ToTV record that will include Transparency Data whenever it is available in FIRDS

Action Required:

- No action for web GUI users
- Automated Connectivity (API) users:

- The set of templates mentioned above will be available in PRODUCTION from the 18th December 2017

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