

Notification : DSB Release : June 2020 - update

Audience: All DSB Users

Summary:

This notification is to inform all DSB users of an update to the June 2020 release.

In addition to the USD reference rates the DSB will be adding a Turkish Reference Rate and three Credit Indices to the enumeration lists.

The DSB will therefore be adding the following new Reference Rates to the available set of underliers for relevant Rates products:

USD Swap Rate-BCMP1

USD Treasury Rate-BCMP1

TRY-TLREF-OIS-COMPOUND

The DSB will be adding the following Credit Indices to the available set of underliers for relevant Credit Index products:

CDX.NA.IG.BBB

CDX.NA.HY.Ex-BB

iTraxx MSCI ESG Screened Europe Index

Only users seeking to use the new reference rates or credit indices will need to update their systems and processes.

2020 June Release

Release Schedule	
UAT environment	2nd May 2020 (for USD Reference Rates)
UAT environment	16th May 2020 (for Credit Indices and Turkish Reference Rate)
Production environment	21st June 2020

Full details of this release (including key dates, documentation, change details and affected templates) can be found on the dedicated [DSB Website Release Page](#)