Derivatives Service Bureau

CHANGE REQUEST FORM

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

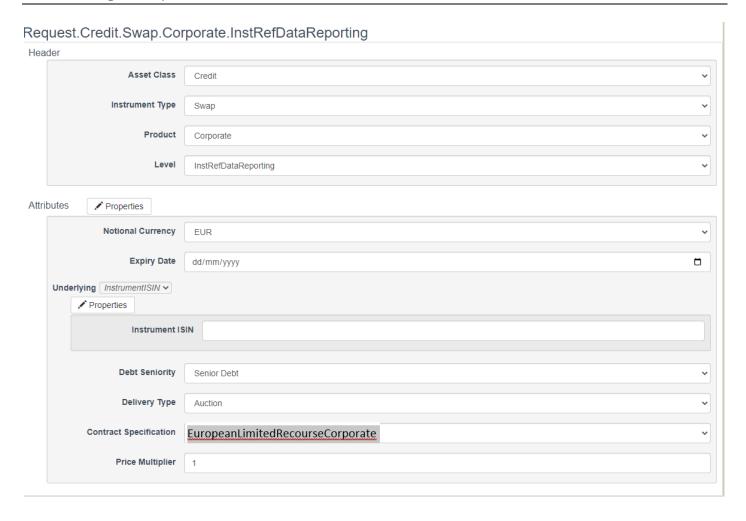
Title	Add new FROs to the Rates and Non-Standard Enumerated Lists					
Background	ISDA has published 2 new CORPORATE Contract Specification	DSB-ID	DSB-1803			
	options.	Туре	Enumeration			
	EuropeanLimitedRecourseCorporate	Owner	A Grace			
	StandardEuropeanLimitedRecourseCorporate	Version	1			
	The DSB is obliged to ensure that the list of Contract Specification available Credit products in the DSB are kept in line with the FpML	State	Final			
	Scheme definition and so it is necessary to add these new values to the enumerated list.					
Assumptions	N/A					
Change Details	For each of the in-scope templates, the following enumerated values will be added to the <u>Contract Specification</u>					
	EuropeanLimitedRecourseCorporate					
	StandardEuropeanLimitedRecourseCorporate	courseCorporate				
Validation	These new <u>Contract Specification</u> will not be subject to any validation or expiry date validation. The mentioned <u>Contract Specifications</u> being published being new.		validation. This is due to			
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> :			
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: 1. Select the new enumerated value within the impacted attribute(s). 2. Search for products that include the new enumerated value.			
Documentation	N/A			
References	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:

a. GUI Request Template: Credit.Swap.Corporate



b. GUI Record Template: Credit.Swap.Corporate

