STATISTICAL REPORT

July 2022

2.0%

increase in total OTC ISINs from June'22 to July'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 standards for identifying, describing, classifying and disclosing financial instruments.

The DSB also expects to be providing Unique Product Identifiers (UPIs) for over-the-counter (OTC) derivatives to enable regulatory authorities to aggregate data on OTC derivatives transactions to help assess systemic risk. This follows designation by the Financial Stability Board (FSB) of the DSB as the Numbering Agency for future UPI system, performing the function of issuer of UPIs as well as operator of the UPI reference data library.

85,099,249

Unique ISINs created

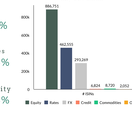
89,828,834

Total searches

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

Commodities ▲ 1.4%	FX ▲ 1.3%
Credit ▲ 0.9%	Rates ▲ 2.3%
Other ▲ 2.4%	Equity ▲ 2.3%

July '22 Metrics



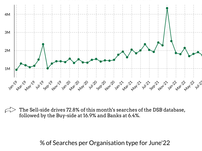
Highlights

- **Commodities**: Forwards represent almost half of all created volume for this month, with Multi Exotic Options having the highest MoM % increase (6.3%), however absolute numbers of OTC ISINs created for this instrument remain relatively low.
- **Credit**: Corporate SN CDS represent approximately half of all created volume for this month with Non Standard Swaps had the highest MoM% increase (5.4%).
- **Equities**: Price Return Basic Performance Single Stock instruments represent around 60% of the total OTC Equity Derivatives created this month. Parameter Return Dividend Single Name Swaps saw the biggest MoM % change (7.6%), however absolute numbers of OTC ISINs created for this instrument remain relatively low.
- **FX**: FX Swaps represent almost 70% of all created OTC FX volume for this month, while Non Deliverable FX Swap instruments had the highest MoM % increase (3.3%).
- **Rates**: Fixed-Float Swaps represent around 30% of the total Rates OTC ISINs created this month. Fixed-Float OIS Swaps saw the highest % MoM increase (9.8%).
- **Other**: OTC ISINs for instrument type Other jumped by 2.4% MoM, with a general increase in all three types of instruments in this category.
- The number of searches conducted by users decreased slightly this month. The total number of search requests still exceeds the total number of ISINs created for a thirteenth month in a row 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, as well as the month on month change.

ISINs created July'21 VS July'22

Equity	FX
▲ 0.5%	▼ 27.2%
Commodities	**Credit**
▼ 5.3%	▲ 29.4%
Rates	**Other**
▲ 21.2%	▼ 37.9%

Created DSB ISINs



MoM change in OTC ISINs created

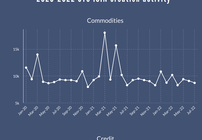
July 2022	June 2022
▲ 2.0%	▲ 2.2%

DSB Users Search Trends YTD (July '22)

MoM Change in OTC ISINs Searched

July 2022	June 2022
▲ 2.0%	▲ 2.2%

OTC ISIN Searches-Monthly Trend



The Sell-side firms 72.8% of this month's searches of the DSB database, followed by the Buy-side at 16.9% and Banks at 6.4%.

% of Searches per Organisation type for June'22

% of Downloads per Organisation type for July '22

OTC ISINs created by institution type

Sell-side Firms

led OTC ISIN creation activity for July 2022

2020-2022 OTC ISIN creation activity

Commodities

Credit

Equities

FX

Rates

Other