

Dear User,

This has been completed in **UAT**.

Please visit the [2022 February Release](#) page on the DSB website for information about this release. The **2022 February Release** page includes Milestones, links to JSON templates and documentation, Change Details, and a list of affected templates.

Regards,
DSB Technical Support Team



10 February 2022

NOTIFICATION: Release of New ISDA FROs for DSB Rates Products

Audience: All Users

Summary

This notification is to inform all DSB users that the following Reference Rates will be added to Rates and Non-Standard templates from **20th February 2022**.

- EUR-EuroSTR ICE Compounded Index
- EUR-EuroSTR ICE Compounded Index 0 Floor
- EUR-EuroSTR ICE Compounded Index 0 Floor 2D Lag
- EUR-EuroSTR ICE Compounded Index 0 Floor 5D Lag
- EUR-EuroSTR ICE Compounded Index 2D Lag
- EUR-EuroSTR ICE Compounded Index 5D Lag
- GBP-SONIA ICE Compounded Index
- GBP-SONIA ICE Compounded Index 0 Floor
- GBP-SONIA ICE Compounded Index 0 Floor 2D Lag
- GBP-SONIA ICE Compounded Index 0 Floor 5D Lag
- GBP-SONIA ICE Compounded Index 2D Lag
- GBP-SONIA ICE Compounded Index 5D Lag
- JPY-TONA ICE Compounded Index
- JPY-TONA ICE Compounded Index 0 Floor
- JPY-TONA ICE Compounded Index 0 Floor 2D Lag
- JPY-TONA ICE Compounded Index 0 Floor 5D Lag
- JPY-TONA ICE Compounded Index 2D Lag
- JPY-TONA ICE Compounded Index 5D Lag
- SEK-SWESTR
- SEK-SWESTR Average 1W
- SEK-SWESTR Average 1M
- SEK-SWESTR Average 2M
- SEK-SWESTR Average 3M
- SEK-SWESTR Average 6M
- SEK-SWESTR Compounded Index
- SEK-SWESTR-OIS Compound
- USD-SOFR ICE Compounded Index
- USD-SOFR ICE Compounded Index 0 Floor
- USD-SOFR ICE Compounded Index 0 Floor 2D Lag
- USD-SOFR ICE Compounded Index 0 Floor 5D Lag
- USD-SOFR ICE Compounded Index 2D Lag
- USD-SOFR ICE Compounded Index 5D Lag

Please note that only users seeking to use the new Reference Rates will need to update their systems and processes.

Full details of this change are documented in the Change Request Form that can be found on the [DSB Release Page](#).

Release Schedule

February 2022 Release	
UAT Environment	12th February 2022
UAT2 Environment	19th February 2022
Production Environment	20th February 2022

Regards,
DSB Technical Support Team