

STATISTICAL REPORT

3.1%

Increase in total OTC ISINs from Sep'23 to Oct'23

October 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.

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.

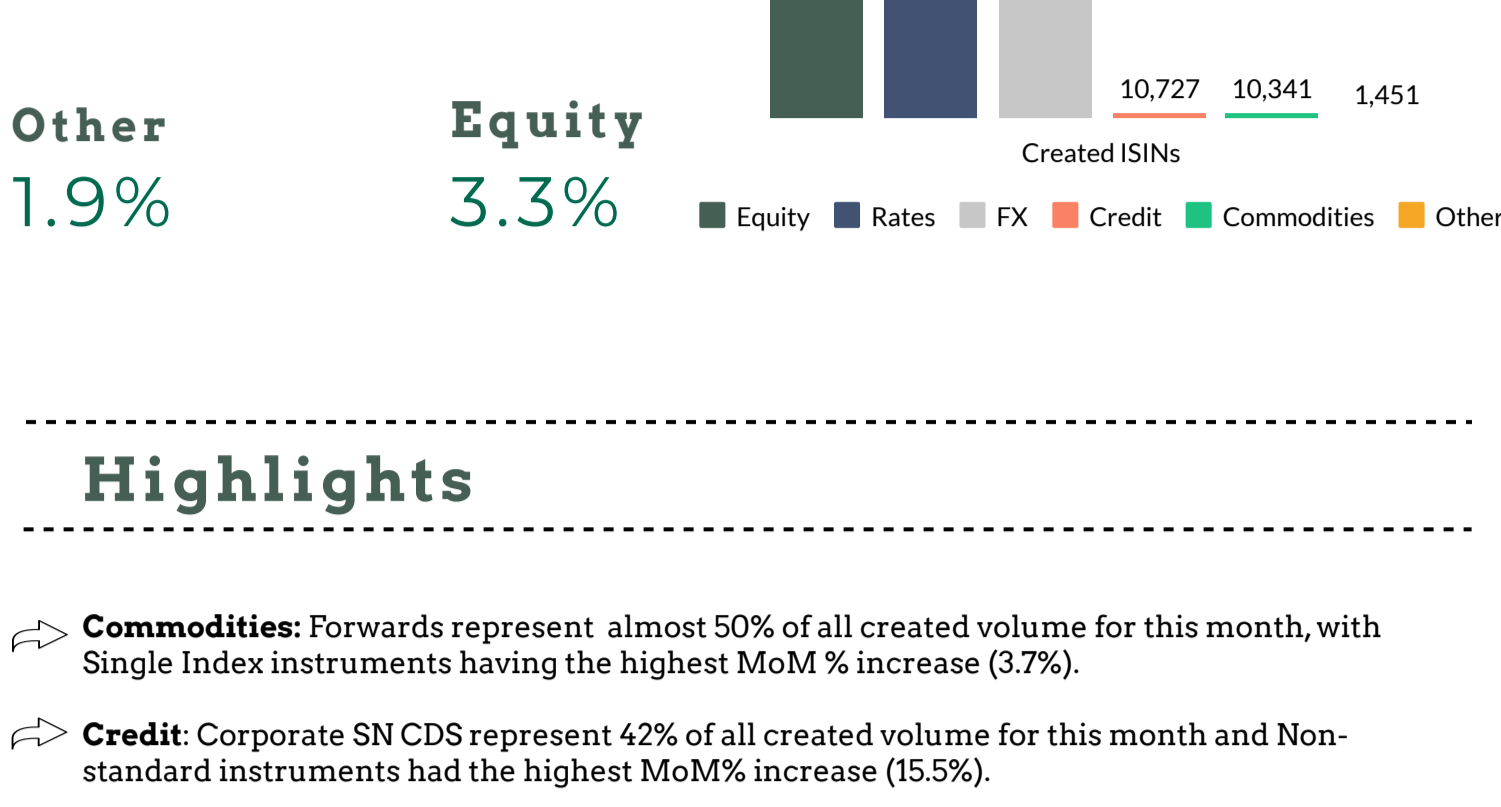
114,521,401

Total creates

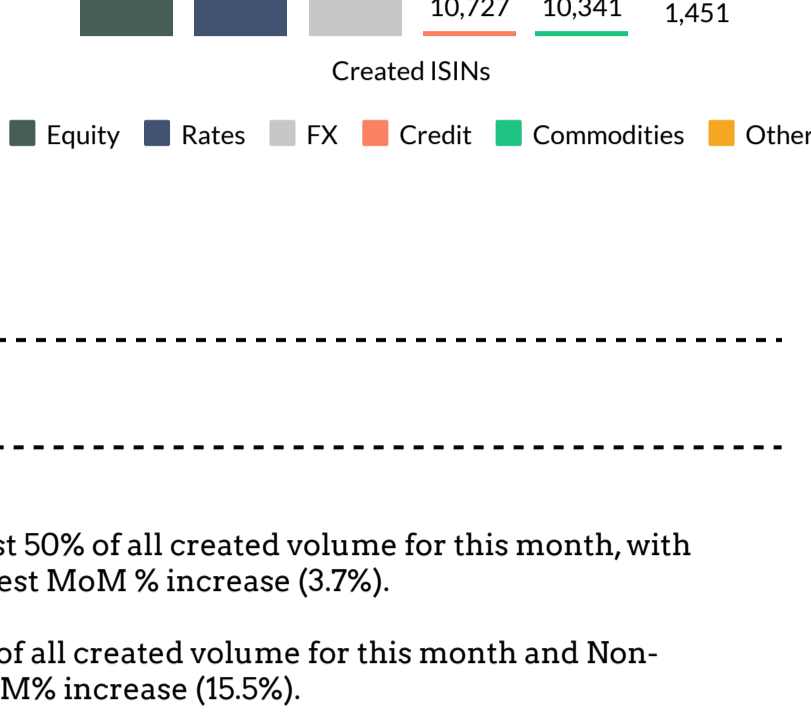
136,765,730

Total searches

Created ISINs MoM change by Asset class Oct'23 vs Sep'23



October'23 Metrics



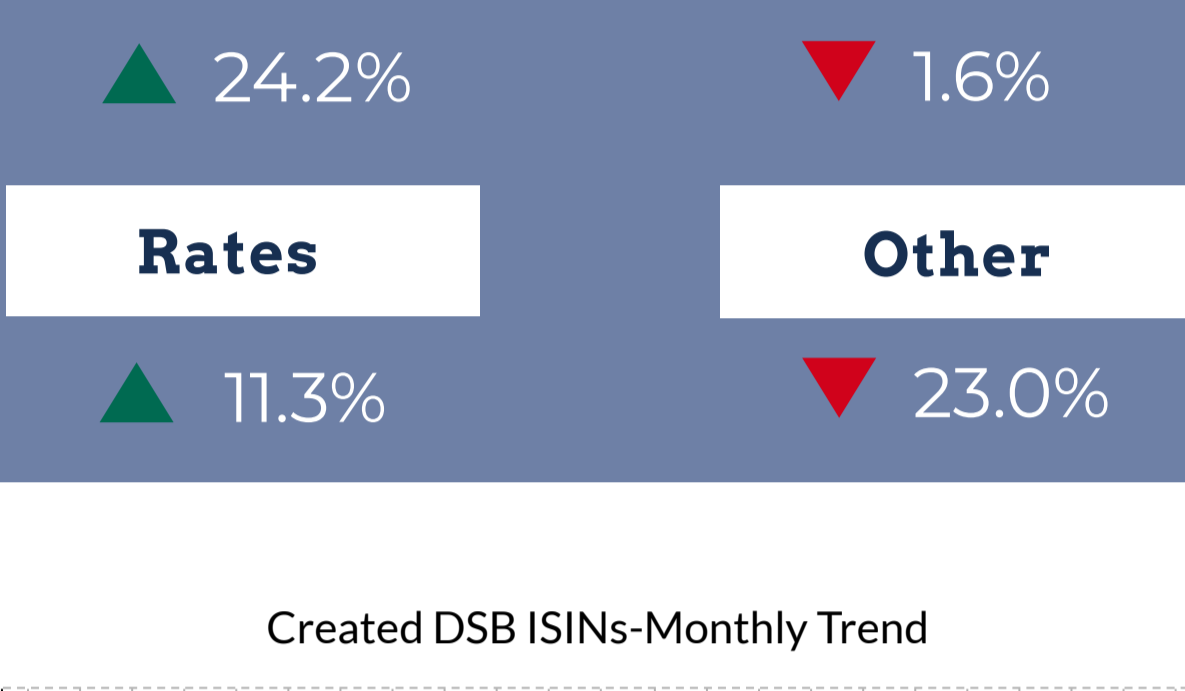
Highlights

- Commodities:** Forwards represent almost 50% of all created volume for this month, with Single Index instruments having the highest MoM % increase (3.7%).
- Credit:** Corporate SN CDS represent 42% of all created volume for this month and Non-standard instruments had the highest MoM % increase (15.5%).
- Equity:** Price Return Basic Performance Single Name instruments represent almost 53% of the total OTC Equity Derivatives created this month. Portfolio Swap Single Index instruments saw the most significant MoM % change (4.7%).
- FX:** FX Swaps represent almost 59% of this month's created OTC FX volume while Non Deliverable FX Swaps had the highest MoM % increase (4.8%).
- Rates:** Fixed Float Swaps represent almost 32% of the total Rates OTC ISINs created this month. Rates Non_Standard saw the highest % MoM increase (12.2%).
- Other:** OTC ISINs for instrument type "Other" jumped by almost 2% MoM.

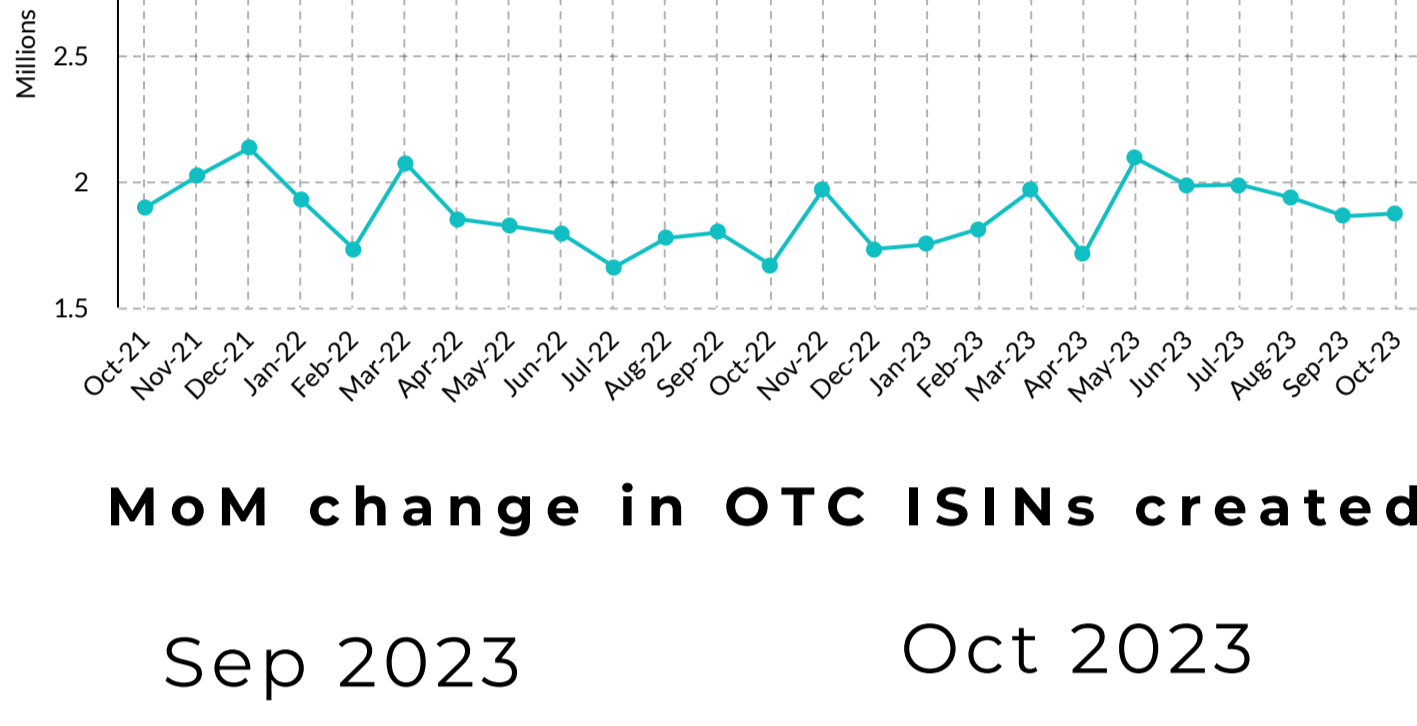
The number of searched OTC ISINs increased by 3.8% this month. The total number of search requests still exceeds the number of ISINs created for a 27th month since the launch of the DSB's OTC ISIN and CFI service.

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.

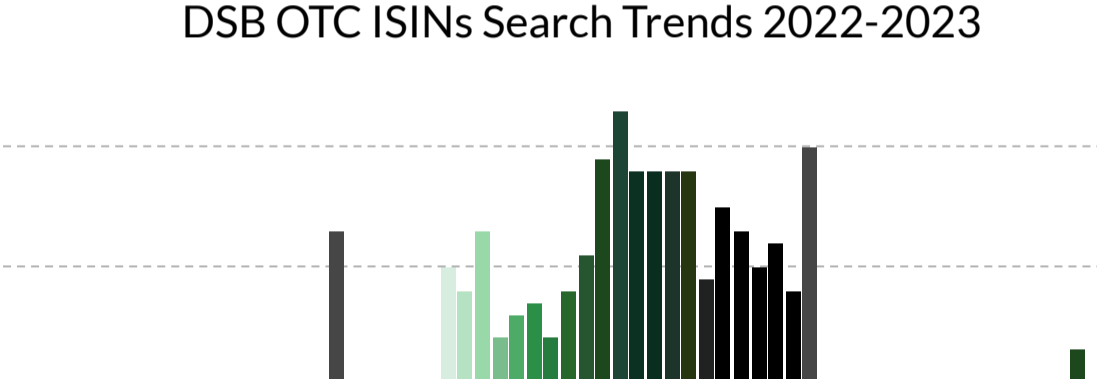
ISINs created Oct'22 VS Oct'23



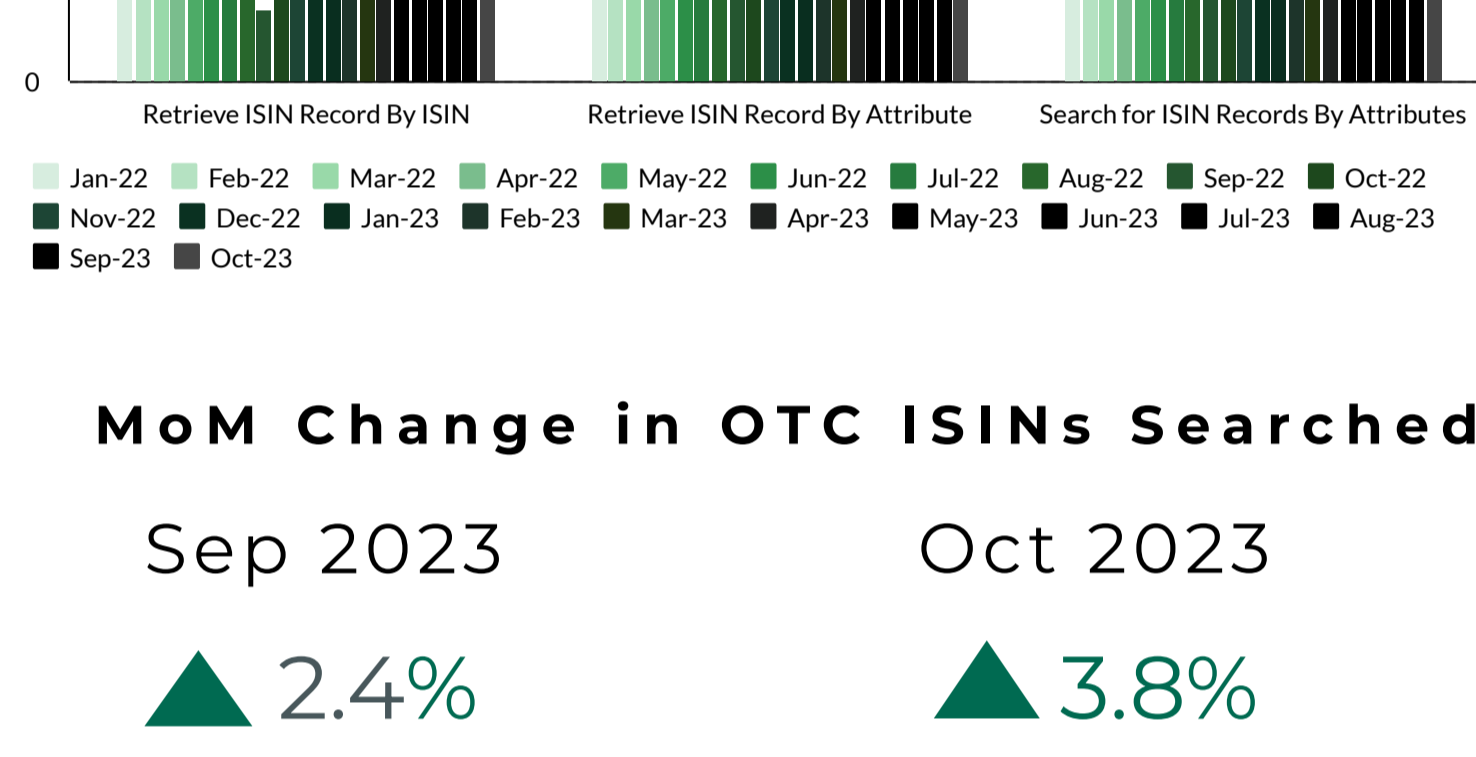
Created DSB ISINs-Monthly Trend



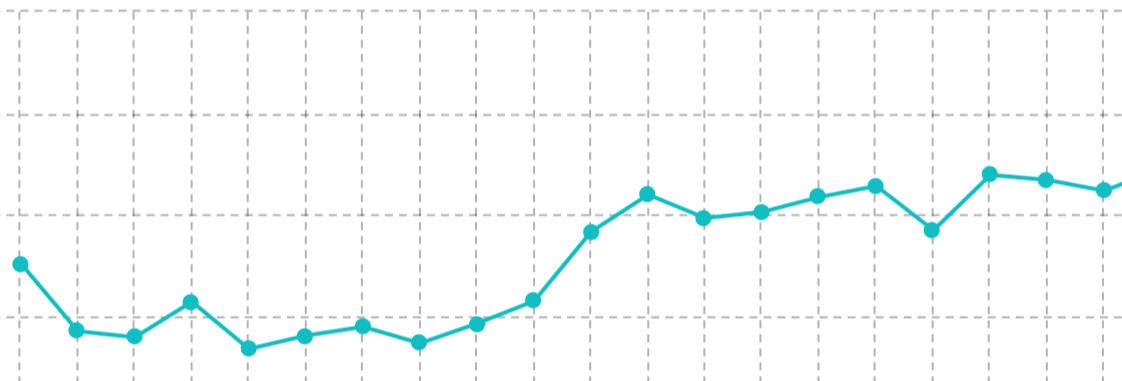
MoM change in OTC ISINs created



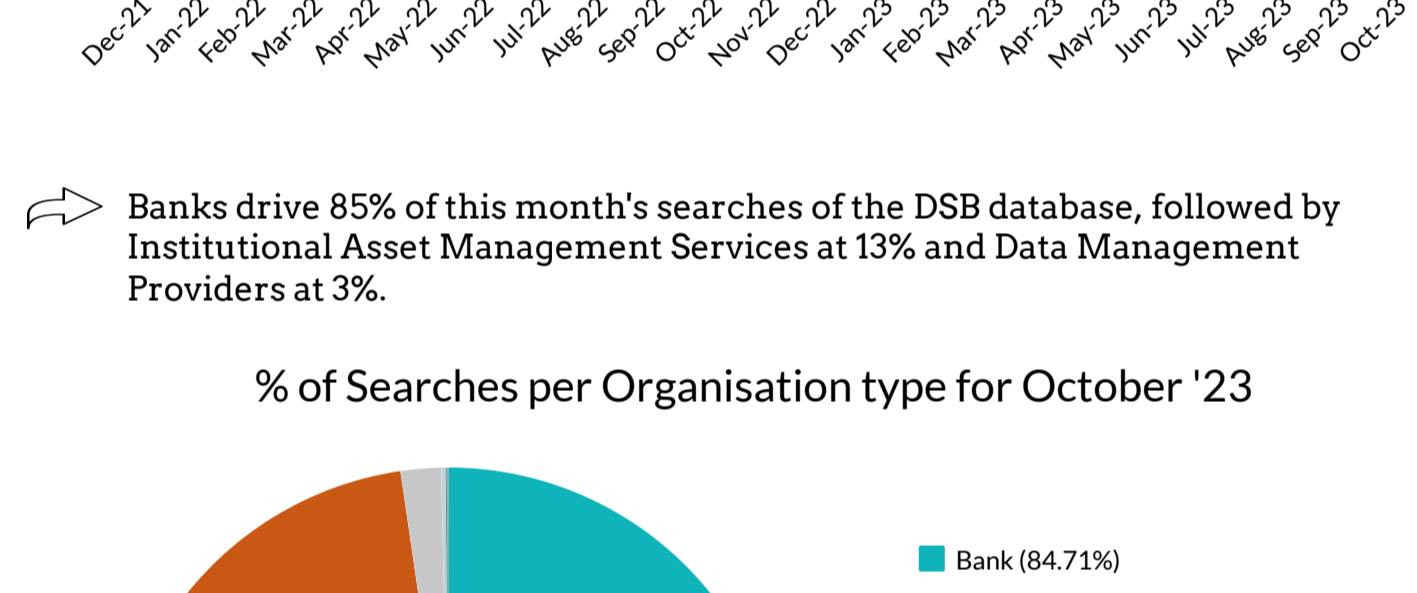
DSB OTC ISINs Search Trends 2022-2023



MoM Change in OTC ISINs Searched

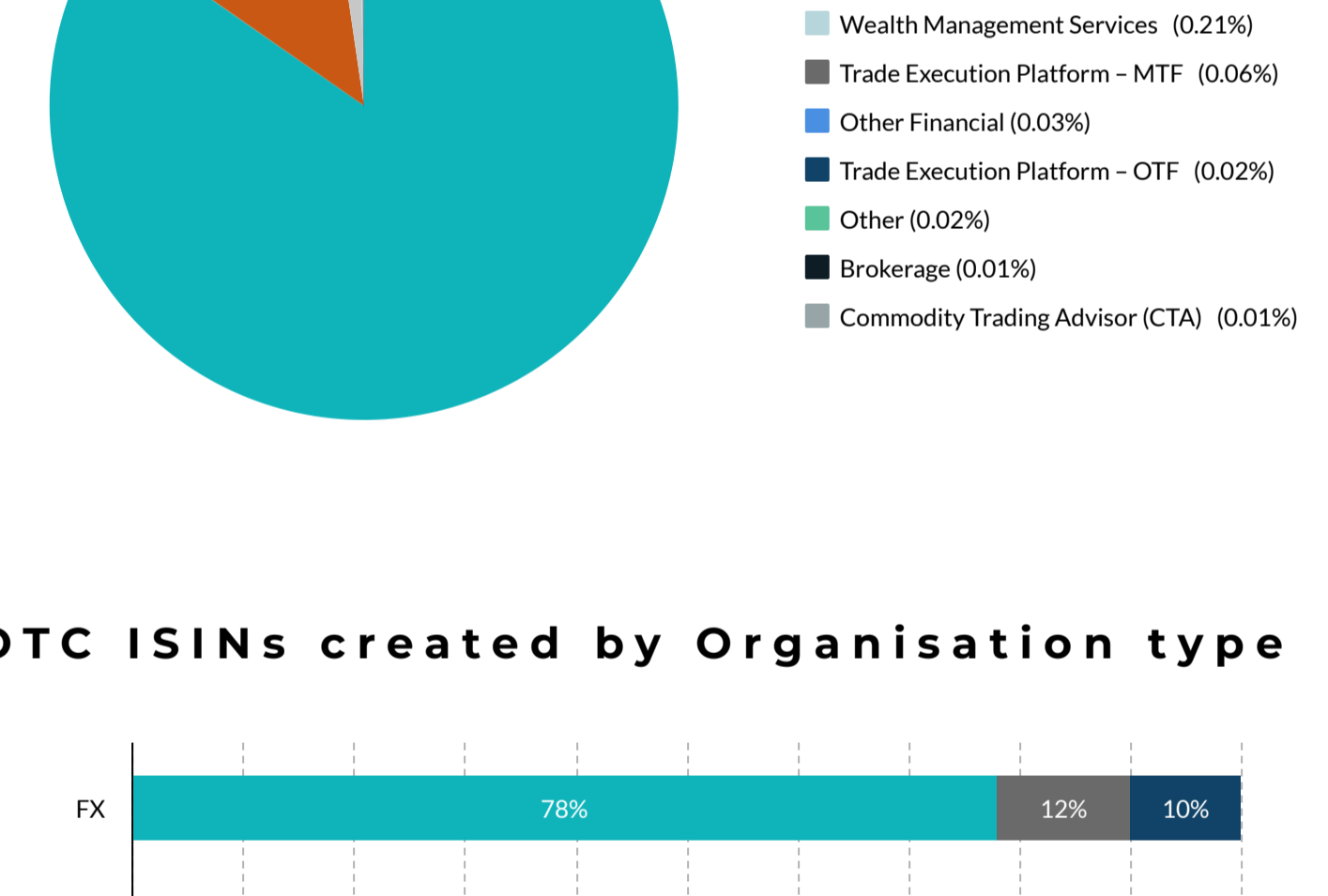


OTC ISIN Searches-Monthly Trend

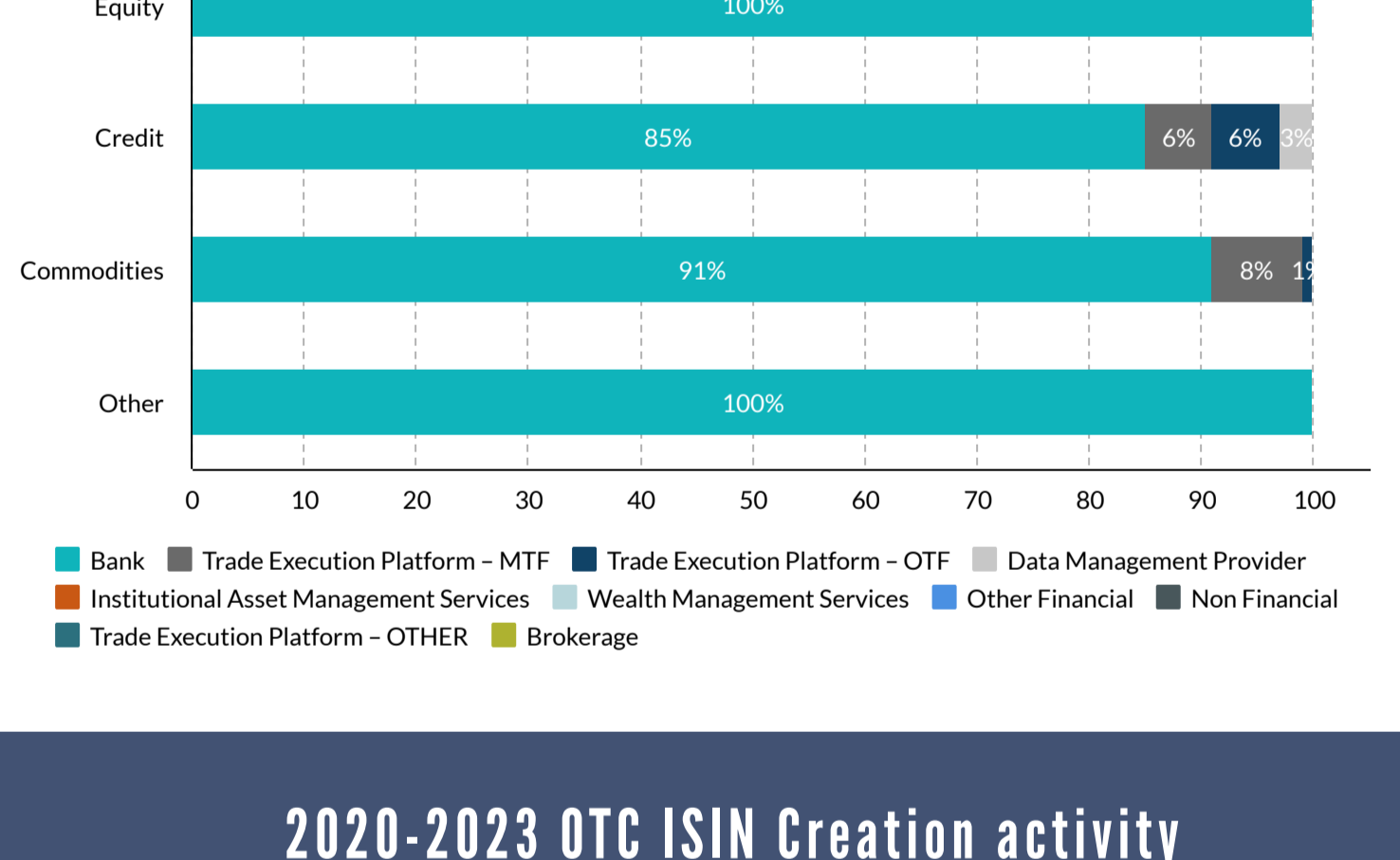


➡ Banks drive 85% of this month's searches of the DSB database, followed by Institutional Asset Management Services at 13% and Data Management Providers at 3%.

% of Searches per Organisation type for October '23

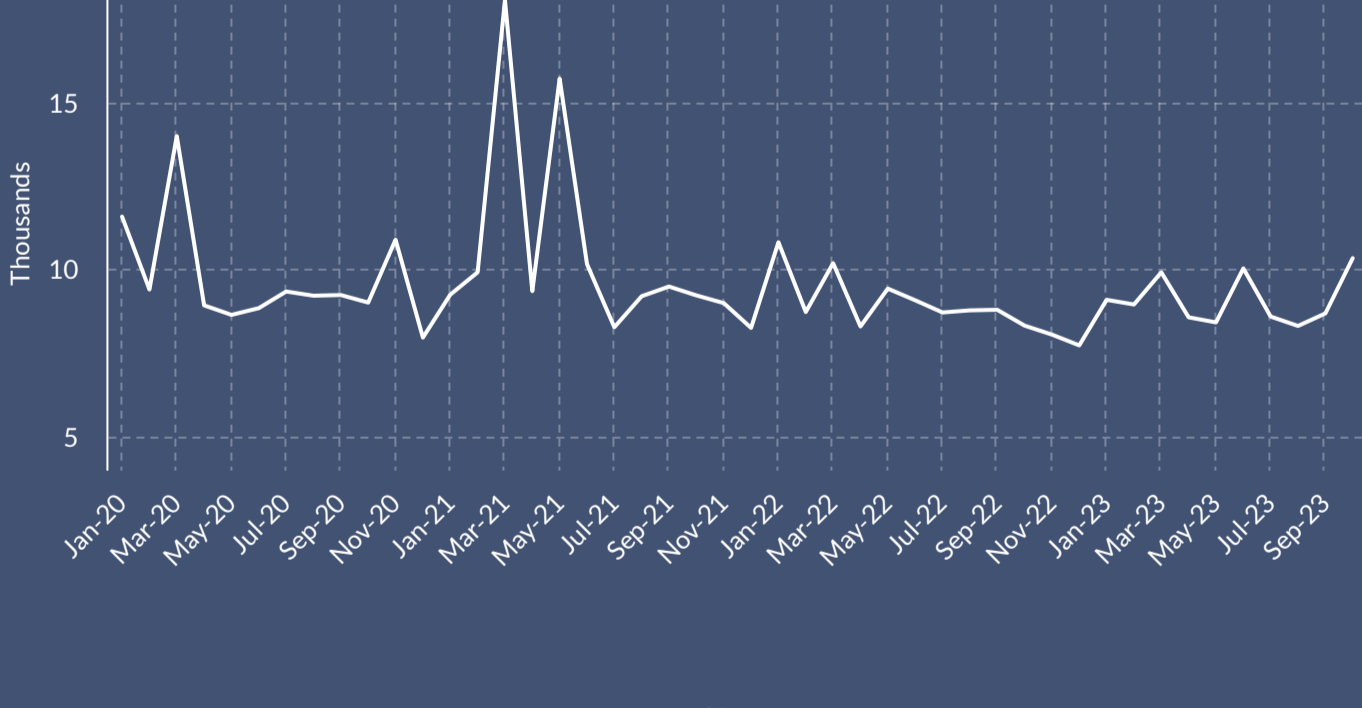


OTC ISINs created by Organisation type

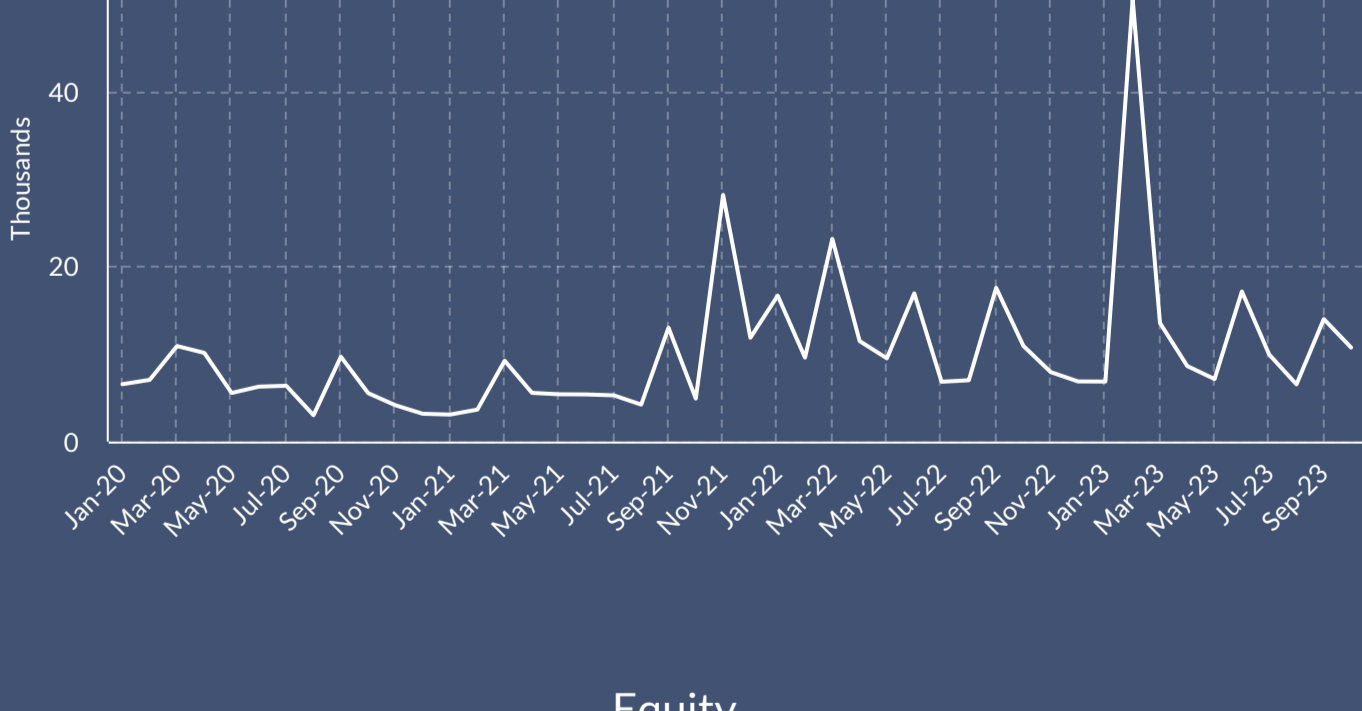


2020-2023 OTC ISIN Creation activity

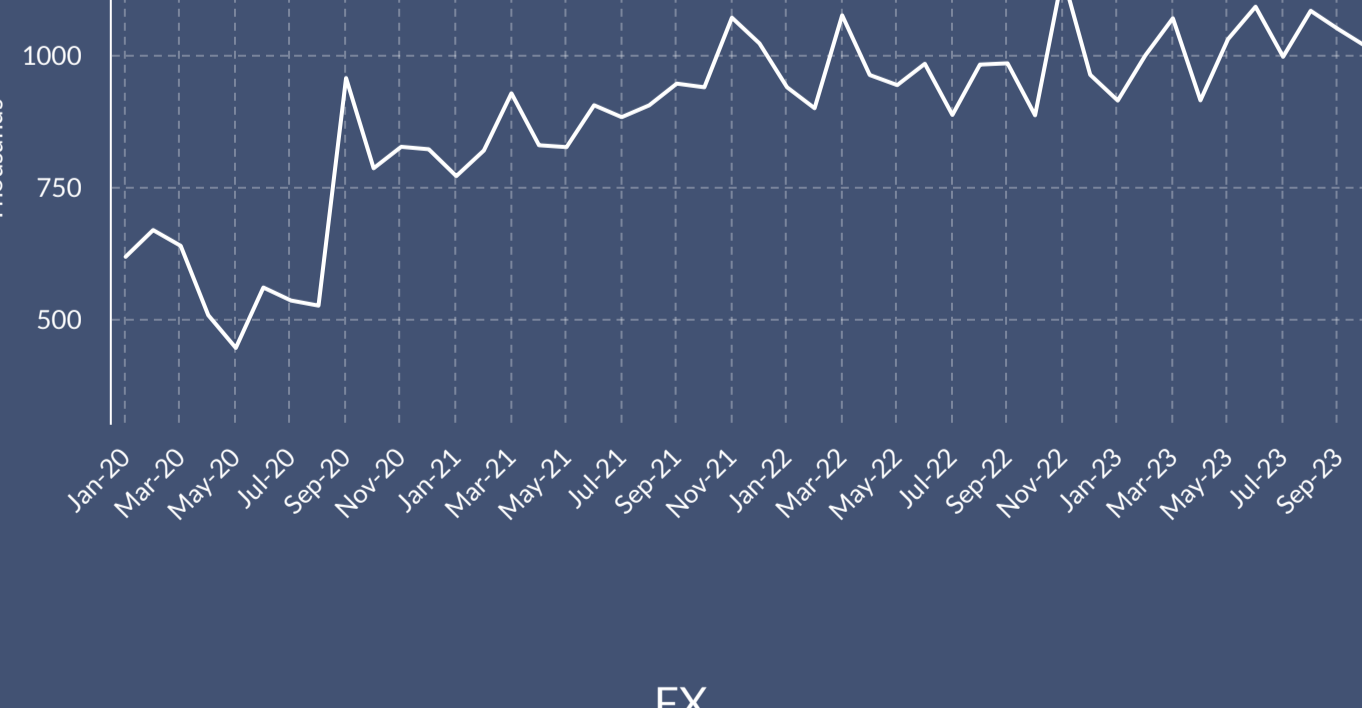
Commodities



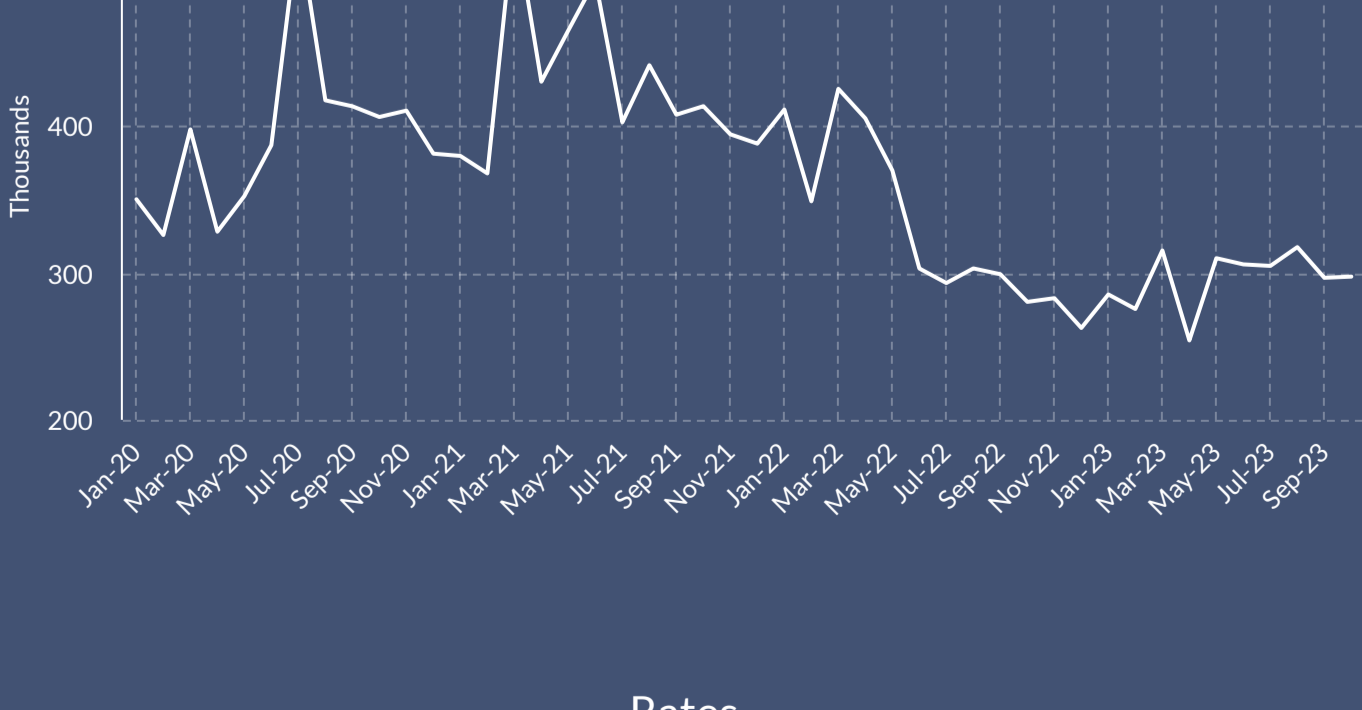
Credit



Equity



FX



Rates



Other

