

Interest Rate Trade Repository Report

Total trade inventory - all submitting institutions

Data as of close of business: 2012-01-13

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Appendix A : Submitting Institutions

List of Counterparty Types

CCP - Any Interest Rate trade cleared through a central counterparty

G14 Dealer - A counterparty in the following list

- Barclays Capital.
- BNP Paribas
- Bank of America-Merrill Lynch
- 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.

Non-G14 Dealer - All other counterparties

I. Summary by Counterparty Type

Table I. Overall Trade Summary by Counterparty Type

Table I. Overall Trade Summary by Counterparty Type

Counterparty Type	Gross Notional (BUSD Eqv.)	Gross Notional (%)	Trade Count	Trade Count (%)
CCP	254,275	51%	1,786,479	42%
G14 Dealer	89,284	18%	671,126	16%
Non-G14 Dealer	157,902	31%	1,842,754	43%
Grand Total	501,461		4,300,359	

II. Summary by Product Type

Table II a. Overall Trade Summary by Product Type

Table II b. Trade Summary by Product Type - CCP

Table II c. Trade Summary by Product Type - G14 Dealer

Table II d. Trade Summary by Product Type - Non-G14 Dealer

Table II a. Overall Trade Summary by Product Type

Product Type	Gross Notional (BUSD Eqv.)	Gross Notional (%)	Trade Count	Trade Count (%)
CC - Swap	9,581	2%	144,544	3%
CC - Swap Exotic	1,123	0%	11,135	0%
IR - Basis Swap	25,278	5%	112,471	3%
IR - Callable Swap	290	0%	7,923	0%
IR - Cap/Floor	11,831	2%	75,135	2%
IR - Debt Option	669	0%	4,459	0%
IR - FRA	54,211	11%	165,269	4%
IR - Inflation Swap	2,279	0%	68,279	2%
IR - OIS	49,827	10%	108,904	3%
IR - Option Exotic	1,202	0%	14,300	0%
IR - Swap	308,178	61%	3,306,250	77%
IR - Swap Exotic	4,227	1%	56,317	1%
IR - Swaption	32,763	7%	225,373	5%
Grand Total	501,461		4,300,359	

Table II b. Trade Summary by Product Type - CCP

Product Type	Gross Notional (BUSD Eqv.)	Gross Notional (%)	Trade Count	Trade Count (%)
IR - Basis Swap	8,323	3%	18,677	1%
IR - FRA	5,406	2%	13,011	1%
IR - OIS	34,722	14%	29,894	2%
IR - Swap	205,823	81%	1,724,897	97%
Grand Total	254,275		1,786,479	

Table II c. Trade Summary by Product Type - G14 Dealer

Product Type	Gross Notional (BUSD Eqv.)	Gross Notional (%)	Trade Count	Trade Count (%)
CC - Swap	3,553	4%	47,655	7%
CC - Swap Exotic	233	0%	1,487	0%
IR - Basis Swap	7,631	9%	36,944	6%
IR - Callable Swap	56	0%	776	0%
IR - Cap/Floor	3,716	4%	13,192	2%
IR - Debt Option	184	0%	1,161	0%
IR - FRA	25,159	28%	66,749	10%
IR - Inflation Swap	1,068	1%	25,857	4%
IR - OIS	4,574	5%	21,831	3%
IR - Option Exotic	473	1%	2,012	0%
IR - Swap	25,924	29%	354,060	53%
IR - Swap Exotic	1,395	2%	9,934	1%
IR - Swaption	15,319	17%	89,468	13%
Grand Total	89,284		671,126	

Table II d. Trade Summary by Product Type - Non-G14 Dealer

Product Type	Gross Notional (BUSD Eqv.)	Gross Notional (%)	Trade Count	Trade Count (%)
CC - Swap	6,028	4%	96,889	5%
CC - Swap Exotic	890	1%	9,648	1%
IR - Basis Swap	9,325	6%	56,850	3%
IR - Callable Swap	235	0%	7,147	0%
IR - Cap/Floor	8,115	5%	61,943	3%
IR - Debt Option	485	0%	3,298	0%
IR - FRA	23,646	15%	85,509	5%
IR - Inflation Swap	1,211	1%	42,422	2%
IR - OIS	10,531	7%	57,179	3%
IR - Option Exotic	730	0%	12,288	1%
IR - Swap	76,431	48%	1,227,293	67%
IR - Swap Exotic	2,832	2%	46,383	3%
IR - Swaption	17,444	11%	135,905	7%
Grand Total	157,902		1,842,754	

III. Summary by Currency

Table III a. Overall Trade Summary by Currency

Table III b. Trade Summary by Currency - CCP

Table III c. Trade Summary by Currency - G14 Dealer

Table III d. Trade Summary by Currency - Non-G14 Dealer

Table III a. Overall Trade Summary by Currency

Currency	Gross Notional (Billions)	Gross Notional (BUSD Eqv.)	Trade Count
USD	175,737	175,737	1,318,690
EUR	136,452	173,007	1,134,280
JPY	5,327,238	69,221	580,736
GBP	27,298	41,813	406,316
AUD	9,827	10,143	106,199
CHF	5,551	5,832	79,377
SEK	32,505	4,647	54,093
CAD	4,651	4,547	43,899
ZAR	17,859	2,196	47,180
NZD	2,145	1,705	30,694
KRW	1,918,115	1,666	57,934
MXN	21,428	1,576	85,550
NOK	8,207	1,354	20,174
HKD	7,842	1,010	35,207
PLN	2,944	847	32,446
INR	41,862	812	54,142
SGD	1,024	792	24,758
BRL	1,132	631	16,293
THB	18,947	595	25,644
TWD	14,676	490	22,377
HUF	112,884	461	22,579
CNY	2,563	406	21,058
CZK	7,273	360	14,187
DKK	1,932	329	6,335
TRY	557	299	12,844
MYR	879	280	12,286
ILS	762	198	9,011
CLP	78,771	156	8,033
RUB	4,035	127	6,613
AED	160	44	1,027
SAR	162	43	980
CLF	1	26	1,582
COP	46,811	25	2,341
MXV	62	21	1,111
XAU	0	17	240
IDR	77,686	9	826
RON	26	7	635
PEN	18	7	599
DEM	9	6	92
PHP	201	5	1,428
ITL	6,288	4	96
SKK	50	2	71
ARS	4	1	121
KWD	0	1	10

Currency	Gross Notional (Billions)	Gross Notional (BUSD Eqv.)	Trade Count
ESP	101	1	19
KZT	104	1	25
QAR	2	1	17
COU	5	1	46
OMR	0	1	11
FRF	2	0	16
BGN	0	0	17
CRC	75	0	13
ISK	18	0	16
GRD	38	0	9
MAD	1	0	1
GHS	0	0	5
ZMK	483	0	6
EGP	1	0	4
NGN	13	0	5
UYI	1	0	11
BEF	2	0	3
JOD	0	0	2
CER	0	0	15
ATS	1	0	2
VEF	0	0	4
UYU	1	0	1
VND	680	0	5
DOP	1	0	1
HRK	0	0	2
BHD	0	0	2
PKR	0	0	2
TTD	0	0	1
CNH	0	0	1
UAH	0	0	3
Grand Total		501,461	4,300,359

Table III b. Trade Summary by Currency - CCP

Currency	Gross Notional (Billions)	Gross Notional (BUSD Eqv.)	Trade Count
USD	92,970	92,970	604,440
EUR	71,640	90,832	496,957
JPY	2,849,056	37,020	310,436
GBP	14,771	22,624	172,508
CHF	2,841	2,985	46,466
AUD	2,883	2,976	40,615
CAD	1,392	1,360	16,319
SEK	7,213	1,031	23,742
NZD	849	675	13,017
ZAR	3,892	479	16,510
HKD	3,702	477	16,081
PLN	1,209	348	15,543
NOK	1,591	263	5,744
HUF	16,642	68	3,369
DKK	340	58	1,233
CZK	1,123	56	2,219
SGD	71	55	1,280
Grand Total		254,275	1,786,479

Table III c. Trade Summary by Currency - G14 Dealer

Currency	Gross Notional (Billions)	Gross Notional (BUSD Eqv.)	Trade Count
USD	39,627	39,627	218,935
EUR	20,020	25,384	124,931
JPY	614,976	7,991	57,408
GBP	4,570	7,000	58,866
AUD	2,030	2,095	16,945
CHF	944	992	8,007
MXN	9,939	731	38,701
CAD	742	725	5,707
KRW	776,728	675	20,212
SEK	3,991	571	4,935
ZAR	3,705	456	8,446
INR	15,994	310	16,687
THB	9,384	295	11,585
SGD	323	250	7,083
NZD	294	233	3,699
HUF	55,285	226	9,602
PLN	690	198	5,594
BRL	334	186	2,762
TWD	5,560	185	7,467
TRY	325	174	7,116
HKD	1,145	147	4,401
CZK	2,751	136	4,566
CNY	856	136	6,396
NOK	810	134	2,039
MYR	414	132	5,095
ILS	294	76	3,546
CLP	31,719	63	3,165
RUB	1,468	46	2,345
DKK	213	36	780
AED	50	13	380
COP	22,404	12	1,136
SAR	42	11	289
XAU	0	9	119
CLF	0	7	398
MXV	18	6	423
PEN	9	3	349
RON	10	3	238
IDR	20,105	2	236
DEM	3	2	25
PHP	60	1	287
SKK	31	1	34
ITL	1,389	1	22
ARS	2	1	85
COU	3	0	32

Currency	Gross Notional (Billions)	Gross Notional (BUSD Eqv.)	Trade Count
KZT	37	0	9
ESP	23	0	6
FRF	1	0	4
CER	0	0	15
ISK	7	0	4
GRD	13	0	4
BGN	0	0	3
BEF	1	0	1
ATS	0	0	1
NGN	1	0	1
CRC	0	0	4
Grand Total		89,284	671,126

Table III d. Trade Summary by Currency - Non-G14 Dealer

Currency	Gross Notional (Billions)	Gross Notional (BUSD Eqv.)	Trade Count
EUR	44,791	56,791	512,392
USD	43,140	43,140	495,315
JPY	1,863,205	24,210	212,892
GBP	7,958	12,189	174,942
AUD	4,914	5,072	48,639
SEK	21,301	3,045	25,416
CAD	2,518	2,461	21,873
CHF	1,766	1,856	24,904
ZAR	10,263	1,262	22,224
KRW	1,141,386	992	37,722
NOK	5,805	958	12,391
MXN	11,489	845	46,849
NZD	1,002	796	13,978
INR	25,869	502	37,455
SGD	631	488	16,395
BRL	798	445	13,531
HKD	2,996	386	14,725
TWD	9,116	304	14,910
PLN	1,046	301	11,309
THB	9,564	301	14,059
CNY	1,706	270	14,662
DKK	1,380	235	4,322
CZK	3,399	168	7,402
HUF	40,957	167	9,608
MYR	465	148	7,191
TRY	232	125	5,728
ILS	469	122	5,465
CLP	47,052	93	4,868
RUB	2,567	81	4,268
SAR	120	32	691
AED	110	30	647
CLF	0	20	1,184
MXV	44	15	688
COP	24,408	13	1,205
XAU	0	8	121
IDR	57,581	6	590
RON	15	4	397
DEM	7	4	67
PHP	142	3	1,141
ITL	4,899	3	74
PEN	8	3	250
SKK	20	1	37
KWD	0	1	10
QAR	2	1	17

Currency	Gross Notional (Billions)	Gross Notional (BUSD Eqv.)	Trade Count
ESP	78	1	13
OMR	0	1	11
KZT	68	0	16
ARS	1	0	36
FRF	1	0	12
BGN	0	0	14
COU	2	0	14
CRC	75	0	9
MAD	1	0	1
GHS	0	0	5
ZMK	483	0	6
GRD	25	0	5
EGP	1	0	4
ISK	11	0	12
UYI	1	0	11
NGN	12	0	4
JOD	0	0	2
VEF	0	0	4
BEF	2	0	2
UYU	1	0	1
ATS	0	0	1
VND	680	0	5
DOP	1	0	1
HRK	0	0	2
BHD	0	0	2
PKR	0	0	2
TTD	0	0	1
CNH	0	0	1
UAH	0	0	3
Grand Total		157,902	1,842,754

IV. Summary by Product Type and Maturity

Table IV a. Overall Trade Summary by Product Type and Maturity

Table IV b. Trade Summary by Product Type and Maturity - CCP

Table IV c. Trade Summary by Product Type and Maturity - G14 Dealer

Table IV d. Trade Summary by Product Type and Maturity - Non-G14 Dealer

Table IV a. Overall Trade Summary by Product Type and Maturity

Product Type	Gross Notional (BUSD Eqv.)	Maturity (Years) 0-2	Maturity (Years) 2-5	Maturity (Years) 5-10	Maturity (Years) 10-15	Maturity (Years) 15-20	Maturity (Years) 20-30	Maturity (Years) 30+
CC - Swap	Notional	4,205	2,997	1,489	310	203	292	85
	Trade Count	61,808	45,580	24,201	4,587	3,400	4,511	457
CC - Swap Exotic	Notional	519	324	173	42	24	38	4
	Trade Count	3,181	3,758	2,243	584	386	931	52
IR - Basis Swap	Notional	15,428	5,612	2,583	552	378	626	99
	Trade Count	36,347	32,288	23,767	7,137	4,982	7,436	514
IR - Callable Swap	Notional	72	56	58	19	15	49	20
	Trade Count	1,226	1,595	2,206	812	554	1,144	386
IR - Cap/Floor	Notional	4,958	4,068	1,980	484	240	88	13
	Trade Count	26,224	25,422	16,060	4,184	2,131	1,011	103
IR - Debt Option	Notional	301	142	146	36	24	18	2
	Trade Count	1,093	1,098	1,374	458	276	142	18
IR - FRA	Notional	53,514	647	50	0	0	0	0
	Trade Count	164,160	1,018	91	0	0	0	0
IR - Inflation Swap	Notional	429	433	622	193	138	354	112
	Trade Count	9,605	11,072	15,524	5,854	5,034	13,196	7,994
IR - OIS	Notional	48,376	1,071	240	38	20	79	3
	Trade Count	79,165	23,350	3,829	954	571	1,012	23
IR - Option Exotic	Notional	469	260	241	74	91	45	22
	Trade Count	4,133	3,567	3,664	1,117	609	704	506
IR - Swap	Notional	119,478	81,713	70,161	12,959	7,924	13,979	1,964
	Trade Count	833,409	901,328	942,257	170,660	136,761	281,829	40,006
IR - Swap Exotic	Notional	1,406	1,118	782	284	167	364	107
	Trade Count	13,696	12,452	11,426	4,606	4,016	8,332	1,789
IR - Swaption	Notional	3,993	7,987	7,435	6,942	2,505	2,360	1,541
	Trade Count	14,825	37,160	44,986	56,830	20,943	28,449	22,180
Grand Total	Notional	253,148	106,428	85,960	21,931	11,731	18,292	3,971
	Trade Count	1,248,872	1,099,688	1,091,628	257,783	179,663	348,697	74,028

Table IV b. Trade Summary by Product Type and Maturity - CCP

Product Type	Gross Notional (BUSD Eqv.)	Maturity (Years)							
		0-2	2-5	5-10	10-15	15-20	20-30	30+	
IR - Basis Swap	Notional	6,009	1,608	502	97	46	53	8	
	Trade Count	7,122	5,845	3,635	793	522	703	57	
IR - FRA	Notional	5,394	12	0	0	0	0	0	
	Trade Count	12,998	13	0	0	0	0	0	
IR - OIS	Notional	34,713	9	0	0	0	0	0	
	Trade Count	29,862	32	0	0	0	0	0	
IR - Swap	Notional	79,152	53,815	48,485	8,951	5,060	9,561	798	
	Trade Count	380,808	444,211	533,517	91,524	77,188	183,988	13,661	
Grand Total	Notional	125,268	55,445	48,987	9,048	5,106	9,615	806	
	Trade Count	430,790	450,101	537,152	92,317	77,710	184,691	13,718	

Table IV c. Trade Summary by Product Type and Maturity - G14 Dealer

Product Type	Gross Notional (BUSD Eqv.)	Maturity (Years)							
		0-2	2-5	5-10	10-15	15-20	20-30	30+	
CC - Swap	Notional	1,636	970	549	146	98	143	11	
	Trade Count	20,149	14,079	8,115	1,649	1,397	2,161	105	
CC - Swap Exotic	Notional	114	62	37	7	5	7	0	
	Trade Count	508	410	312	78	66	109	4	
IR - Basis Swap	Notional	4,377	1,588	946	234	187	283	16	
	Trade Count	10,416	8,736	8,132	3,055	2,403	4,036	166	
IR - Callable Swap	Notional	9	10	11	4	2	12	8	
	Trade Count	122	100	174	112	67	147	54	
IR - Cap/Floor	Notional	1,510	1,147	763	167	95	34	1	
	Trade Count	4,207	4,016	3,162	936	627	235	9	
IR - Debt Option	Notional	90	42	38	6	6	1	0	
	Trade Count	333	329	323	104	62	10	0	
IR - FRA	Notional	24,939	218	3	0	0	0	0	
	Trade Count	66,490	241	18	0	0	0	0	
IR - Inflation Swap	Notional	223	206	315	74	57	162	31	
	Trade Count	4,983	4,728	7,078	1,716	1,529	4,514	1,309	
IR - OIS	Notional	3,939	445	132	11	10	35	0	
	Trade Count	12,704	7,724	961	86	103	246	7	
IR - Option Exotic	Notional	212	113	103	24	9	8	4	
	Trade Count	594	474	511	189	102	96	46	
IR - Swap	Notional	9,628	6,565	6,154	1,030	736	1,374	437	
	Trade Count	95,317	95,842	101,937	13,904	11,385	29,063	6,612	
IR - Swap Exotic	Notional	525	368	313	77	45	62	6	
	Trade Count	2,734	2,414	2,413	713	616	909	135	
IR - Swaption	Notional	1,568	3,380	3,259	3,786	1,325	1,224	777	
	Trade Count	4,998	12,893	17,183	24,306	9,279	11,846	8,963	
Grand Total	Notional	48,769	15,115	12,624	5,567	2,573	3,345	1,290	
	Trade Count	223,555	151,986	150,319	46,848	27,636	53,372	17,410	

Table IV d. Trade Summary by Product Type and Maturity - Non-G14 Dealer

Product Type	Gross Notional (BUSD Eqv.)	Maturity (Years)							
		0-2	2-5	5-10	10-15	15-20	20-30	30+	
CC - Swap	Notional	2,569	2,027	940	163	105	149	74	
	Trade Count	41,659	31,501	16,086	2,938	2,003	2,350	352	
CC - Swap Exotic	Notional	405	261	135	35	19	31	4	
	Trade Count	2,673	3,348	1,931	506	320	822	48	
IR - Basis Swap	Notional	5,042	2,416	1,135	221	146	289	75	
	Trade Count	18,809	17,707	12,000	3,289	2,057	2,697	291	
IR - Callable Swap	Notional	63	46	47	15	14	38	13	
	Trade Count	1,104	1,495	2,032	700	487	997	332	
IR - Cap/Floor	Notional	3,449	2,921	1,217	317	145	54	12	
	Trade Count	22,017	21,406	12,898	3,248	1,504	776	94	
IR - Debt Option	Notional	211	100	108	29	19	17	2	
	Trade Count	760	769	1,051	354	214	132	18	
IR - FRA	Notional	23,182	417	47	0	0	0	0	
	Trade Count	84,672	764	73	0	0	0	0	
IR - Inflation Swap	Notional	206	226	307	118	81	192	81	
	Trade Count	4,622	6,344	8,446	4,138	3,505	8,682	6,685	
IR - OIS	Notional	9,725	616	108	26	10	44	2	
	Trade Count	36,599	15,594	2,868	868	468	766	16	
IR - Option Exotic	Notional	257	147	138	50	83	37	18	
	Trade Count	3,539	3,093	3,153	928	507	608	460	
IR - Swap	Notional	30,697	21,333	15,521	2,978	2,128	3,044	729	
	Trade Count	357,284	361,275	306,803	65,232	48,188	68,778	19,733	
IR - Swap Exotic	Notional	881	750	469	207	122	302	101	
	Trade Count	10,962	10,038	9,013	3,893	3,400	7,423	1,654	
IR - Swaption	Notional	2,425	4,607	4,176	3,155	1,181	1,136	764	
	Trade Count	9,827	24,267	27,803	32,524	11,664	16,603	13,217	
Grand Total	Notional	79,111	35,869	24,349	7,316	4,051	5,332	1,874	
	Trade Count	594,527	497,601	404,157	118,618	74,317	110,634	42,900	

Appendix A : Submitting Institutions

Name of Institution

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.