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The following data is compiled from DTCC's real time IRS SDR, capturing trading activity from January 1, 2013 through March 26, 2013. These charts *do not* take into account swap activity that has not been publicly reported by the DTCC SDR during the given term.

- Chart #1 reflects Interest Rate transactions by currency. Cross-Currency Swaps are excluded from the data set. 38 currency pairs are listed.
- Chart #2 reflects USD Interest Rate transactions by product type. 10 product types are listed.
- Chart #3 reflects transactions in USD Interest Rate Swaps by tenor from 0 to 50 years. The "% 'Round' Trades" column shows the percentage of trades in each tenor bucket that are scheduled to terminate within 3 weeks of that full number of years.

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All data is based on publically reported SDR data.

Interest Rate Trades by Currency

Trades from 01Jan13 to 26Mar13. Excludes cross-currency swaps.

Currency	USD Notional ($bn)	# Trades	% Block Trades
USD	7,020.2	99,550	31.0%
EUR	3,119.9	33,930	38.8%
GBP	984.6	14,316	20.8%
JPY	544.1	9,857	20.9%
AUD	420.4	4,741	28.6%
MXN	325.3	10,628	3.3%
CAD	311.3	4,115	28.8%
BRL	247.0	6,483	6.7%
ZAR	97.6	1,682	12.5%
PLN	97.3	1,674	9.9%
INR	69.1	1,556	3.4%
CHF	62.5	1,544	8.5%
KRW	60.0	1,446	9.5%
HUF	47.6	761	7.8%
SEK	46.0	648	18.2%
NZD	37.4	627	13.9%
THB	35.2	936	2.4%
SGD	24.2	619	5.2%
CNY	24.2	1,146	0.5%
ILS	22.8	580	5.9%
MYR	19.6	615	2.9%
NOK	15.4	819	4.3%
HKD	13.9	389	3.3%
CLP	11.4	584	0.2%
CZK	8.1	375	1.3%
TWD	6.9	367	1.9%
COP	5.2	279	1.8%
SAR	4.1	72	12.5%
AED	2.7	46	6.5%
RUB	1.8	119	0.8%
DKK	1.2	32	0.0%
TRY	1.0	39	5.1%
NGN	0.1	6	0.0%
IDR	0.1	3	0.0%
PEN	0.0	5	0.0%
PHP	0.0	1	0.0%
CLF	-	12	8.3%
UGX	-	1	0.0%

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USD Interest Rate Trades by Product Type

Trades from 01Jan13 to 26Mar13. USD trades only.

Product Type	USD Notional ($bn)	# Trades	% Block Trades
FRA	2,952.2	16,882	49.6%
IR Swap	2,698.3	61,859	22.7%
IR Swaption	541.4	10,865	41.7%
IR Basis Swap	251.0	2,529	62.0%
IR OIS Swap	241.3	1,670	66.0%
IR Exotic	200.0	3,591	21.7%
IR CapFloor	92.3	1,043	31.1%
Inflation Swap	21.4	615	6.5%
Bond Option	15.6	250	11.2%
IR Swap Fixed Fixed	6.8	246	17.9%

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USD Interest Rate Swap Trades by Tenor (Rounded)
Trades from 01Jan13 to 26Mar13. USD IR Swap trades only.

"Round" trade is defined as a trade whose unrounded tenor is within 3 weeks of a full number of years.

Tenor (years)	USD Notional ($bn)	# Trades	% Block Trades	% "Round" Trades
0	49.0	1,327	8.4%	65.2%
1	199.7	2,559	35.2%	73.6%
2	322.9	4,055	28.4%	75.6%
3	204.9	3,507	39.4%	76.8%
4	169.1	3,208	35.4%	43.0%
5	589.6	12,281	31.4%	87.1%
6	45.9	965	29.2%	61.0%
7	213.6	4,775	24.0%	68.6%
8	39.8	1,065	23.0%	48.2%
9	52.1	1,228	24.9%	48.9%
10	572.1	16,244	15.3%	88.9%
11	3.7	111	27.0%	27.9%
12	15.8	382	32.2%	81.9%
13	2.1	58	27.6%	24.1%
14	2.9	94	10.6%	22.3%
15	31.3	1,102	15.5%	83.4%
16	1.8	85	11.8%	3.5%
17	1.5	61	13.1%	26.2%
18	1.4	65	10.8%	18.5%
19	2.8	111	15.3%	6.3%
20	24.8	821	16.3%	87.2%
21	1.3	41	22.0%	7.3%
22	1.7	55	18.2%	21.8%
23	1.2	42	14.3%	26.2%
24	1.2	41	14.6%	4.9%
25	11.3	515	12.4%	61.6%
26	1.7	63	17.5%	7.9%
27	1.5	72	16.7%	15.3%
28	2.8	105	18.1%	10.5%
29	4.8	211	12.3%	13.7%
30	120.7	6,502	5.0%	89.1%
31	0.3	12	8.3%	8.3%
32	0.0	2	0.0%	50.0%
33	0.0	1	0.0%	0.0%
34	0.1	7	14.3%	0.0%
35	0.9	14	50.0%	78.6%
36	0.1	2	50.0%	0.0%
40	1.4	52	15.4%	100.0%
45	0.0	1	0.0%	100.0%
49	0.0	1	0.0%	0.0%
50	0.3	13	7.7%	92.3%