

21 June 2022

NOTIFICATION: Release of New ISDA 2021 FRO Definitions for Rates Products

Audience: All DSB users

Notification details:

This notification is to inform all DSB users that the following Reference Rates will be added to Rates and Non-Standard templates.

- DKK-DESTR
- DKK-DESTR-OIS Compound
- DKK-DESTR Compounded Index
- TRY-TLREF
- USD-FXI Term
- USD-AXI Term
- USD-SOFR ICE Term

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	
UAT environment	22nd June 2022
UAT2 environment	2nd July 2022
PROD environment	3rd July 2022

Regards,
DSB Technical Support Team