Dear Users,

The purpose of this notification is to remind DSB users of the release schedule this coming weekend, 20th and 21st of June 2020 regarding addition of USD reference rates, Turkish Reference Rate and three Credit Indices to the enumeration lists, as detailed in the below notification.

UAT2 Implementation Timeline:

Early Weekend Maintenance Schedule for 20th June 2020: 12:00 AM UTC Saturday 20th June 2020 and will finish at 12:30 PM UTC Sunday 21st June 2020.

Production Implementation Timeline:

Standard Maintenance Window: Sunday 21st June 2020 00:30am - 12:30pm UTC

Regards,

DSB Technical Support Team

Dear Users,

This has been completed in **UAT**.

Please visit the <u>2020 June Release</u> page on the DSB website for information about this release. The 2020 June Release page includes Milestones, links to JSON templates and documentation, Change Details and a list of affected templates.

Regards,

DSB Technical Support Team

Dear Users,

This is scheduled for **UAT** implementation this coming May 16, 2020 as previously communicated.

Implementation schedule for UAT:

UAT Implementation Timeline:

Early Weekend Maintenance Schedule for 16th May 2020: 12:00 AM UTC Saturday 16th May 2020 and will finish at 12:30 PM UTC Sunday 17th May 2020.

Regards,

DSB Technical Support Team



12th May 2020

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