

ENNS FOR LEGACY IBOR SWAPS

Open Interest for Uncleared IBOR Swaps for SD/SD (top line) and SD/Non-SD (remaining) as of 9/13/19 (\$mns)

Participant Type	Long Notional	Short Notional	Long Adj. Not.	Short Adj. Not.	Long ENNs	Short ENNs
SD/SD	10,363,983	10,363,983	7,534,588	7,534,588	2,219,419	2,219,419
ASSET MANAGER	565,968	492,737	401,059	410,806	178,346	188,092
BANK	523,511	662,270	470,055	748,345	207,051	485,342
GOVT/QUASI-GOVT	512,495	364,546	315,911	404,935	162,541	251,565
HEDGE FUND	2,978,990	2,128,228	935,176	697,999	521,257	284,080
INSURANCE	290,694	221,008	517,970	314,984	321,285	118,299
NONFINANCIAL	205,000	702,654	190,246	688,189	162,478	660,421
OTHER FINANCIAL	493,594	479,804	591,302	385,564	371,607	165,869
PENSION	586,662	448,546	1,043,231	742,800	493,762	193,331
UNCLASSIFIED	94,216	207,728	68,721	170,824	43,008	145,111
TOTAL (non-SD)	6,251,130	5,707,521	4,533,671	4,564,446	2,461,335	2,492,110