

STATISTICAL REPORT

1.7%

Increase in total OTC ISINs from Nov'23 to Dec'23

December 2023

The Derivatives Service Bureau is a global numbering agency for over-the-counter (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 recognized and adopted ISO standards for identifying, classifying and describing financial instruments.

119,667,850

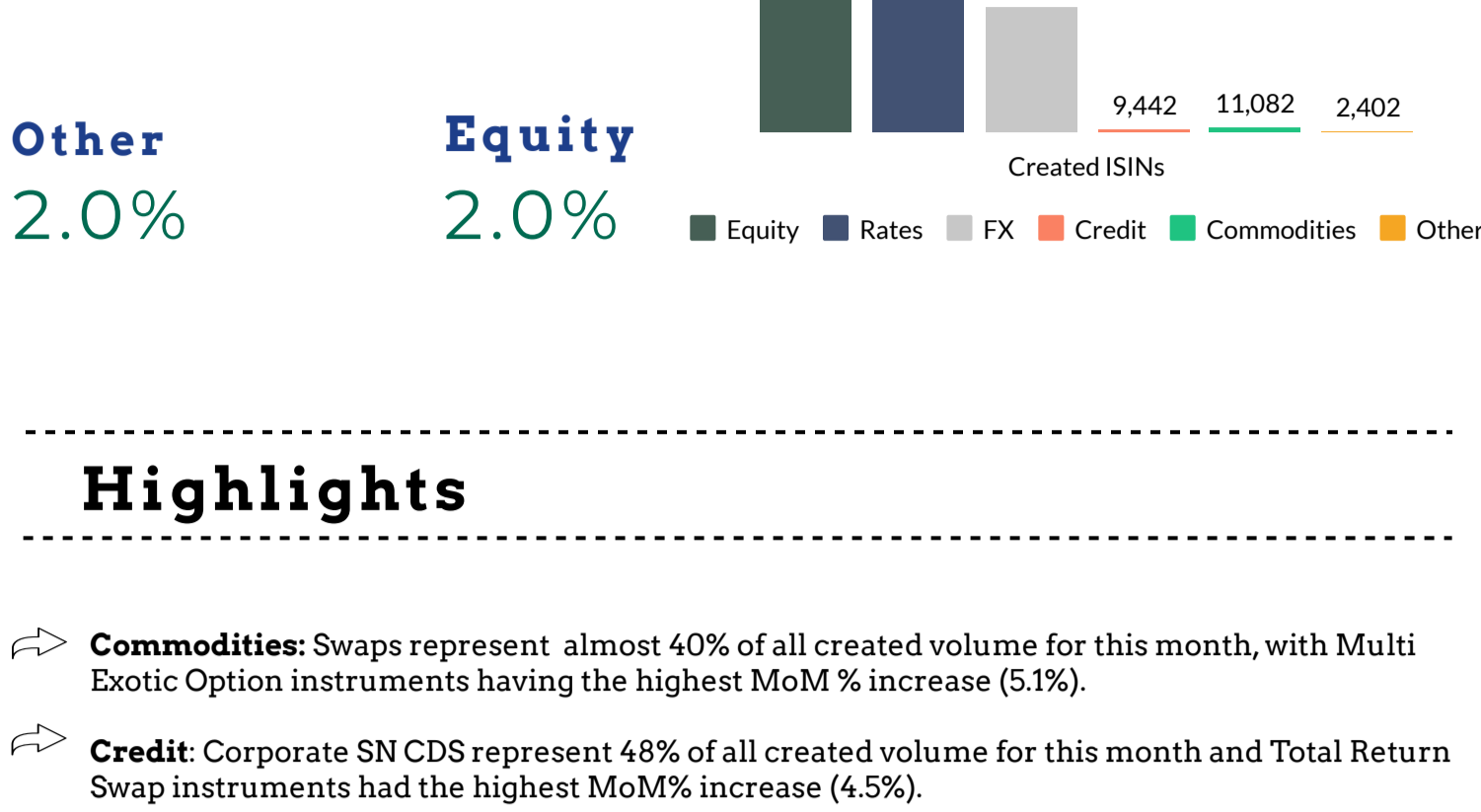
Unique ISINs created

The DSB is also the Unique Product Identifiers (UPIs) provider for OTC derivatives to enable global regulatory authorities to aggregate data on OTC derivatives transactions to help assess systemic risk. The Financial Stability Board (FSB) designated the DSB 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.

142,957,627

Total searches

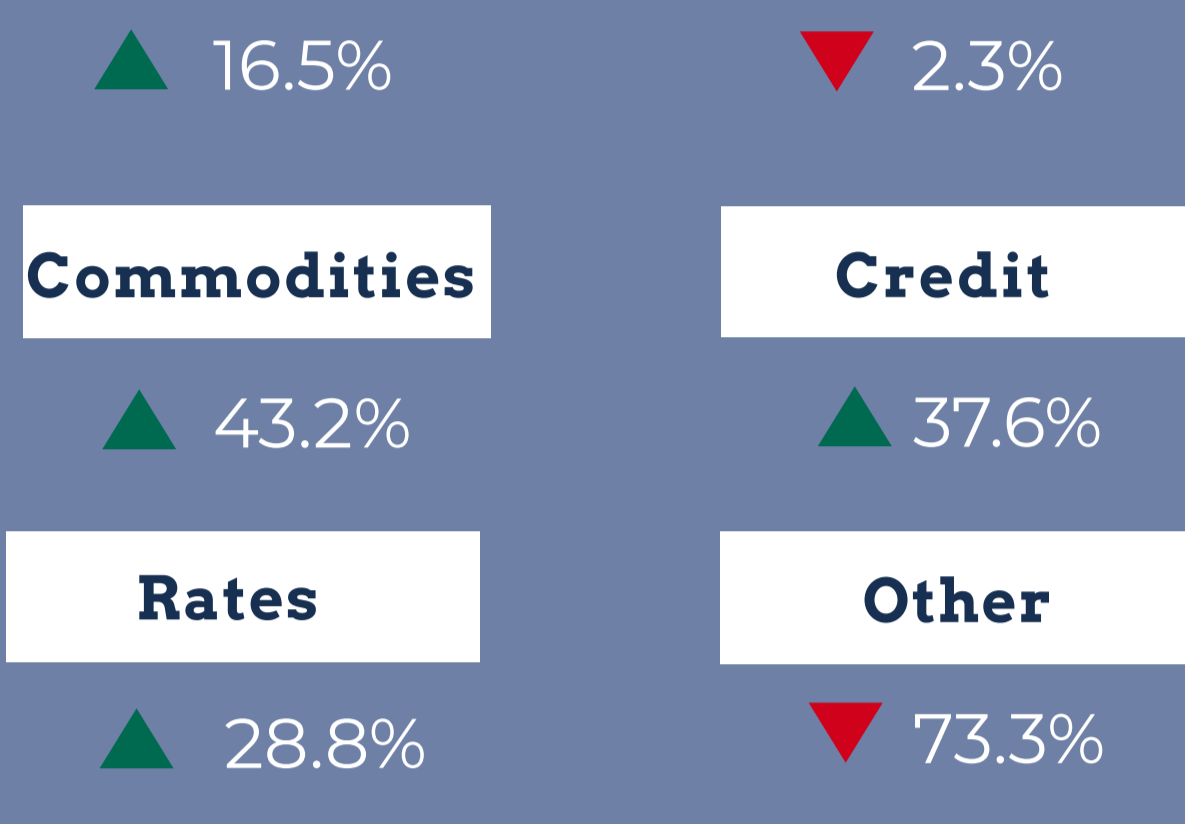
Created ISINs MoM change by Asset class Dec'23 vs Nov'23



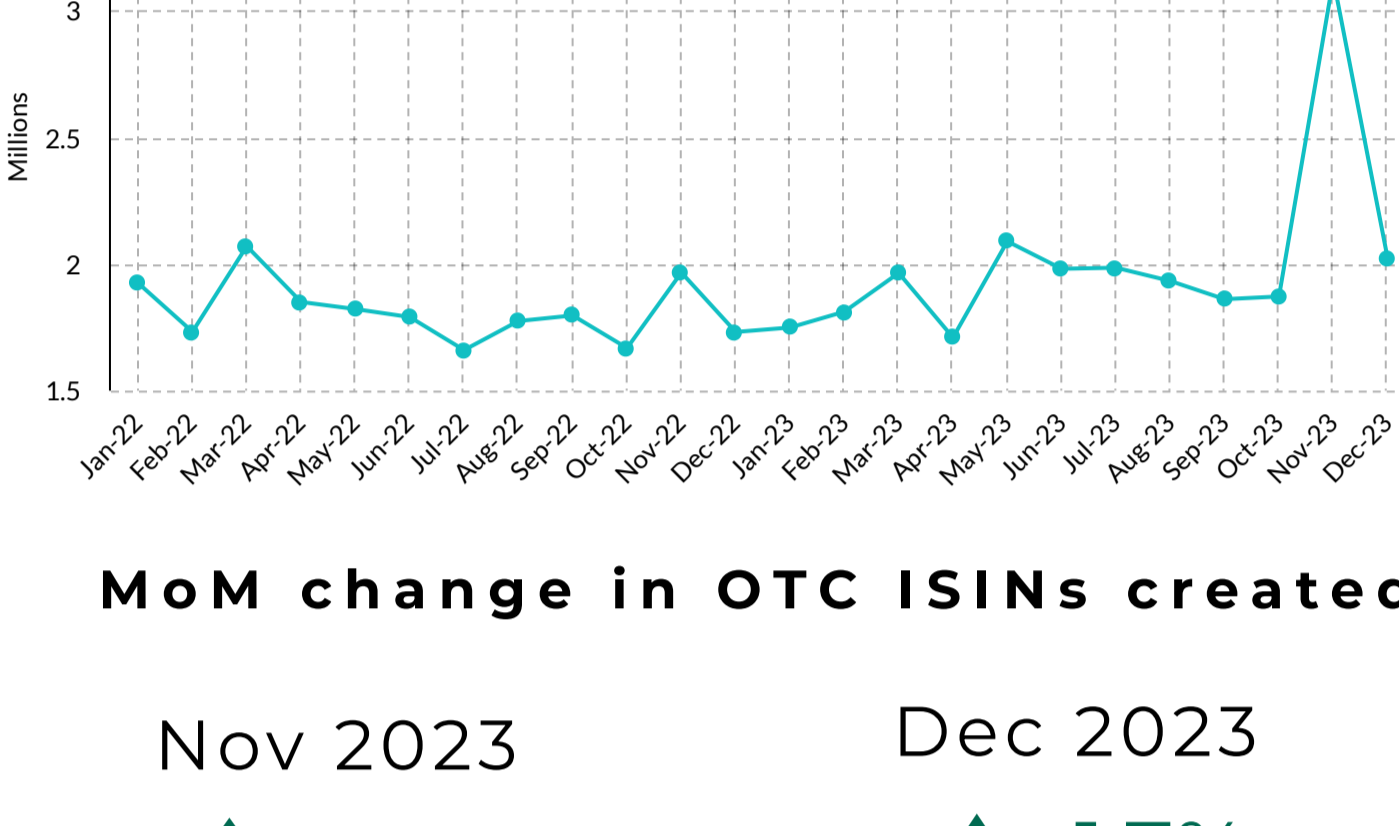
Highlights

- Commodities:** Swaps represent almost 40% of all created volume for this month, with Multi Exotic Option instruments having the highest MoM % increase (5.1%).
 - Credit:** Corporate SN CDS represent 48% of all created volume for this month and Total Return Swap instruments had the highest MoM% increase (4.5%).
 - Equity:** Price Return Basic Performance Single Name instruments represent almost 55% of the total OTC Equity Derivatives created this month. Portfolio Swap Other instruments saw the most significant MoM % change (22.1%).
 - FX:** FX Swaps represent 70% of this month's created OTC FX volume while Non Deliverable FX Swaps had the highest MoM % increase (2.1%).
 - Rates:** Fixed Float Swaps represent almost 27% of the total Rates OTC ISINs created this month. Inflation Cap Floor saw the highest % MoM increase (350%).
 - Other:** OTC ISINs for instrument type "Other" rose by 2% MoM.
- The number of searched OTC ISINs increased by 2.1% this month. The total number of search requests still exceeds the number of ISINs created 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.

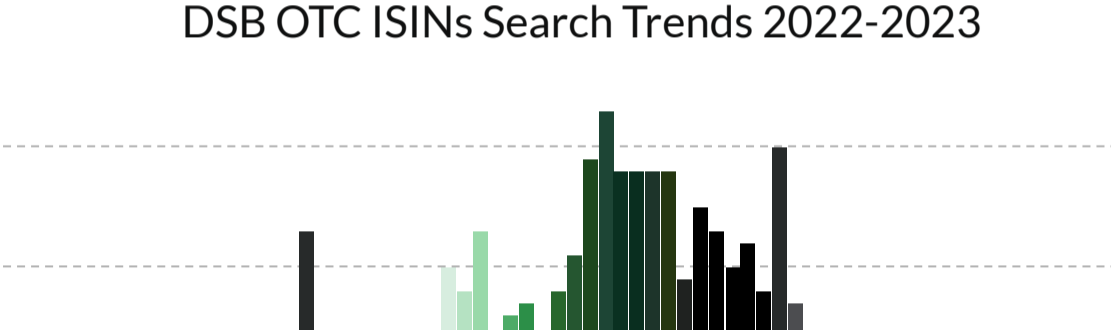
ISINs created Dec'22 VS Dec'23



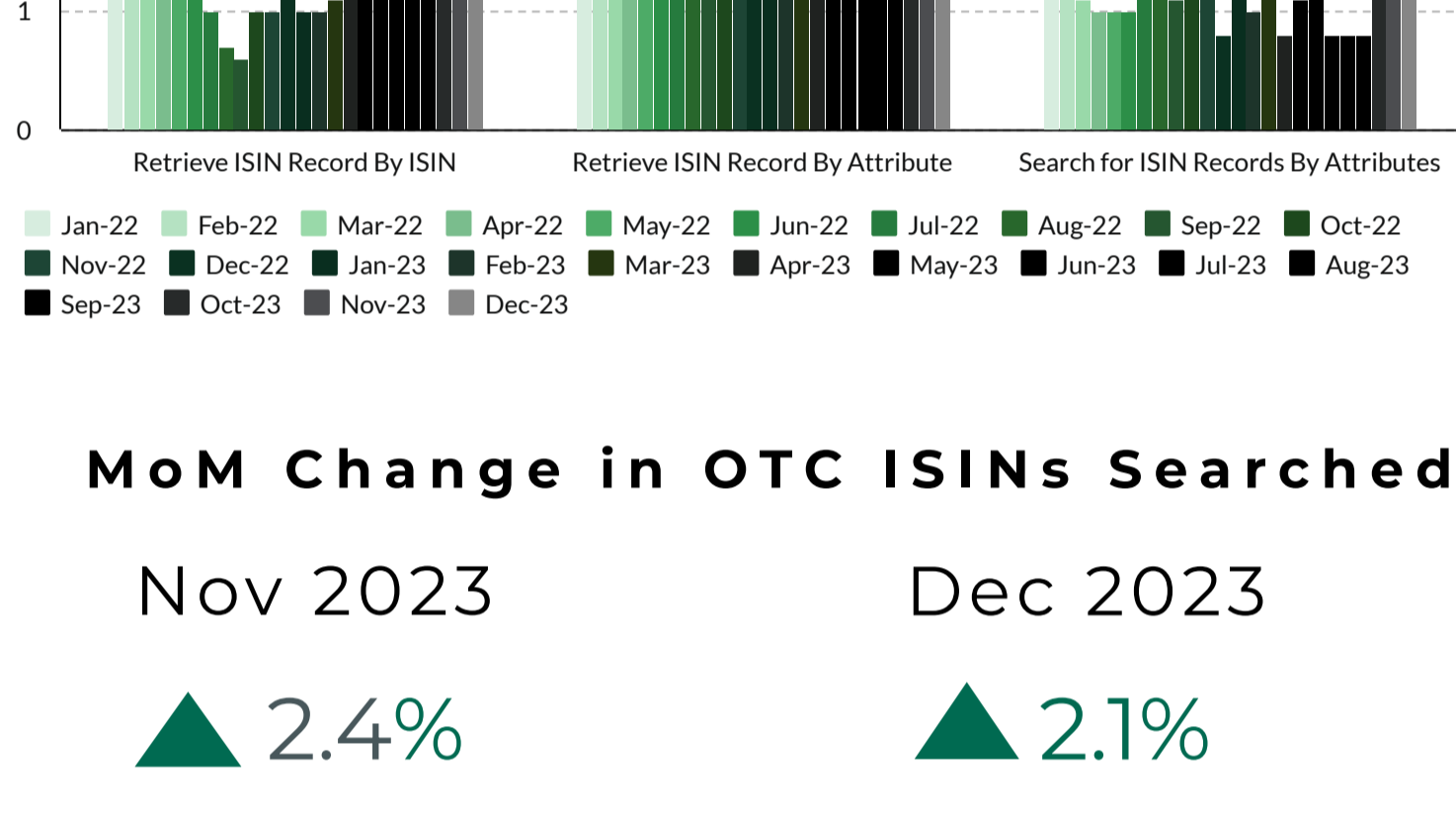
Created DSB ISINs-Monthly Trend



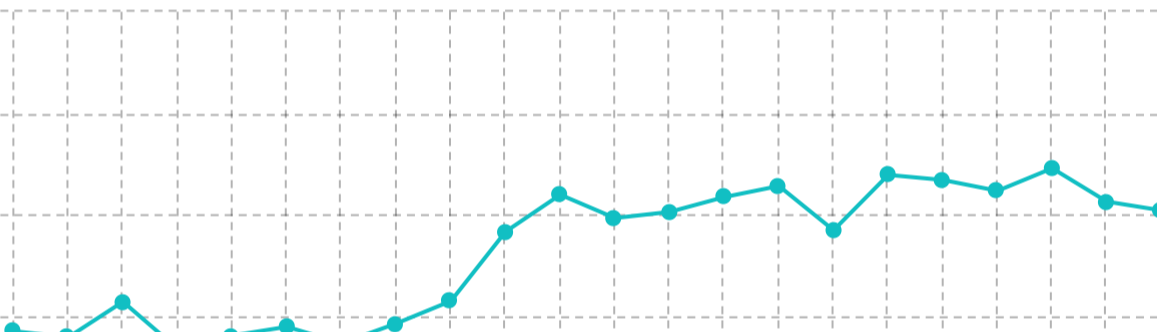
MoM change in OTC ISINs created



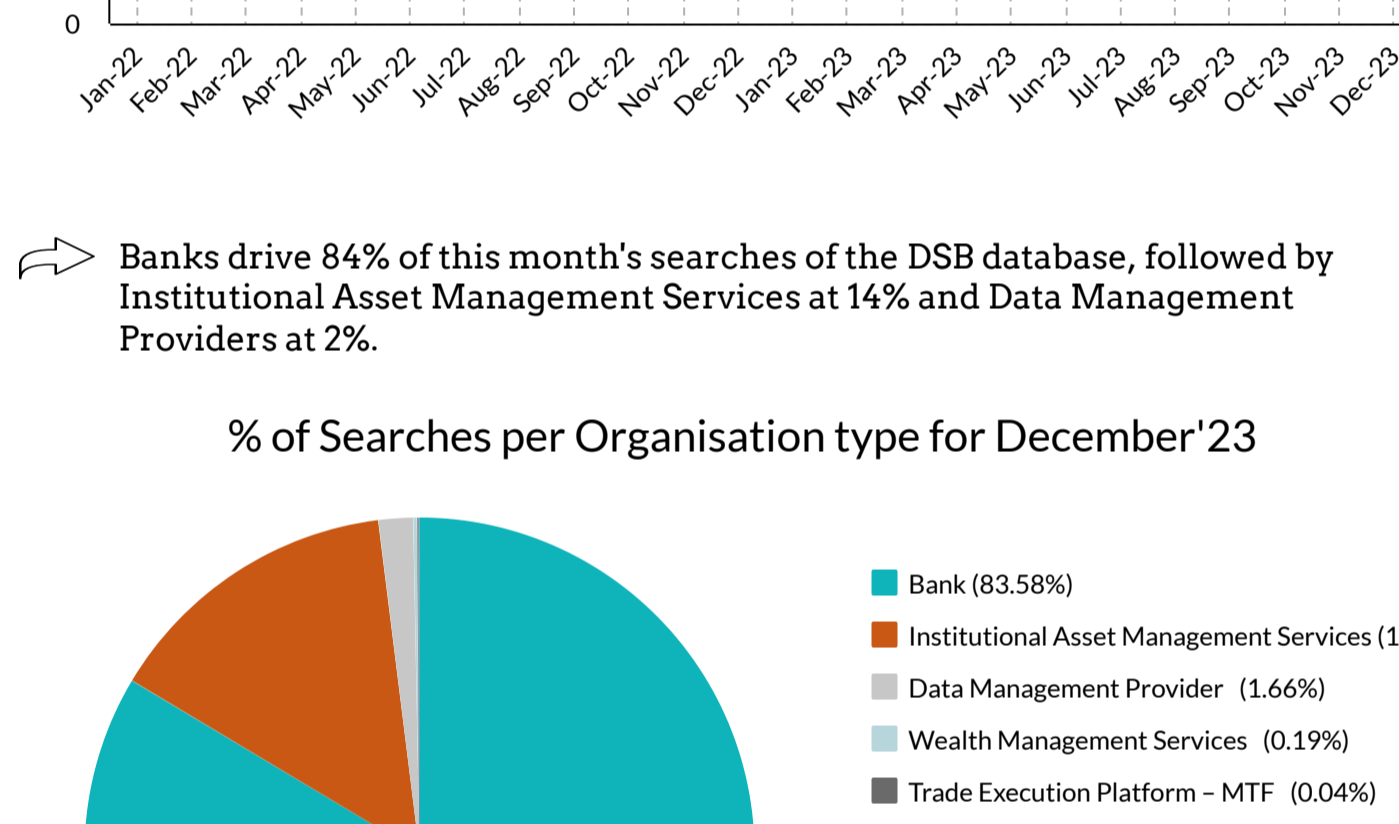
DSB OTC ISINs Search Trends 2022-2023



MoM Change in OTC ISINs Searched

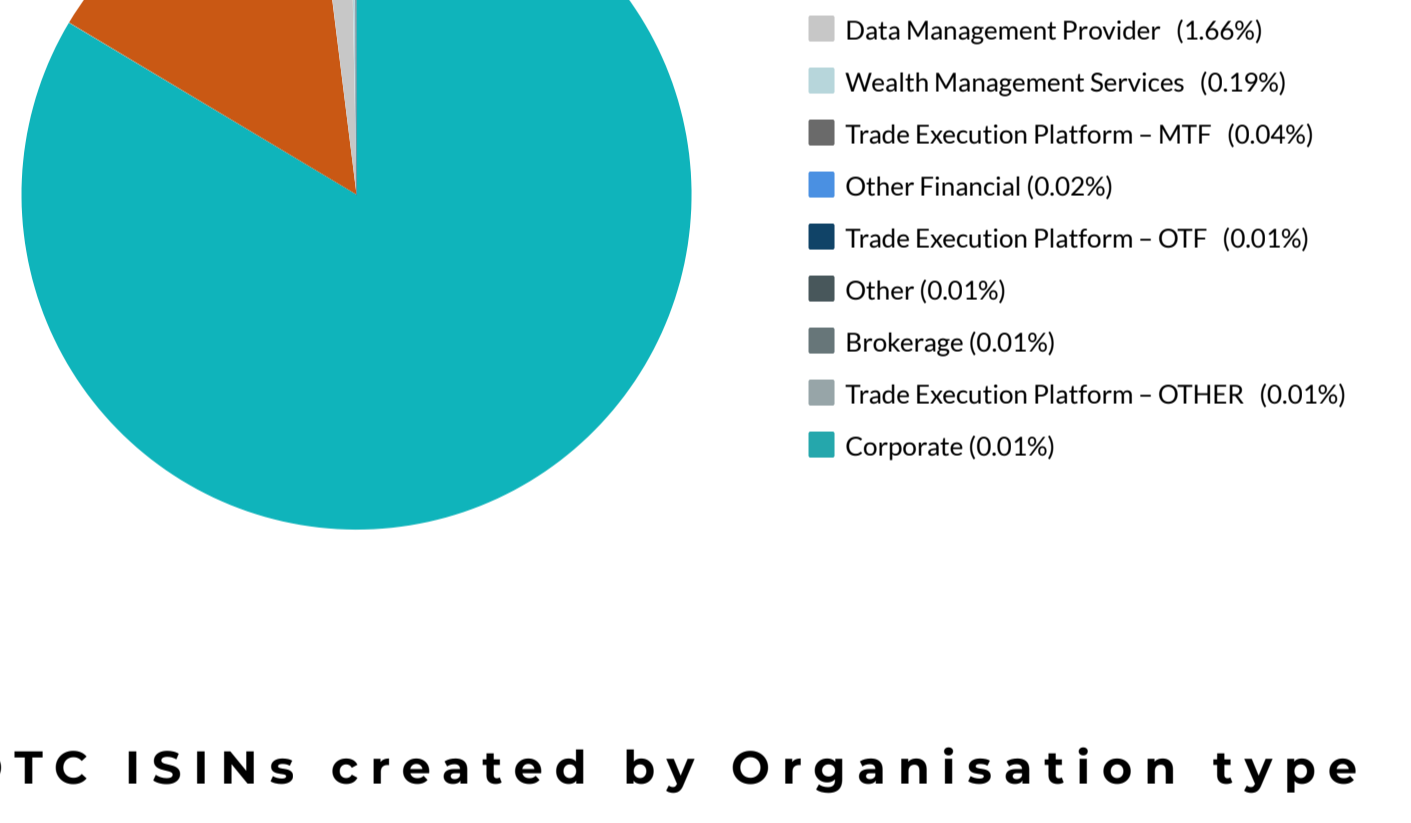


OTC ISIN Searches-Monthly Trend

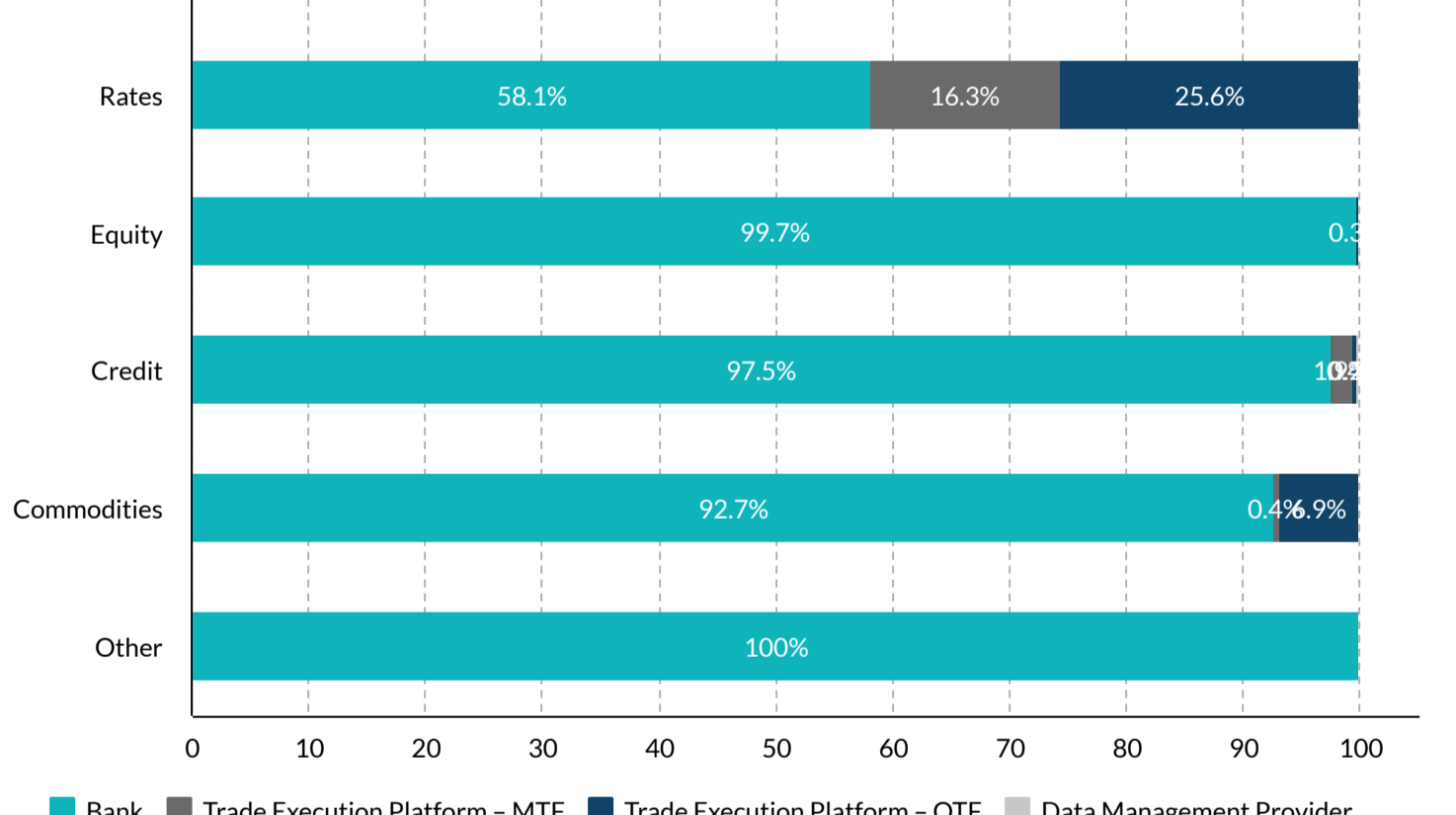


➔ Banks drive 84% of this month's searches of the DSB database, followed by Institutional Asset Management Services at 14% and Data Management Providers at 2%.

% of Searches per Organisation type for December'23



OTC ISINs created by Organisation type

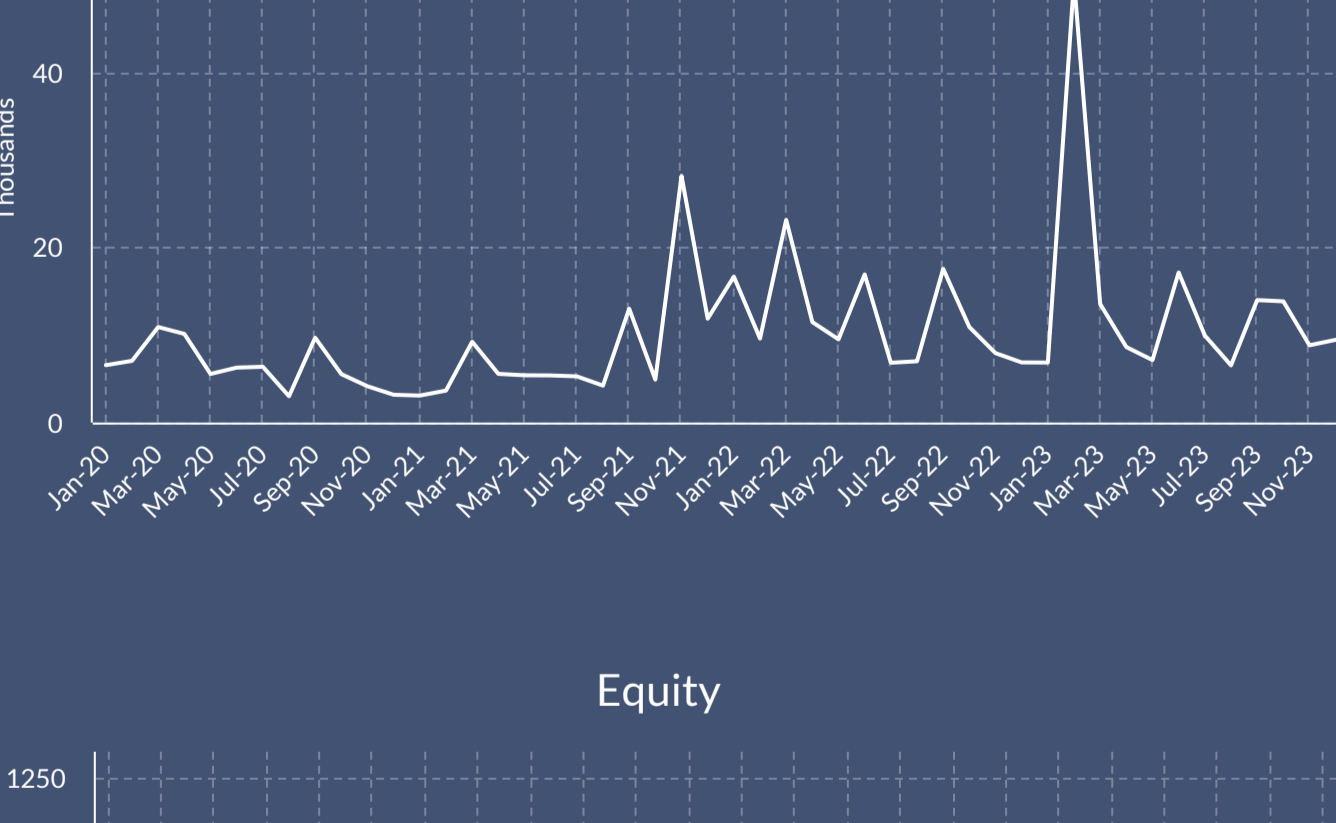


2020-2023 OTC ISIN Creation activity

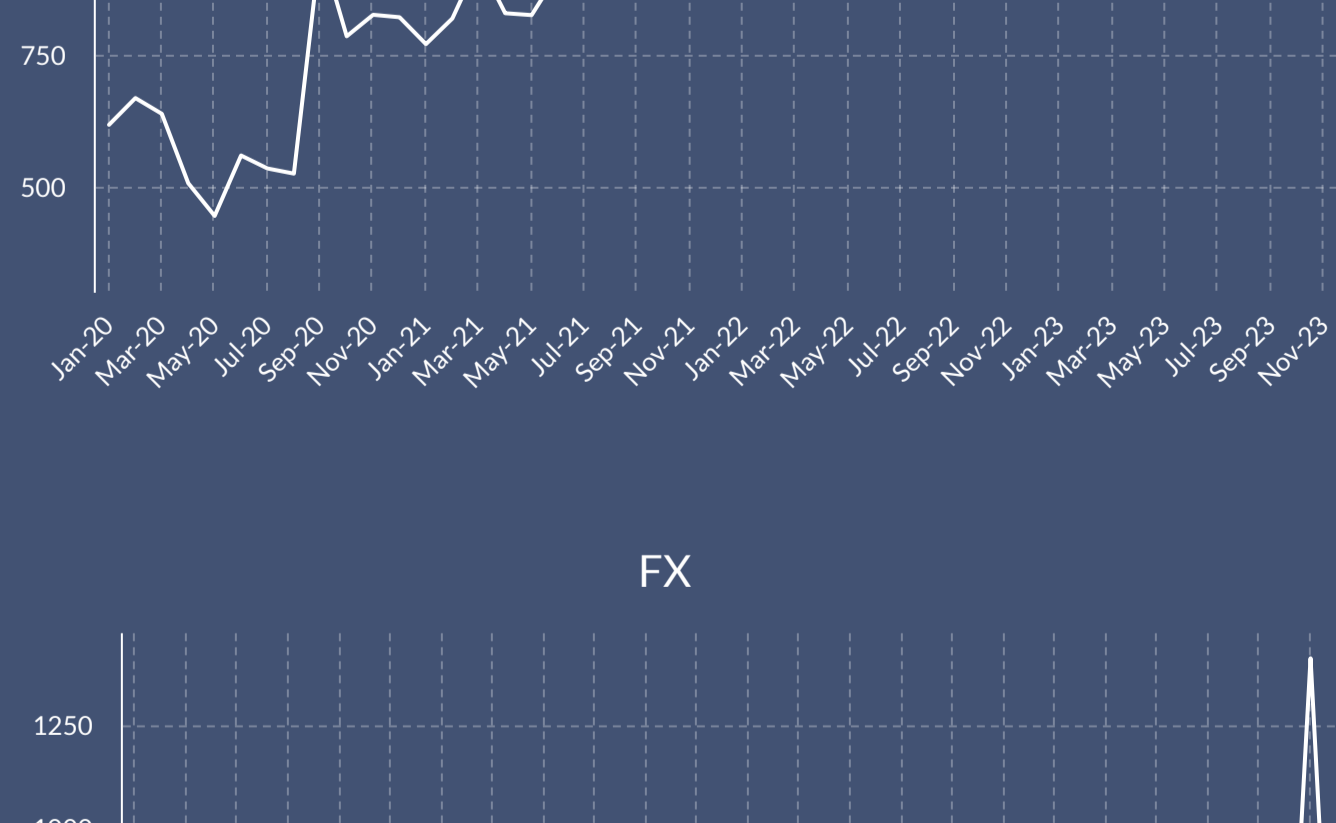
Commodities



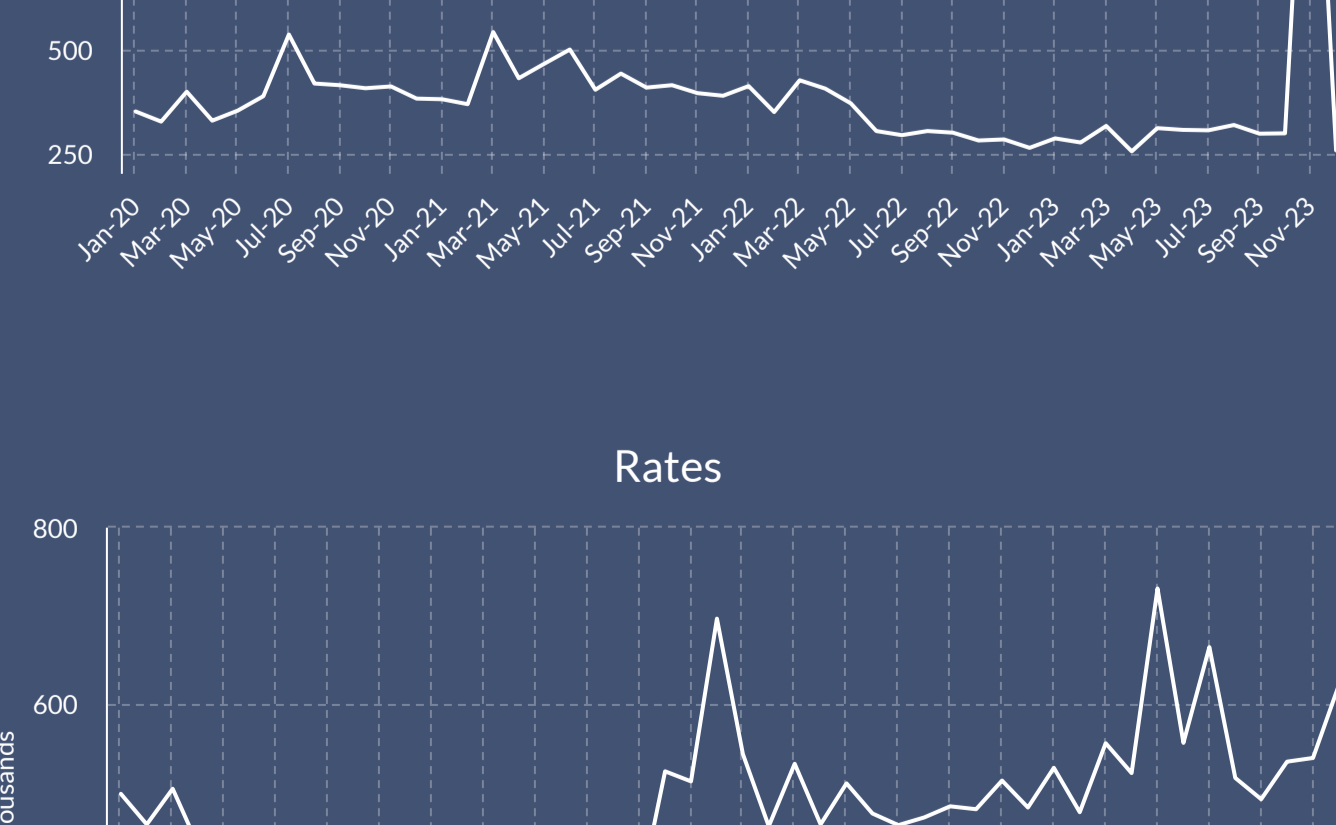
Credit



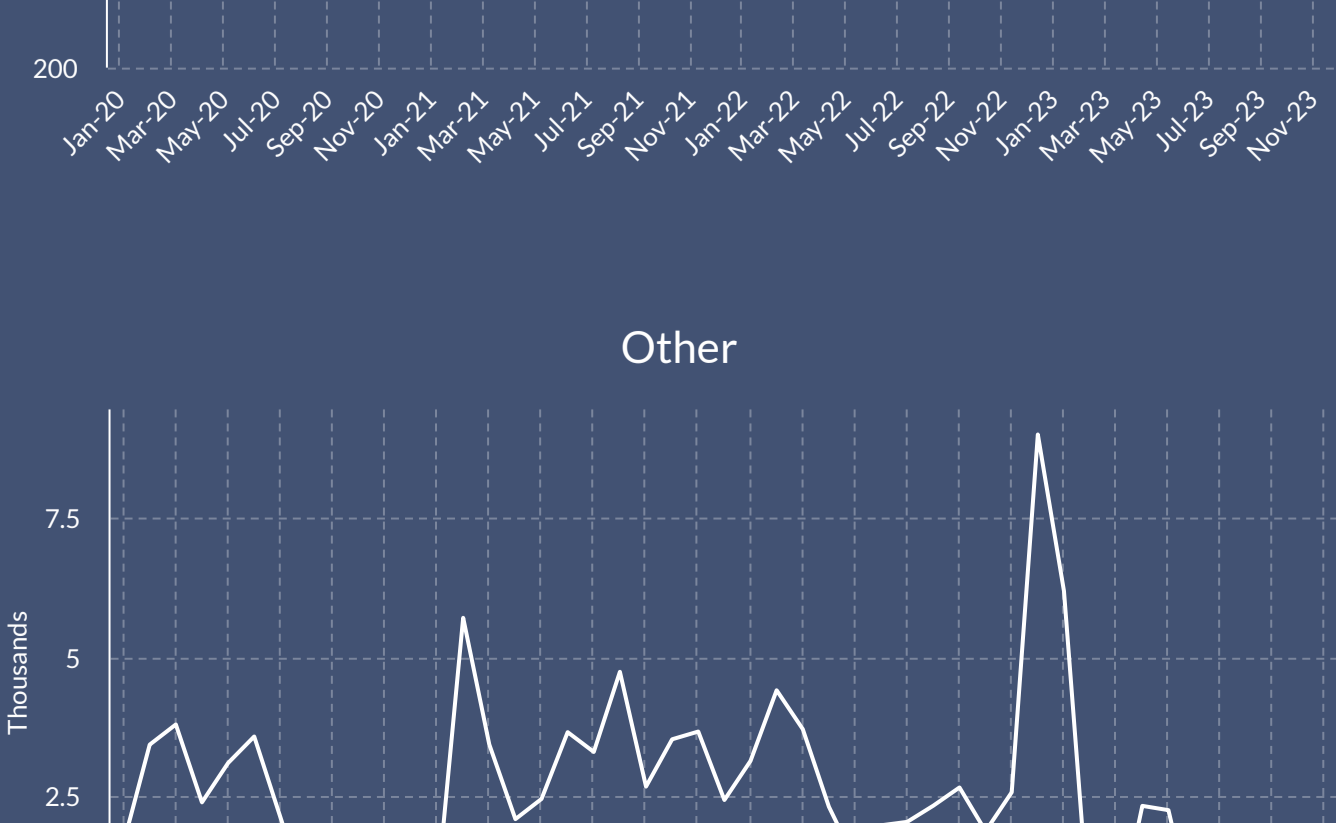
Equity



FX



Rates



Other

