

NEWS RELEASE For Immediate Release

ISDA Launches SwapsInfo Website

NEW YORK, February 6, 2014 – The International Swaps and Derivatives Association, Inc. (ISDA) today announced the launch of ISDA SwapsInfo (<u>www.swapsinfo.org</u>).

ISDA SwapsInfo aims to enhance transparency in the over-the-counter (OTC) derivatives markets by pulling together in one place a wealth of publicly available data on interest rate derivatives (IRD) and credit default swaps (CDS). The data is available in a consistent format and the resulting consolidated time series are easy to download and analyze.

The website allows for the transformation of the following data into interactive charts:

For IRD:

- Daily volume-weighted average IRD prices (for select products) and trading volumes, measured by notionals and trade count, as of January 2013.
- Weekly notional outstanding and trade count for a range of IRD products since 2012.

For CDS:

- Daily volume-weighted average CDS prices (for select products) and trading volumes, measured by notionals and trade count, as of January 2013.
- Weekly market risk activity, measured by notional outstanding and trade count, for CDS single names and indices since 2010.
- Weekly gross and net notional outstanding and trade count for CDS single names and indices since 2008.

Click here to view ISDA SwapsInfo Screenshots

In addition, ISDA SwapsInfo includes a Monthly Market Commentary in which the Association analyzes the data on the website to highlight key trends in the OTC derivatives markets.

ISDA SwapsInfo uses publicly reported price and transaction data on IRD and CDS from the <u>Depository Trust & Clearing Corporation's (DTCC) swap data repository (SDR) service</u> <u>operated by DTCC Data Repository (US) LLC</u>. Market risk activity and notional outstanding on CDS is displayed from the <u>Trade Information Warehouse service operated by DTCC Derivatives</u> <u>Repository (UK) Limited</u> and IRD notional outstanding from the <u>OTC Derivatives Regulators'</u> <u>Forum (ODRF) reporting service operated by DTCC Derivatives Repository (UK) Limited</u>.

ISDA plans to continually review and enhance the website in the future. This may include providing other price, notional and trade count information, as well as data on other asset classes and from other repositories or trade reporting venues for the OTC derivatives markets. For questions or suggestions about ISDA SwapsInfo, please contact ISDA at swapsinfo@isda.org.

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About ISDA

Since 1985, ISDA has worked to make the global over-the-counter (OTC) derivatives markets safer and more efficient. Today, ISDA has over 800 member institutions from 62 countries. These members include a broad range of OTC derivatives market participants including corporations, investment managers, government and supranational entities, insurance companies, energy and commodities firms, and international and regional banks. In addition to market participants, members also include key components of the derivatives market infrastructure including exchanges, clearinghouses and repositories, as well as law firms, accounting firms and other service providers. Information about ISDA and its activities is available on the Association's web site: www.isda.org.

ISDA® is a registered trademark of the International Swaps and Derivatives Association, Inc.

ISDA SwapsInfo <u>www.swapsinfo.org</u> Sample Screenshots



Interest Rate Derivatives: Price/Transaction Data

This chart shows daily volume-weighted average price and trading volume, measured by notionals and trade count, for USD, 5-year fixed-floating interest rate swaps. Similar data is available for other IRD products.



Credit Default Swaps: Market Risk Activity

This chart shows weekly market risk activity, measured by notional outstanding and trade count, for both CDS single names and indices. Similar data is available for individual CDS single name and index reference entities.