

9 March 2021

NOTIFICATION: DSB Release: March 2021

Audience: All DSB Users

Summary

This notification is to inform all DSB users of the following changes scheduled for March 2021.

- Adding the following new Reference Rate to the enumerated list: GBP SONIA
 Swap Rate
- 2. Adding the following new Credit Index to the enumerated list: **Itraxx Asia ex- Japan IG (Restricted)**

Please note that only users seeking to use the new reference rate and new credit index will need to update their systems and processes.

2021 March Release:

Release Schedule	
UAT environment	Early Weekend Maintenance Schedule Saturday 13th March 2021 - 12:00 AM UTC and will finish at 12:30 PM UTC Sunday 14th March 2021

Production environment

21 March 2021 Production tentative schedule*

*Note: The Production release date will be dependent upon successful UAT and approval under the additional HAP governance.

Full details of this release (including key dates, documentation, change details and affected templates) can be found on the dedicated <u>DSB Website Release Page</u>.

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