

Dear Users,

The purpose of this notification is to remind DSB users of the release schedule this coming weekend, 18th and 19th of September 2021 to implement the [DSB Release: September 2021](#) as detailed in the below notification.

**UAT2 Implementation Timeline:**

Early Weekend Maintenance Schedule for 18th September 2021: 12:00 AM UTC Saturday 18th September 2021 and will finish at 12:30 PM UTC Sunday 19th September 2021.

**Production Implementation Timeline:**

Standard Maintenance Window: Sunday 19th September 2021 00:30am - 12:30pm UTC

Regards,

DSB Technical Support Team

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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

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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

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