



SEPTEMBER 30, 2010 FOR IMMEDIATE RELEASE

TriOptima announces Interest Rate Trade Reporting Repository figures for August 2010 and a move to weekly reporting

[TriOptima](#), the OTC derivatives market infrastructure provider, today announces that the total notional amounts outstanding for all interest rate derivative transactions reported by the G-14 financial institutions to the Global Interest Rate Trade Repository (IR TRR) as of August 31, 2010 was \$464.59 trillion.

Beginning October 8, 2010 the IR TRR reports will be available to the public weekly with a two-week reporting lag. Data for close of business September 24, 2010 will be posted on October 8, 2010 and then weekly going forward.

"The move to weekly public reporting of interest rate swap data is another initiative that the industry has taken to improve market transparency," said Peter Fokes, Vice President of Market Initiatives and Business Architecture at Deutsche Bank. "We continue to work with the regulatory community to achieve the goals laid out in legislation even prior to final adoption."

The full report can be accessed at the Global OTC Derivatives Interest Rate Trade Reporting Repository (IR TRR) webpage: <http://www.trioptima.com/irtrr>

Notes to editors

The Global OTC Derivatives Interest Rate Trade Reporting Repository (IR TRR)

A key piece of industry infrastructure, the IR TRR collects transaction data on interest rate derivatives from market participants and provides regulators with monthly reports summarizing outstanding trade volumes and gross notionals as well as currency breakdowns and maturity profiles by product type. The IR TRR Governance Committee, composed of market participants representing the buy and the sell side, guides development of the repository

The IR TRR holds information for the full range of both cleared and non-cleared OTC derivative interest rate transactions including caps/floors, forward rate agreements, options, swaps, swaptions and cross currency swaps.

TriOptima was selected by representatives from sell side and buy side institutions comprising ISDA's Rates Steering Committee to provide the IR TRR in October 2009 and has, since April 2010, made aggregate market information available to the public on a monthly basis.

G-14

The G-14 financial institutions include: Bank of America-Merrill Lynch, Barclays Capital, BNP Paribas, Citi, Credit Suisse, Deutsche Bank AG, Goldman Sachs & Co, HSBC Group, J.P. Morgan, Morgan Stanley, The Royal Bank of Scotland Group, Societe Generale, UBS AG, Wells Fargo Bank, N.A.

About TriOptima

TriOptima, an ICAP Group company, is the award-winning provider of OTC derivatives infrastructure services including triReduce, triResolve, and the Global OTC Derivatives Interest Rate Trade Reporting Repository (IR TRR).

triReduce, the portfolio compression service for OTC derivative dealers, pioneers technology that eliminates risk and reduces operational and capital costs. Serving over 150 bank and non-bank subscribers worldwide including the major local and global dealers in derivatives, triReduce is a critical tool for maintaining post trade processing efficiency. triReduce offers compression cycles in single name and index CDS swaps worldwide, IRS swaps in 23 currencies and a range of energy derivatives.

triResolve is a network community service for proactive portfolio reconciliation of OTC derivative portfolios. Used by global dealers, regional banks and buy-side firms, triResolve currently handles 5.5 million trades representing over 75% of all non-cleared OTC derivative transactions globally. The service benefits trade control, settlement, documentation, collateral and counterparty credit risk functions. Web-based, interactive, with advanced matching and reporting capabilities, the triResolve service reconciles all OTC derivative products, from plain vanilla to complex structures.

TriOptima maintains offices in London, New York, Singapore, Stockholm, and Tokyo.
<http://www.trioptima.com>

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