



## **NOTIFICATION: Derived data in some existing Rates Basis and Cross Currency Swaps to be updated**

**Audience:** All DSB Users

The purpose of this note is to inform DSB users that the DSB will be performing an update of the derived data in some existing Rates Basis and Cross Currency Swap products.

### **Notification details:**

The DSB will correct ISIN data resulting from a bug documented under [GitHub #134](#). The bug fix was released on 20 November to UAT and on 4 December to Production.

Prior to the bug fix, some ISINs were created containing incorrect derivation of ISO Reference Rate fields. To correct the affected ISINs, the DSB will perform the following:

- For Rates Basis, Basis OIS and Cross Currency Swap: ISOReferenceRate and ISOOtherLegReferenceRate will be validated and swapped if required.
- Any updated records will have LastUpdateDateTime modified.
- For those ISINs that are not yet Expired: ISIN Status will be changed to Updated and Status Reason will be set to "Corrected ISO reference rate per GitHub #134".

FIX Subscribers will receive any updated ISINs as part of their subscription and for others the updated records will be available in File Download.

### **Implementation Date:**

- **UAT – 11 December**
- **Production – 18 December**

### **Action Required:**

- **No action required**