UPDATE

- Listed ToTV functions outlined below will be available via ReST API and GUI access on the 4th December onwards in UAT
- FIX functionality for ToTV will be ready for testing in UAT from Wednesday 6th December
- **UAT maintenance will start on Saturday 2nd December 04:00 UTC to December 3rd 12:00 UTC**

NOTIFICATION: DSB ToTV/ uToTV Functionality

Audience: All DSB Users

Notification details:

Following ESMA's update at the DSB's webinar on 17 November that further guidance might be expected in the near future to provide additional clarification on ToTV, the DSB has received multiple requests to facilitate user integration, independent of the business logic used to set the DSB's ToTV and uToTV indicators.

Accordingly, the DSB will implement its ToTV/ uToTV service on the timelines stated below for all instruments not in scope of the ESMA opinion on OTC Derivatives traded on a trading venue (Ref. ESMA70-156-117), including implementation for cash products and ETDs. The intention is to allow users to integrate with the service immediately, so that the future extension of the service to OTC Derivatives that are in scope of the above mentioned ESMA ToTV opinion can be seamless.

Initial Implementation Timelines:

- **UAT – 4 December** for instruments not in scope of the ESMA OTC Derivatives ToTV opinion
- **Production – 18 December** for instruments not in scope of the ESMA OTC Derivatives ToTV opinion

The DSB will provide implementation timelines for OTC Derivatives in scope of the ESMA ToTV opinion after ESMA provides its additional clarification.

Scope of Initial Implementation:

Set ToTV flag for all instruments not in scope of the ESMA OTC Derivatives ToTV opinion Set uToTV flag (ie where underlier is ToTV) for all instruments not in scope of the ESMA OTC Derivatives ToTV opinion

Set uToTV flag for instruments in scope of the ESMA OTC Derivatives ToTV opinion, where the underlier is not in scope of the ESMA opinion

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

Kind Regards,

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