DERIVATIVES SERVICE BUREAU (DSB) LTD - Change Request Form

Version	State	Author	Date	Description
1	Final	M. Surop	23 Oct 2026	Final Document

Title	OTC ISIN & UPI: Enumeration: Addition of Four (4) New Floating Rate Options (FROs)		
Background	ISDA has distributed the publication to advise of the inclusion of four (4) new Floating Rate Options effective 30th October 2026 with FpML Coding Scheme Catalog Version 2-27: • AUD-SOFIA • AUD-SOFIA-OIS Compound • MYR-MYOR-i • MYR-MYOR-i-OIS Compound These new Floating Rate Options were added to the FpML list, and the official name is confirmed as detailed in the Change Details section below. The DSB is obliged to ensure that the list of Reference Rates available as underlier for Rates and Other Asset Classes products in the DSB are kept in line with FpML Scheme Definition: floatingRateIndexScheme and so it is necessary to add this new value to the JSON Codesets where these values are maintained. • FpmlRatesReferenceRate.json • FpmlRatesReferenceAndInflationRate.json • ISORatesReferenceRate.json • ISORatesReferenceAndInflationRate.json Updates in the JSON Codesets will not impact the templates within the RATES and OTHER (Multi-Asset) that includes Reference Rate as underlying.	PICM-ID	PICM-346
		NDSB-ID	NDSB-5587
		Service	OTC ISIN/UPI
		Type	Enumeration
Terms of Reference	In-scope: • The following existing DSB codesets are impacted: ○ FpmlRatesReferenceRate.json ○ FpmlRatesReferenceAndInflationRate.json ○ ISORatesReferenceRate.json ○ ISORatesReferenceAndInflationRate.json		

<table>
<tr><th>Title</th><td>OTC ISIN & UPI: Enumeration: Addition of Four (4) New Floating Rate Options (FROs)</td></tr>
<tr><td></td><td>This Change Request Form covers the input (Request) and output (Record) templates of RATES and Multi-Asset/Non-Standard templates that make use of the above codesets.</td></tr>
<tr><td>Dependencies</td><td>This Change Request Form does not require approval from the Product Committee as it follows the FpML Scheme Definition: floatingRateIndexScheme. However, this has been presented to the Product Committee on 10 November 2026 as an information.</td></tr>
<tr><td>Requirement</td><td>There is a requirement to add four (4) new Floating Rate Options to the DSB existing codesets, i.e., FpmlRatesReferenceRate.json and FpmlRatesReferenceAndInflationRate.json, in order to align with the FpML Scheme Definition: floatingRateIndexScheme.</td></tr>
<tr><td>Change Details</td><td>This change will impact the following JSON Codesets that are being used for OTC ISIN and UPI:
FpmlRatesReferenceRate.json
FpmlRatesReferenceAndInflationRate.json
ISORatesReferenceRate.json
ISORatesReferenceAndInflationRate.json
For each of the in-scope templates, the below enumerated value and its corresponding elaboration will be added to DSB existing codesets mentioned above.
<table>
<tr><th>ISDA/FpML Reference Rate / Underlying Instrument Index</th><th>ISO Reference Rate / Underlying Instrument Index (Alphanumeric 25-characters)</th><th>JSON File Enumeration Options</th></tr>
<tr><td>AUD-SOFIA</td><td>SOFIA</td><td>AUD-SOFIA (2021)</td></tr>
<tr><td>AUD-SOFIA-OIS Compound</td><td>SOFIA-OIS Compound</td><td>AUD-SOFIA-OIS Compound (2021)</td></tr>
<tr><td>MYR-MYOR-i</td><td>MYOR-i</td><td>MYR-MYOR-i (2021)</td></tr>
<tr><td>MYR-MYOR-i-OIS Compound</td><td>MYOR-i-OIS Compound</td><td>MYR-MYOR-i-OIS Compound (2021)</td></tr>
</table></td></tr>
<tr><td>Validation</td><td>This new Reference Rate will not be subject to any validation or expiry date validation. This is due to the mentioned Reference Rate being published as new.</td></tr>
<tr><td>Normalization</td><td>Remain unchanged.</td></tr>
</table>

<table>
<tr><td>Title</td><td colspan="2">OTC ISIN & UPI: Enumeration: Addition of Four (4) New Floating Rate Options (FROs)</td></tr>
<tr><td rowspan="3">Derivation</td><td rowspan="2">YES</td><td>
For OTC ISIN, the following derivation of ISO 20022 Code values will apply:
<table>
<tr><th>ISDA/FpML Reference Rate / Underlying Instrument Index</th><th>ISO Reference Rate / Underlying Instrument Index (Alphanumeric 25-characters)</th></tr>
<tr><td>AUD-SOFIA</td><td>SOFIA</td></tr>
<tr><td>AUD-SOFIA-OIS Compound</td><td>SOFIA-OIS Compound</td></tr>
<tr><td>MYR-MYOR-i</td><td>MYOR-i</td></tr>
<tr><td>MYR-MYOR-i-OIS Compound</td><td>MYOR-i-OIS Compound</td></tr>
</table>
</td></tr>
<tr><td>
For UPI, the following derivation for the Underlier Name will apply:
<table>
<tr><th>ISDA/FpML Reference Rate / Underlying Instrument Index</th><th>Underlier Name</th></tr>
<tr><td>AUD-SOFIA</td><td>AUD-SOFIA</td></tr>
<tr><td>AUD-SOFIA-OIS Compound</td><td>AUD-SOFIA-OIS Compound</td></tr>
<tr><td>MYR-MYOR-i</td><td>MYR-MYOR-i</td></tr>
<tr><td>MYR-MYOR-i-OIS Compound</td><td>MYR-MYOR-i-OIS Compound</td></tr>
</table>
</td></tr>
<tr><td>CFI SERVICE</td><td>This change does not impact the CFI Service.</td></tr>
<tr><td>Product Templates</td><td colspan="2">The impacted DSB Codesets specified in the Change Details will be updated which are being used in the Request and Record templates for both UPI / OTC ISIN services as noted below:
Rates
Rates.Forward.FRA_Index
Rates.Option.CapFloor
Rates.Option.Non_Standard
Rates.Swap.Basis</td></tr>
</table>

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	○ Rates.Swap.Basis_OIS ○ Rates.Swap.Cross_Currency_Basis ○ 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.Inflation_Basis ○ Rates.Swap.Non_Standard • Other ○ Other.Forward.Non_Standard ○ Other.Option.Non_Standard ○ Other.Other.Non_Standard ○ Other.Swap.Non_Standard	
User Impact	YES	Users will need to download the updated DSB Codesets to access the new value of the Floating Rate Option.
	Versions	The version number of all in-scope Request and Record templates will not be impacted.
Backward Compatibility	Product Definition templates will remain backward compatible as the change stated above is adding a new value of Floating Rate Option to the existing DSB Codesets below: • FpmlRatesReferenceRate.json • FpmlRatesReferenceAndInflationRate.json • ISORatesReferenceRate.json • ISORatesReferenceAndInflationRate.json	
Use Cases	For each of the in-scope template: 1. Valid Request: ○ Select the new enumerated values within the impacted attribute(s). ○ Search for products that use the impacted DSB Codesets with the new enumerated values. ○ The new enumerated values shall be made available in FpmlRatesReferenceRate.json & FpmlRatesReferenceAndInflationRate.json. ○ ISO Reference Rate / Other Leg Reference Rate derived values will be made available in the ISORatesReferenceRate.json & ISORatesReferenceAndInflationRate.json. ○ JSON File Enumeration Options shall be made available as an indication of the Floating Rate Option year version for GUI users only. 2. Invalid Request: ○ API users send in a payload that contains a Floating Rate Option that is not included in the existing DSB Codesets	
Data Quality Report	This change does not impact the UPI Data Quality Reports.	
Out of Scope	This Change Request Form does not cover the input (Request) and output (Record) templates for COMMODITIES, CREDIT, EQUITY, FOREIGN EXCHANGE templates which	

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	do not use the following DSB codesets: FpmlRatesReferenceRate.json, FpmlRatesReferenceAndInflationRate.json, ISORatesReferenceRate.json and ISORatesReferenceAndInflationRate.json
Documentation	The following DSB documents are to be updated: • UPI & ISIN Enumeration Definition Reference Rate The Enumeration Definition for Reference Rate. • UPI & ISIN Enumeration Documents Zipped File It contains the UPI & ISIN Enumerations Definition in one file.
References	• FpML Scheme Definition: floatingRateIndexScheme The latest version of FpML xml that contains the new Floating Rate Option. • Publication of a new set of FpML Coding Schemes – Catalog Version 2-27 The official notification from FpML for the publication of a new set of FpML Coding Schemes under Catalogue Version 2-27. • Guidelines to ISO 20022 BenchmarkCurveNameCode Identifies a benchmark curve name as a basis of deriving the ISO Reference Rate. • UPI and ISIN Best Practice & FAQs The Best Practice & FAQs provides the ISO Reference Rate Mapping as stated in Section 2.2.5.
Additional Comments	For more details, please refer to the PC Meeting Minutes from 10 November 2026 as well as the requirements listed above.