Dear User,

This has been completed in **UAT**.

Please visit the 2021 September page on the DSB website for information about this release. The 2021 September Release page includes Milestones, links to JSON templates and documentation, Change Details and a list of affected templates.

Regards,
DSB Technical Support Team

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