



26th Aug 2021

Notification : Release of ISDA's 2021 FRO Definitions for Rates Products

Audience:

All

Users

Summary

This notification is to inform all DSB users of Reference Rate enumeration changes to the following product templates in support of ISDA's 2021 FRO Definitions that are scheduled for release into the DSB's Production environment on Sat 19th September 2021.

Rates.Swap.Cross_Currency_Fixed_Float
Rates.Swap.Cross_Currency_Fixed_Float_NDS
Rates.Swap.Cross_Currency_Zero_Coupon
Rates.Swap.Fixed_Float
Rates.Swap.Fixed_Float_OIS
Rates.Swap.Fixed_Float_Zero_Coupon
Rates.Swap.Basis
Rates.Swap.Basis_OIS
Rates.Swap.Cross_Currency_Basis
Rates.Swap.Non_Standard
Rates.Swap.Inflation_Basis

Rates.Option.Non_Standard
Rates.Option.CapFloor
Rates.Forward.FRA_Index
Other.Swap.Non_Standard
Other.Option.Non_Standard
Other.Other.Non_Standard

This enhancement will result in the addition of 144 FROs to the Reference Rate enumerations in the above product templates and, as agreed with the Product Committee, is based on a working draft of the [FpML Coding Scheme 2.0](#).

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

Release

Schedule

September 2021 Release	
UAT Environment	11th September 2021
Production Environment	19th September 2021

Regards,
DSB Technical Support Team
