



6th December 2023

Notification: DSB OTC ISIN data correction

Dear all,

This notification is to advise DSB OTC ISIN users of a data correction that has been made to 57,313 deprecated OTC ISIN records.

During the QA of the pre-population process, the DSB has identified that 51,730 Credit Swap Index OTC ISINs and 5,583 Other Swap Non-Standard OTC ISINs were incorrectly deprecated as part of the pre-population process.

As part of the data correction, the status of the affected OTC ISINs was first reset to the previous status before the OTC ISINs were set to deprecated. The pre-population process was then run which:

- Added a parent UPI to the record.
- Set the record status to Updated.
- Set the StatusReason to "Updated with UPI".
- Updated the LastUpdateDateTime.

A total of 307 of these OTC ISINs would have been expired by the usual daily expiry process. However, this did not happen because the status of these ISINs was set to deprecated. The status of these records has been set to Expired as part of the data

correction.

In addition, entries for these migrated OTC ISIN records have been published to the Migration and ISIN+ File Download Folders and to FIX subscribers.

Please refer to the table below for further details and links to the lists of OTC ISINs:

ISIN Product	Original Status	Number of OTC ISINs	Date Deprecated	Number of OTC ISINs that would have expired
Credit Swap Index	Active	27,358 - Link¹	15 October 2023	264 - Link²
Credit Swap Index	Expired	24,372- Link³	24 October 2023	N/A
Other Swap Non_Standard	Active	5,583 - Link⁴	13 November 2023	43 – Link⁵

Finally, when the OTC ISIN records were originally deprecated, an entry was generated in the daily delta file and the updates were also published to FIX subscribers. To ensure all DSB users are aware of the further status change of these OTC ISIN records, entries have been republished in the daily delta file and also to FIX subscribers.

Note that FIX subscribers that subscribe to both ISIN Migration and daily delta changes will receive identical corrected records on both channels.

Please contact DSB Technical Support if you have any questions in relation to this notification.

¹ - <https://www.anna-dsb.com/download/credit-swap-index-active/>

- 2 - <https://www.anna-dsb.com/download/credit-swap-index-would-have-expired/>
- 3 - <https://www.anna-dsb.com/download/credit-swap-index-expired/>
- 4 - https://www.anna-dsb.com/download/other-swap-non_standard-active/
- 5 - https://www.anna-dsb.com/download/other-swap-non_standard-would-have-expired/