STATISTICAL REPORT

October 2022

1.9%
increase in total OTC ISINs from Sep'22 to Oct'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 has been mandated by the European Union 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.

90,338,963
Unique ISINs created

96,731,519
Total searches

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

Commodities **1.3%**

FX **1.2%**

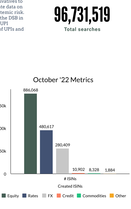
Credit **1.4%**

Rates **2.2%**

Other **2.0%**

Equity **2.1%**

October '22 Metrics



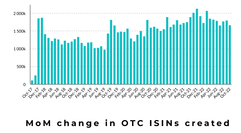
Highlights

- **Commodities**: Forwards represent almost 40% of all created volume for this month, with Multi Exotic Options having the highest MoM % increase (52.2%). However, the total OTC ISINs created for this instrument remain relatively low.
- **Credit**: Corporate SN CDS represent around 70% of all created volume for this month and ABS Swaps had the highest MoM% increase (2.9%).
- **Equity**: Price Return Basic Performance Single Name instruments represent almost 60% of the total OTC Equity Derivatives created this month. Portfolio Swap Single Name instruments saw the most significant MoM % change (3.2%).
- **FX**: FX Swaps represent more than 70% of this month's created OTC FX volume followed by Non-Deliverable Forwards. Options saw a 7% increase (60%).However, the total OTC ISINs created for this instrument remain relatively low.
- **Rates**: Fixed Float Swaps represent more than 30% of the total Rates OTC ISINs created this month. Fixed Fixed Swaps saw the highest % MoM increase (8%).
- **Other**: OTC ISINs for instruments type Other jumped by 2% MoM, with an increase in all three types of instruments in this category.
- The number of searched OTC ISINs decreased slightly this month. The total number of search requests increased. The number of ISINs created for a statistic 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 Oct'21 VS Oct'22

Equity	FX
▼ 5.6%	▼ 32.2%
Commodities	**Credit**
▼ 9.8%	▲ 122.2%
Rates	**Other**
▼ 8.2%	▼ 46.7%

Created DSB ISINs

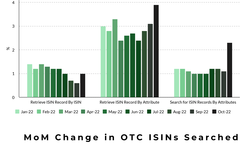


MoM change in OTC ISINs created

Oct 2022 ▲ 1.9%

Sep 2022 ▲ 2.1%

DSB OTC ISINs Search Trends YTD (Oct '22)



MoM Change in OTC ISINs Searched

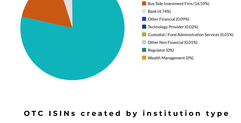
Oct 2022 ▲ 3.0%

Sep 2022 ▲ 2.3%

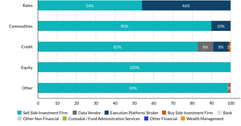
OTC ISIN Searches-Monthly Trend

The Sell-side drives 78.5% of this month's searches of the DSB database, followed by the Buy-side at 16.6 and Banks at 4.7%.

% of Searches per Organisation type for Oct'22



OTC ISINs created by institution type



2020-2022 OTC ISIN creation activity

Commodities

Credit

Equities

FX

Rates

Other