

# Interest Rate Trade Repository Report

Total trade inventory - all submitting institutions

Data as of close of business: 2012-01-20

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### Appendix A : Submitting Institutions

## List of Counterparty Types

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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	254,739	51%	1,786,056	42%
G14 Dealer	89,541	18%	669,243	16%
Non-G14 Dealer	158,866	32%	1,839,582	43%
Grand Total	503,146		4,294,881	

## **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	9,688	2%	145,010	3%
CC - Swap Exotic	1,128	0%	11,132	0%
IR - Basis Swap	25,863	5%	115,171	3%
IR - Callable Swap	292	0%	7,918	0%
IR - Cap/Floor	11,931	2%	74,968	2%
IR - Debt Option	681	0%	4,498	0%
IR - FRA	56,487	11%	170,685	4%
IR - Inflation Swap	2,360	0%	69,872	2%
IR - OIS	46,543	9%	107,126	2%
IR - Option Exotic	1,210	0%	14,280	0%
IR - Swap	309,581	62%	3,292,356	77%
IR - Swap Exotic	4,278	1%	56,315	1%
IR - Swaption	33,102	7%	225,550	5%
<b>Grand Total</b>	<b>503,146</b>		<b>4,294,881</b>	

Table II b. Trade Summary by Product Type - CCP

Product Type	Gross Notional (BUSD Eqv.)	Gross Notional (%)	Trade Count	Trade Count (%)
IR - Basis Swap	8,569	3%	18,973	1%
IR - FRA	6,602	3%	16,071	1%
IR - OIS	32,399	13%	29,172	2%
IR - Swap	207,169	81%	1,721,840	96%
Grand Total	254,739		1,786,056	

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

Product Type	Gross Notional (BUSD Eqv.)	Gross Notional (%)	Trade Count	Trade Count (%)
CC - Swap	3,585	4%	47,854	7%
CC - Swap Exotic	235	0%	1,496	0%
IR - Basis Swap	7,751	9%	37,595	6%
IR - Callable Swap	56	0%	773	0%
IR - Cap/Floor	3,775	4%	13,243	2%
IR - Debt Option	184	0%	1,156	0%
IR - FRA	25,552	29%	67,151	10%
IR - Inflation Swap	1,110	1%	26,675	4%
IR - OIS	4,167	5%	22,136	3%
IR - Option Exotic	475	1%	2,005	0%
IR - Swap	25,676	29%	349,207	52%
IR - Swap Exotic	1,432	2%	10,069	2%
IR - Swaption	15,542	17%	89,883	13%
<b>Grand Total</b>	<b>89,541</b>		<b>669,243</b>	

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	6,103	4%	97,156	5%
CC - Swap Exotic	894	1%	9,636	1%
IR - Basis Swap	9,542	6%	58,603	3%
IR - Callable Swap	237	0%	7,145	0%
IR - Cap/Floor	8,156	5%	61,725	3%
IR - Debt Option	497	0%	3,342	0%
IR - FRA	24,333	15%	87,463	5%
IR - Inflation Swap	1,250	1%	43,197	2%
IR - OIS	9,977	6%	55,818	3%
IR - Option Exotic	736	0%	12,275	1%
IR - Swap	76,736	48%	1,221,309	66%
IR - Swap Exotic	2,846	2%	46,246	3%
IR - Swaption	17,560	11%	135,667	7%
<b>Grand Total</b>	<b>158,866</b>		<b>1,839,582</b>	

**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	176,050	176,050	1,315,866
EUR	134,012	173,331	1,139,142
JPY	5,248,460	68,135	567,307
GBP	27,689	43,119	408,832
AUD	9,972	10,464	106,966
CHF	5,639	6,035	80,092
SEK	32,993	4,866	54,385
CAD	4,253	4,198	43,617
ZAR	17,930	2,256	47,538
NZD	2,163	1,744	30,866
KRW	1,898,038	1,675	57,706
MXN	21,434	1,626	86,002
NOK	8,512	1,435	20,770
HKD	7,826	1,008	35,145
PLN	2,930	878	32,474
INR	42,253	841	54,378
SGD	1,033	813	24,931
BRL	1,181	670	16,647
THB	18,792	596	25,491
HUF	115,312	491	22,881
TWD	14,442	482	21,986
CNY	2,570	406	21,111
CZK	7,217	367	14,084
DKK	2,053	357	6,583
TRY	554	303	12,859
MYR	893	287	12,387
ILS	767	203	8,882
CLP	78,321	159	8,022
RUB	3,980	127	6,553
AED	160	44	1,031
SAR	160	43	975
CLF	1	27	1,596
COP	47,001	26	2,354
MXV	62	22	1,111
XAU	0	13	171
IDR	80,294	9	825
RON	26	8	637
PEN	17	6	599
DEM	9	6	92
PHP	201	5	1,419
ITL	6,267	4	95
SKK	49	2	68
ARS	4	1	124
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	47
OMR	0	1	11
FRF	2	0	16
BGN	0	0	17
CNH	1	0	7
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	5
NGN	13	0	5
BEF	2	0	3
UYI	1	0	11
JOD	0	0	2
ATS	1	0	2
CER	0	0	15
UYU	1	0	1
VEF	0	0	3
VND	680	0	5
DOP	1	0	1
HRK	0	0	2
BHD	0	0	2
PKR	0	0	1
TTD	0	0	1
UAH	0	0	3
<b>Grand Total</b>		<b>503,146</b>	<b>4,294,881</b>

Table III b. Trade Summary by Currency - CCP

Currency	Gross Notional (Billions)	Gross Notional (BUSD Eqv.)	Trade Count
USD	94,057	94,057	609,538
EUR	69,841	90,332	501,294
JPY	2,757,751	35,801	296,322
GBP	14,971	23,314	173,984
CHF	2,904	3,108	47,061
AUD	2,918	3,062	40,996
CAD	1,402	1,384	16,418
SEK	7,377	1,088	23,896
NZD	863	696	13,175
ZAR	3,933	495	16,759
HKD	3,717	479	16,161
PLN	1,221	366	15,594
NOK	1,726	291	6,101
HUF	19,531	83	3,801
SGD	81	64	1,399
DKK	357	62	1,294
CZK	1,138	58	2,263
<b>Grand Total</b>		<b>254,739</b>	<b>1,786,056</b>

Table III c. Trade Summary by Currency - G14 Dealer

Currency	Gross Notional (Billions)	Gross Notional (BUSD Eqv.)	Trade Count
USD	39,282	39,282	215,025
EUR	19,760	25,558	125,246
JPY	625,648	8,122	58,327
GBP	4,637	7,221	59,347
AUD	2,058	2,159	16,959
CHF	941	1,007	7,990
MXN	10,006	759	39,136
KRW	778,208	687	20,309
CAD	613	605	5,612
SEK	4,000	590	4,897
ZAR	3,673	462	8,482
INR	16,177	322	16,858
THB	9,365	297	11,586
SGD	322	254	7,123
NZD	288	232	3,639
HUF	54,449	232	9,549
PLN	672	202	5,552
BRL	344	195	2,806
TWD	5,391	180	7,170
TRY	324	177	7,144
HKD	1,148	148	4,423
NOK	833	140	2,094
CNY	878	139	6,505
CZK	2,725	139	4,519
MYR	420	135	5,141
ILS	292	77	3,448
CLP	31,648	64	3,169
RUB	1,466	47	2,355
DKK	214	37	770
AED	49	13	379
COP	22,563	12	1,143
SAR	42	11	289
CLF	0	7	397
MXV	18	6	423
XAU	0	6	66
PEN	9	3	351
RON	10	3	240
IDR	20,231	2	237
DEM	3	2	25
PHP	59	1	283
SKK	31	1	33
ITL	1,389	1	22
ARS	2	1	87
COU	3	0	33

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
CNH	0	0	2
ATS	0	0	1
NGN	1	0	1
CRC	0	0	4
<b>Grand Total</b>		<b>89,541</b>	<b>669,243</b>

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

Currency	Gross Notional (Billions)	Gross Notional (BUSD Eqv.)	Trade Count
EUR	44,410	57,440	512,602
USD	42,712	42,712	491,303
JPY	1,865,061	24,212	212,658
GBP	8,081	12,584	175,501
AUD	4,996	5,243	49,011
SEK	21,616	3,188	25,592
CAD	2,238	2,209	21,587
CHF	1,794	1,921	25,041
ZAR	10,324	1,299	22,297
NOK	5,952	1,003	12,575
KRW	1,119,829	988	37,397
MXN	11,429	867	46,866
NZD	1,012	816	14,052
INR	26,076	519	37,520
SGD	630	496	16,409
BRL	836	475	13,841
HKD	2,961	382	14,561
PLN	1,036	311	11,328
TWD	9,051	302	14,816
THB	9,426	299	13,905
CNY	1,693	267	14,606
DKK	1,482	257	4,519
HUF	41,333	176	9,531
CZK	3,353	171	7,302
MYR	473	152	7,246
ILS	476	126	5,434
TRY	230	126	5,715
CLP	46,673	95	4,853
RUB	2,515	80	4,198
SAR	118	32	686
AED	111	30	652
CLF	0	20	1,199
MXV	44	16	688
COP	24,437	13	1,211
XAU	0	8	105
IDR	60,063	7	588
RON	15	5	397
DEM	7	4	67
PHP	141	3	1,136
ITL	4,878	3	73
PEN	8	3	248
KWD	0	1	10
SKK	19	1	35
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	37
FRF	1	0	12
BGN	0	0	14
COU	2	0	14
CNH	1	0	5
CRC	75	0	9
MAD	1	0	1
GHS	0	0	5
GRD	25	0	5
ZMK	483	0	6
EGP	1	0	5
ISK	11	0	12
UYI	1	0	11
NGN	12	0	4
JOD	0	0	2
BEF	2	0	2
UYU	1	0	1
ATS	0	0	1
VEF	0	0	3
VND	680	0	5
DOP	1	0	1
HRK	0	0	2
BHD	0	0	2
PKR	0	0	1
TTD	0	0	1
UAH	0	0	3
<b>Grand Total</b>		<b>158,866</b>	<b>1,839,582</b>

#### **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	4,259	3,038	1,490	317	204	295	85
	Trade Count	62,028	45,799	24,187	4,595	3,415	4,530	456
CC - Swap Exotic	Notional	520	325	174	43	24	38	4
	Trade Count	3,176	3,756	2,249	583	385	931	52
IR - Basis Swap	Notional	15,836	5,722	2,615	558	384	650	99
	Trade Count	37,470	32,750	24,029	7,263	5,080	8,054	525
IR - Callable Swap	Notional	73	55	59	18	16	50	21
	Trade Count	1,228	1,590	2,209	790	563	1,144	394
IR - Cap/Floor	Notional	5,017	4,100	1,984	486	242	90	13
	Trade Count	26,180	25,369	15,992	4,187	2,120	1,019	101
IR - Debt Option	Notional	309	143	148	36	25	18	2
	Trade Count	1,134	1,087	1,385	456	275	143	18
IR - FRA	Notional	55,711	727	49	0	0	0	0
	Trade Count	169,509	1,088	88	0	0	0	0
IR - Inflation Swap	Notional	449	448	645	200	142	361	114
	Trade Count	9,991	11,369	16,045	5,988	5,138	13,307	8,034
IR - OIS	Notional	45,098	1,098	228	38	17	62	1
	Trade Count	77,457	24,235	3,630	869	492	433	10
IR - Option Exotic	Notional	466	267	242	76	93	45	22
	Trade Count	4,136	3,572	3,644	1,114	605	702	507
IR - Swap	Notional	120,259	82,030	70,107	13,068	7,981	14,135	2,001
	Trade Count	835,725	896,139	932,539	170,590	135,988	281,178	40,197
IR - Swap Exotic	Notional	1,431	1,125	790	288	168	368	109
	Trade Count	13,728	12,410	11,403	4,638	4,006	8,303	1,827
IR - Swaption	Notional	4,016	8,068	7,532	7,004	2,526	2,386	1,569
	Trade Count	14,728	37,117	45,195	56,962	20,918	28,387	22,243
Grand Total	Notional	253,445	107,146	86,063	22,132	11,821	18,498	4,041
	Trade Count	1,256,490	1,096,281	1,082,595	258,035	178,985	348,131	74,364

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

Product Type	Gross Notional (BUSD Eqv.)	Maturity (Years)	Maturity (Years)	Maturity (Years)	Maturity (Years)	Maturity (Years)	Maturity (Years)	Maturity (Years)
		0-2	2-5	5-10	10-15	15-20	20-30	30+
IR - Basis Swap	Notional	6,207	1,645	510	98	46	54	8
	Trade Count	7,283	5,918	3,681	808	523	703	57
IR - FRA	Notional	6,581	21	0	0	0	0	0
	Trade Count	16,055	16	0	0	0	0	0
IR - OIS	Notional	32,391	7	0	0	0	0	0
	Trade Count	29,149	23	0	0	0	0	0
IR - Swap	Notional	79,848	54,119	48,520	9,057	5,103	9,706	816
	Trade Count	384,476	441,700	527,972	92,009	76,663	185,151	13,869
Grand Total	Notional	125,028	55,792	49,030	9,155	5,150	9,759	824
	Trade Count	436,963	447,657	531,653	92,817	77,186	185,854	13,926

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

Product Type	Gross Notional (BUSD Eqv.)	Maturity (Years)	Maturity (Years)	Maturity (Years)	Maturity (Years)	Maturity (Years)	Maturity (Years)	Maturity (Years)
		0-2	2-5	5-10	10-15	15-20	20-30	30+
CC - Swap	Notional	1,651	981	550	148	98	145	11
	Trade Count	20,234	14,170	8,102	1,665	1,406	2,172	105
CC - Swap Exotic	Notional	114	63	38	7	5	7	0
	Trade Count	509	415	313	78	66	111	4
IR - Basis Swap	Notional	4,440	1,620	957	236	188	294	16
	Trade Count	10,672	8,886	8,203	3,072	2,425	4,170	167
IR - Callable Swap	Notional	9	10	11	4	2	11	8
	Trade Count	120	100	174	109	67	146	57
IR - Cap/Floor	Notional	1,542	1,162	769	170	96	35	1
	Trade Count	4,240	4,012	3,174	947	625	236	9
IR - Debt Option	Notional	90	42	38	7	6	1	0
	Trade Count	331	330	321	103	61	10	0
IR - FRA	Notional	25,319	230	3	0	0	0	0
	Trade Count	66,883	250	18	0	0	0	0
IR - Inflation Swap	Notional	234	216	327	77	58	166	31
	Trade Count	5,210	4,917	7,340	1,771	1,570	4,550	1,317
IR - OIS	Notional	3,536	458	124	12	10	27	0
	Trade Count	12,773	8,115	927	84	99	133	5
IR - Option Exotic	Notional	209	116	104	25	9	8	4
	Trade Count	587	477	510	186	102	97	46
IR - Swap	Notional	9,543	6,508	6,057	1,029	735	1,363	441
	Trade Count	94,535	94,650	99,995	13,750	11,318	28,343	6,616
IR - Swap Exotic	Notional	546	375	319	78	46	62	6
	Trade Count	2,812	2,434	2,425	728	619	916	135
IR - Swaption	Notional	1,559	3,421	3,328	3,845	1,348	1,249	792
	Trade Count	4,910	12,929	17,366	24,444	9,318	11,938	8,978
Grand Total	Notional	48,791	15,204	12,626	5,639	2,602	3,368	1,311
	Trade Count	223,816	151,685	148,868	46,937	27,676	52,822	17,439

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	2,608	2,057	939	169	106	150	74	
	Trade Count	41,794	31,629	16,085	2,930	2,009	2,358	351	
CC - Swap Exotic	Notional	406	262	136	35	19	31	4	
	Trade Count	2,667	3,341	1,936	505	319	820	48	
IR - Basis Swap	Notional	5,189	2,457	1,148	223	149	302	75	
	Trade Count	19,515	17,946	12,145	3,383	2,132	3,181	301	
IR - Callable Swap	Notional	64	45	48	15	14	38	13	
	Trade Count	1,108	1,490	2,035	681	496	998	337	
IR - Cap/Floor	Notional	3,475	2,938	1,214	316	146	55	12	
	Trade Count	21,940	21,357	12,818	3,240	1,495	783	92	
IR - Debt Option	Notional	219	101	109	30	19	17	2	
	Trade Count	803	757	1,064	353	214	133	18	
IR - FRA	Notional	23,811	476	46	0	0	0	0	
	Trade Count	86,571	822	70	0	0	0	0	
IR - Inflation Swap	Notional	215	232	318	123	83	196	82	
	Trade Count	4,781	6,452	8,705	4,217	3,568	8,757	6,717	
IR - OIS	Notional	9,171	633	104	26	8	35	1	
	Trade Count	35,535	16,097	2,703	785	393	300	5	
IR - Option Exotic	Notional	256	151	138	51	84	38	18	
	Trade Count	3,549	3,095	3,134	928	503	605	461	
IR - Swap	Notional	30,868	21,402	15,530	2,983	2,142	3,066	744	
	Trade Count	356,714	359,789	304,572	64,831	48,007	67,684	19,712	
IR - Swap Exotic	Notional	885	749	471	210	122	306	103	
	Trade Count	10,916	9,976	8,978	3,910	3,387	7,387	1,692	
IR - Swaption	Notional	2,457	4,647	4,204	3,159	1,178	1,137	777	
	Trade Count	9,818	24,188	27,829	32,518	11,600	16,449	13,265	
Grand Total	Notional	79,627	36,150	24,406	7,338	4,069	5,370	1,906	
	Trade Count	595,711	496,939	402,074	118,281	74,123	109,455	42,999	

## Appendix A : Submitting Institutions

Name of Institution
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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.