

Derivatives Service Bureau
CHANGE REQUEST FORM

Version	State	Author	Date	Description
1	Draft	A.Grace	07.06.2022	Initial Document
1	Final			

Title	Add new FROs to the Rates and Non-Standard Enumerated Lists		
Background	<p>ISDA has published 2 new CORPORATE Contract Specification options.</p> <p>EuropeanLimitedRecourseCorporate StandardEuropeanLimitedRecourseCorporate</p> <p>The DSB is obliged to ensure that the list of Contract Specification available Credit products in the DSB are kept in line with the FpML Scheme definition and so it is necessary to add these new values to the enumerated list.</p>	DSB-ID	DSB-1803
		Type	Enumeration
		Owner	A Grace
		Version	1
		State	Final
Assumptions	N/A		
Change Details	<p>For each of the in-scope templates, the following enumerated values will be added to the <u>Contract Specification</u></p> <p>EuropeanLimitedRecourseCorporate</p> <p>StandardEuropeanLimitedRecourseCorporate</p>		
Validation	<p>These new <u>Contract Specification</u> will not be subject to any validation or expiry date validation. This is due to the mentioned <u>Contract Specifications</u> being published being new.</p>		
Derivation	N/A		
Impacted Products	Please note the Request and Record templates for the below values will be impacted.		

	Enumerated value to be added to <u>Contract Specification</u> : <ul style="list-style-type: none"> Credit.Swap.Corporate Credit.Swap.Non_Standard (For this product, Contract Specification enumerated values are filtered depending on the Underlying Issuer Type selected [Corporate, Sovereign, Local]) 	
User Impact?	Yes	Users will need to download the updated templates in order to access these new Reference Rates.
	Versions	The version number of all in-scope Record templates will not be impacted.
Use Cases	For each of the in-scope templates: Valid Request: <ol style="list-style-type: none"> Select the new enumerated value within the impacted attribute(s). Search for products that include the new enumerated value. 	
Documentation	N/A	
References	<ul style="list-style-type: none"> http://www.fpml.org/coding-scheme/credit-matrix-transaction-type-3-12.xml 	

GUI Definition

The following diagram illustrates the impact of these new Reference Rates on the existing product templates:

- GUI Request Template: Credit.Swap.Corporate

Request.Credit.Swap.Corporate.InstRefDataReporting

Header

Asset Class	Credit
Instrument Type	Swap
Product	Corporate
Level	InstRefDataReporting

Attributes

Properties

Notional Currency	EUR
Expiry Date	dd/mm/yyyy
Underlying	InstrumentISIN
	Properties
Instrument ISIN	
Debt Seniority	Senior Debt
Delivery Type	Auction
Contract Specification	EuropeanLimitedRecourseCorporate
Price Multiplier	1

b. GUI Record Template: Credit.Swap.Corporate

Attributes

Properties

Notional Currency	EUR
Expiry Date	2025-05-25
Underlying	Properties
Instrument ISIN	EZ15XJZ59D67
Debt Seniority	SNDB
Delivery Type	OPTL
Contract Specification	EuropeanLimitedRecourseCorporate
Price Multiplier	1