

DTCC SDR Public Data

Count	Name	Trade Count	Notional (incl block, \$mm)	Avg Trades/Day	Avg Volume/Day (incl block, \$mm)	Avg Trade Size (incl block, \$mm)	Cumulative Trade %	Cumulative Volume %
1	CDX.NA.IG.19.5y	10,948	\$ 573,770	232.9	\$ 12,208	\$ 52	35%	47%
2	CDX.NA.HY.19.5y	6,601	\$ 128,823	140.4	\$ 2,741	\$ 20	56%	58%
3	iTraxx Europe.18.5y	6,536	\$ 281,040	139.1	\$ 5,980	\$ 43	76%	81%
4	iTraxx Europe XOVER.18.5y	4,657	\$ 73,085	99.1	\$ 1,555	\$ 16	91%	87%
5	CDX.NA.IG.9.10y	408	\$ 29,831	8.7	\$ 635	\$ 73	92%	89%
6	CDX.NA.IG.9.7y	309	\$ 25,691	6.6	\$ 547	\$ 83	93%	91%
7	CDX.NA.HY.18.5y	292	\$ 8,693	6.2	\$ 185	\$ 30	94%	92%
8	CDX.NA.IG.18.5y	244	\$ 12,880	5.2	\$ 274	\$ 53	95%	93%
9	iTraxx Europe.9.10y	236	\$ 15,422	5.0	\$ 328	\$ 65	96%	94%
10	CDX.NA.IG.19.10y	182	\$ 9,497	3.9	\$ 202	\$ 52	96%	95%
11	CDX.NA.HY.17.5y	180	\$ 5,759	3.8	\$ 123	\$ 32	97%	96%
12	iTraxx Europe XOVER.17.5y	97	\$ 2,212	2.1	\$ 47	\$ 23	97%	96%
13	iTraxx Europe.18.10y	88	\$ 3,707	1.9	\$ 79	\$ 42	97%	96%
14	CDX.NA.IG.17.5y	70	\$ 4,372	1.5	\$ 93	\$ 62	98%	96%
15	CDX.NA.HY.15.5y	67	\$ 4,179	1.4	\$ 89	\$ 62	98%	97%
16	CDX.NA.IG.15.5y	66	\$ 5,508	1.4	\$ 117	\$ 83	98%	97%
17	iTraxx Europe.17.5y	64	\$ 3,120	1.4	\$ 66	\$ 49	98%	97%
18	CDX.NA.HY.11.5y	42	\$ 3,740	0.9	\$ 80	\$ 89	98%	98%
19	CDX.NA.IG.19.1y	41	\$ 882	0.9	\$ 19	\$ 22	99%	98%
20	CDX.NA.HY.14.5y	38	\$ 2,484	0.8	\$ 53	\$ 65	99%	98%
21	CDX.NA.HY.16.5y	36	\$ 2,032	0.8	\$ 43	\$ 56	99%	98%
22	iTraxx Europe.15.5y	36	\$ 1,523	0.8	\$ 32	\$ 42	99%	98%
23	CDX.NA.IG.19.7y	31	\$ 2,246	0.7	\$ 48	\$ 72	99%	98%
24	CDX.NA.IG.16.5y	30	\$ 1,890	0.6	\$ 40	\$ 63	99%	99%
25	CDX.NA.IG.19.3y	25	\$ 1,486	0.5	\$ 32	\$ 59	99%	99%
26	iTraxx Europe HVOL.18.5y	22	\$ 469	0.5	\$ 10	\$ 21	99%	99%
27	CDX.NA.HY.13.5y	20	\$ 1,085	0.4	\$ 23	\$ 54	99%	99%
28	CDX.NA.IG.8.10y	18	\$ 1,660	0.4	\$ 35	\$ 92	99%	99%
29	iTraxx Europe.18.3y	18	\$ 1,337	0.4	\$ 28	\$ 74	99%	99%
30	iTraxx Europe.16.5y	16	\$ 732	0.3	\$ 16	\$ 46	99%	99%
31	iTraxx Europe XOVER.16.5y	12	\$ 259	0.3	\$ 6	\$ 22	99%	99%
32	CDX.NA.IG.8.7y	11	\$ 1,020	0.2	\$ 22	\$ 93	100%	99%
33	iTraxx Europe.15.10y	10	\$ 555	0.2	\$ 12	\$ 56	100%	99%
34	CDX.NA.IG.16.3y	10	\$ 646	0.2	\$ 14	\$ 65	100%	99%
35	iTraxx Europe XOVER.15.5y	10	\$ 302	0.2	\$ 6	\$ 30	100%	99%
36	CDX.NA.IG.11.5y	8	\$ 289	0.2	\$ 6	\$ 36	100%	99%
37	CDX.NA.IG.13.5y	8	\$ 725	0.2	\$ 15	\$ 91	100%	99%
38	CDX.NA.IG.14.5y	8	\$ 712	0.2	\$ 15	\$ 89	100%	100%
39	iTraxx Europe.12.5y	8	\$ 635	0.2	\$ 14	\$ 79	100%	100%
40	iTraxx Europe.13.5y	8	\$ 569	0.2	\$ 12	\$ 71	100%	100%
41	CDX.NA.IG.18.10y	7	\$ 439	0.1	\$ 9	\$ 63	100%	100%
42	iTraxx Europe.7.10y	7	\$ 549	0.1	\$ 12	\$ 78	100%	100%
43	CDX.NA.HY.12.5y	6	\$ 509	0.1	\$ 11	\$ 85	100%	100%
44	CDX.NA.IG.10.7y	6	\$ 330	0.1	\$ 7	\$ 55	100%	100%
45	CDX.NA.IG.13.10y	5	\$ 322	0.1	\$ 7	\$ 64	100%	100%
46	CDX.NA.IG.15.7y	5	\$ 468	0.1	\$ 10	\$ 94	100%	100%
47	CDX.NA.IG.17.3y	4	\$ 115	0.1	\$ 2	\$ 29	100%	100%
48	iTraxx Europe XOVER.12.5y	4	\$ 52	0.1	\$ 1	\$ 13	100%	100%
49	iTraxx Europe.10.5y	4	\$ 389	0.1	\$ 8	\$ 97	100%	100%
50	CDX.NA.IG.15.10y	3	\$ 300	0.1	\$ 6	\$ 100	100%	100%
51	iTraxx Europe.17.10y	3	\$ 202	0.1	\$ 4	\$ 67	100%	100%
52	iTraxx Europe XOVER.14.5y	3	\$ 16	0.1	\$ 0	\$ 5	100%	100%
53	CDX.NA.IG.10.10y	2	\$ 6	0.0	\$ 0	\$ 3	100%	100%
54	CDX.NA.IG.11.10y	2	\$ 45	0.0	\$ 1	\$ 22	100%	100%
55	CDX.NA.IG.12.10y	2	\$ 100	0.0	\$ 2	\$ 50	100%	100%
56	iTraxx Europe.10.10y	2	\$ 34	0.0	\$ 1	\$ 17	100%	100%
57	iTraxx Europe.13.10y	2	\$ 30	0.0	\$ 1	\$ 15	100%	100%
58	iTraxx Europe.14.10y	2	\$ 17	0.0	\$ 0	\$ 8	100%	100%
59	iTraxx Europe.16.10y	2	\$ 90	0.0	\$ 2	\$ 45	100%	100%
60	iTraxx Europe HVOL.15.5y	2	\$ 8	0.0	\$ 0	\$ 4	100%	100%
61	iTraxx Europe HVOL.17.5y	2	\$ 2	0.0	\$ 0	\$ 1	100%	100%
62	CDX.NA.IG.11.7y	2	\$ 200	0.0	\$ 4	\$ 100	100%	100%
63	iTraxx Europe.11.10y	1	\$ 33	0.0	\$ 1	\$ 33	100%	100%
64	iTraxx Europe.12.10y	1	\$ 18	0.0	\$ 0	\$ 18	100%	100%
65	iTraxx Europe.8.10y	1	\$ 96	0.0	\$ 2	\$ 96	100%	100%
66	CDX.NA.IG.15.3y	1	\$ 100	0.0	\$ 2	\$ 100	100%	100%
67	iTraxx Europe HVOL.16.5y	1	\$ 14	0.0	\$ 0	\$ 14	100%	100%
	18 OTHERS	0	\$ -	0.0	\$ -	\$ -	100%	100%

Data collected from public information in the DDTCC SDR from Jan. 1 through March 11, 2013.

Cumulative Percentage Trade Count and Volume

