STATISTICAL REPORT

December 2022

1.9%
increase in total OTC ISINs from Nov'22 to Dec'22

94,036,664
Unique ISINs created

102,892,407
Total searches

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 recognized 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 was designated by regulators in December 2018 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.

Created ISINs MoM change by asset class Dec '22 vs Nov '22

Commodities 1.1%
FX 1.1%
Credit 0.9%
Rates 2.1%
Other 9.2%
Equity 2.2%

December '22 Metrics

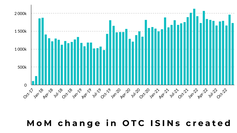
Highlights

- **Commodities**: Forwards represent almost 43% of all created volume for this month, with Multi Exotic Options having the highest MoM % increase (7.3%).
- **Credit**: Corporate SN CDS represent around 62% of all created volume for this month and ABS Swaps had the highest MoM% increase (3.6%).However, the total OTC ISINs created for this instrument remain relatively low.
- **Equity**: Price Return Basic Performance Single Name instruments represent almost 80% of the total OTC Equity Derivatives created this month. Parameter Return Dividend Basket Swaps instruments saw the most significant MoM % change (4.6%). However, the total OTC ISINs created for this instrument remain relatively low.
- **FX**: FX Swaps represent more than 70% of this month's created OTC FX volume while Non-Deliverable FX Swaps had the highest MoM % increase (2.2%).
- **Rates**: Fixed Float Swaps represent 32% of the total Rates OTC ISINs created this month. Fixed Fixed Swaps saw the highest % MoM increase (6.7%).However, the total OTC ISINs created for this instrument remain relatively low.
- **Other**: OTC ISINs for instrument type "Other" jumped by 9.2% 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 still exceeds the number of ISINs created for a eighteenth 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 Dec'21 VS Dec'22

Equity	FX
▼ 5.8%	▼ 32.4%
Commodities	**Credit**
▼ 6.3%	▼ 42.1%
Rates	**Other**
▼ 30.7%	▲ 268.5%

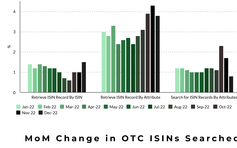
Created DSB ISINs



MoM change in OTC ISINs created

Dec 2022 ▲ 1.9%
Nov 2022 ▲ 2.2%

DSB OTC ISINs Search Trends YTD (Dec '22)



MoM Change in OTC ISINs Searched

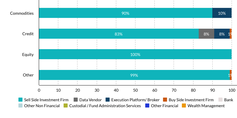
Dec 2022 ▲ 3.0%
Nov 2022 ▲ 3.3%

OTC ISIN Searches-Monthly Trend

The Sell-side drives 62.7% of this month's searches of the DSB database, followed by the Buy-side at 23.2 and Banks at 11.6%.

% of Searches per Organisation type for Dec'22

OTC ISINs created by institution type



2020-2022 OTC ISIN creation activity

Commodities

Credit

Equities

FX

Rates

Other