STATISTICAL REPORT

September 2022

2.1%
increase in total OTC ISINs from Aug'22 to Sep'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 unique identifiers for OTC derivatives, the maintenance of 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.

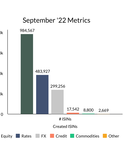
The DSB would also be the Unique Product Identifiers (UPIs) provider for over-the-counter (OTC) derivatives to enable global regulatory authorities to aggregate data on OTC derivatives transactions to help assess systemic risk. The DSB has been mandated by the G20 Leaders in 2009 as the sole service provider for the future UPI system, performing the function of the issuer of UPIs and operator of the UPI reference data library.

88,670,755
Unique ISINs created

93,900,646
Total searches

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

Commodities 1.3%	FX 1.3%
Credit 2.3%	Rates 2.3%
Other 2.9%	Equity 2.4%



Highlights

Commodities: Forwards represent almost half of all created volume for this month, with Multi Exotic Options having the highest MoM % increase (5%). However, the total OTC ISINs created for this instrument remain relatively low.

Credit: Corporate SN CDS represented around 70% of all created volume for this month and Sovereign Swaps had the highest MoM% increase (3.2%).

Equity: Price Return Basic Performance Single Name instruments represent more than 55% of the total OTC Equity Derivatives created this month. Portfolio Swap Single Index saw the most significant MoM % change (5.1%).

FX: FX Swaps represent almost 70% of this month's created OTC FX volume while Non-Deliverable FX Swaps had the highest MoM % increase (6%).

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 (7%). However the total OTC ISINs created for this instrument remain relatively low.

Other: OTC ISINs for instrument type Other jumped by 2.9% MoM, with an 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 fifteen 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 Sep'21 VS Sep'22

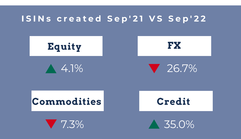
Equity	FX
▲ 4.1%	▼ 26.7%
Commodities	**Credit**
▼ 7.3%	▲ 35.0%
Rates	**Other**
▲ 27.1%	▼ 0.6%

Created DSB ISINs

MoM change in OTC ISINs created

Sep 2022	Aug 2022
▲ 2.1%	▲ 2.1%

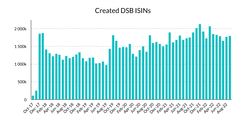
DSB OTC ISINs Search Trends YTD (Sep '22)



MoM Change in OTC ISINs Searched

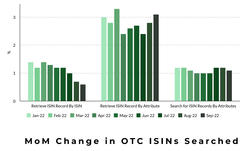
Sep 2022	Aug 2022
▲ 2.3%	▲ 2.1%

OTC ISIN Searches-Monthly Trend

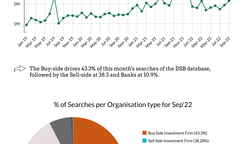


The Buy-side drives 43.3% of this month's searches of the DSB database, followed by the Sell-side at 38.3 and Banks at 10.9%.

% of Searches per Organisation type for Sep'22

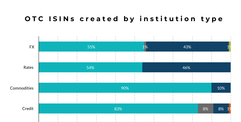


OTC ISINs created by institution type



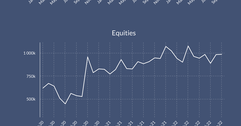
2020-2022 OTC ISIN creation activity

Commodities



Credit

Equities



FX

Rates

Other