STATISTICAL REPORT

August 2022

2.1%
increase in total OTC ISINs from July'22 to Aug'22

The Derivatives Service Bureau is a global numbering agency for OTC derivatives serving the needs of market participants through the fully automated generation of International Securities Identification Numbers (ISINs), the Classification of Financial Instruments (CFI) and Financial Instrument Short Name (FISN), all globally recognised and adopted ISO standards for identifying, classifying and describing financial instruments.

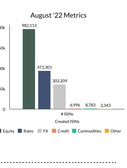
The DSB would also be the Unique Product Identifiers (UPIs) provider for over-the-counter (OTC) derivatives to enable global regulatory authorities to aggregate data on OTC derivatives transactions to help assess systemic risk. The DSB was selected by ANNA and CPMI-IOSCO in 2019 as the sole service provider for the future UPI system, performing the function of the issuer of UPIs and operator of the UPI reference data library.

86,873,994
Unique ISINs created

91,754,001
Total searches

Created ISINs MoM change by asset class Aug '22 vs July '22

Commodities	1.4%	FX	1.3%
Credit	0.9%	Rates	2.3%
Other	2.6%	Equity	2.5%

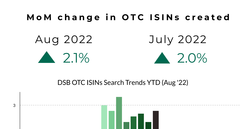


Highlights

- **Commodities**: Forwards represent almost half of all created volume for this month, with Multi Exotic Options having the highest MoM % increase (4.8%). However the total OTC ISINs created for this instrument remain relatively low.
- **Credit**: Corporate SN CDS represent more than half of all created volume for this month and ABS Swaps had the highest MoM% increase (3.7%).
- **Equity**: Price Return Basic Performance Single Name instruments represent around 60% of the total OTC Equity Derivatives created this month. Portfolio Swap Single Name saw the most significant MoM % change (3.8%).
- **FX**: FX Swaps represent almost 70% of this month's created OTC FX volume while Target Options had the highest MoM % increase (31%).
- **Rates**: Fixed Float Swaps represent around 30% of the total Rates OTC ISINs created this month. Inflation Basis Tref Swaps saw the highest % MoM increase (9.3%). However the total OTC ISINs created for this instrument remain relatively low.
- **Other**: OTC ISINs for instrument type Other jumped by 2.6% MoM, with a general increase in all three types of instruments in this category.
- The number of searched OTC ISINs increased slightly this month. The total number of search requests still exceeds the number of ISINs created for a fourteenth month since the launch of the DSB's OTC ISIN and CFI service.
- The table that follows this infographic provides an instrument level view of the total number of OTC ISINs created for each instrument, and the month-on-month change.

ISINs created Aug'21 VS Aug'22

Equity	FX
▲ 8.5%	▼ 31.4%
Commodities	**Credit**
▼ 4.6%	▲ 65.9%
Rates	**Other**
▲ 30.2%	▼ 50.6%

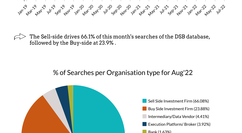


MoM change in OTC ISINs created

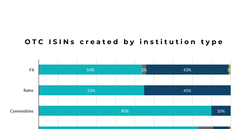
Aug 2022	July 2022
▲ 2.1%	▲ 2.0%

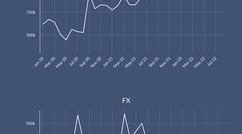
MoM Change in OTC ISINs Searched

Aug 2022	July 2022
▲ 2.1%	▲ 2.0%



The Sell-side drives 66.1% of this month's searches of the DSB database, followed by the Buy-side at 23.9%.



OTC ISINs created by institution type

2020-2022 OTC ISIN creation activity