2014 Interest Rate Derivatives - Global Top Tier - Market Trends

April 11, 2015

Executive Summary:

This report provides detailed information on Interest Rate Derivatives according to investors across the globe, including helpful benchmark data such as:

- Notional principal trading volume by product
- Product usage rates
- Average number of dealers used & concentration of business with dealers used

Graphic slides include:

- Trading Volume By Product - Users
- Trading Volume By Type of Institution - Users
- Trading Volume By Region - Users
- Demand for Interest Rate Derivative Products, Part 1 - Users
- Demand for Interest Rate Derivative Products, Part 2 - Users
- Average Number of Dealers Used - Users
- Concentration of Business - Users
- Derivatives Volume Allocation - Users
- Dealer Selection Criteria - Users
- Use of Credit Support Annexes - Users
- Current and Expected Reasons for Use of Strategic Derivatives - Users
- Impact of Regulatory Changes on Derivatives Use - Users
- Offset Cost of Capital Under Basel III - Users
- Dealer Selection Criteria - Users & Non-Users
- Use of Credit Support Annexes - Users & Non-Users
- Current and Expected Reasons for Use of Strategic Derivatives - Users & Non-Users
- Impact of Regulatory Changes on Derivatives Use - Users & Non-Users
- Offset Cost of Capital Under Basel III - Users & Non-Users
- Anticipate Using Interest Rate Derivatives in the Next 12 Months - Non-Users
- Dealer Selection Criteria - Non-Users
- Use of Credit Support Annexes - Non-Users
- Current and Expected Reasons for Use of Strategic Derivatives - Non-Users
- Impact of Regulatory Changes on Derivatives Use - Non-Users
- Offset Cost of Capital Under Basel III - Non-Users

Methodology:

Research is based on in-person and telephone interviews with 369 respondents between September through November, 2014.



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