

Interest Rate Trade Repository Report

Total trade inventory - all submitting institutions

Data as of close of business: 2010-05-28

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List of Counterparty Types

CCP - Any Interest Rate trade cleared through a central counterparty

G-14 Dealer - A counterparty in the following list

- 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.

Non G-14 Dealer - All other counterparties

Summary Overview

Table I. Overall Trade Summary by Counterparty Type

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

Table I. Trade Summary by Counterparty Type

Counterparty Type	Gross Notional (BUSD Eqv.)	Gross Notional (%)	Trade Count	Trade Count (%)
CCP	208,721	46%	1,501,222	40%
G-14 Dealer	97,536	21%	589,235	16%
Non G-14 Dealer	152,131	33%	1,661,638	44%
Grand Total	458,389		3,752,095	

Table II A. Overall Trade Summary by Product Type

Product Type	Gross Notional (BUSD Eqv.)	Gross Notional (%)	Trade Count	Trade Count (%)
CC - Swap	9,392	2%	108,474	3%
CC - Swap Exotic	858	0%	12,125	0%
IR - Cap/Floor	12,360	3%	81,866	2%
IR - FRA	58,013	13%	154,971	4%
IR - Inflation Swap	1,335	0%	37,182	1%
IR - Option	1,297	0%	3,834	0%
IR - Option Exotic	756	0%	12,513	0%
IR - Swap	334,836	73%	3,071,551	82%
IR - Swap Basis	10,333	2%	41,308	1%
IR - Swap Exotic	3,792	1%	45,036	1%
IR - Swaption	23,583	5%	168,965	5%
IR - Unspecified	1,834	0%	14,270	0%
Grand Total	458,389		3,752,095	

Table III A. Overall Trade Summary by Currency

Currency	Gross Notional (Billions)	Gross Notional (BUSD Eqv.)	Trade Count
USD	178,551	178,551	1,265,231
EUR	127,692	156,851	971,075
JPY	5,017,189	55,089	519,141
GBP	25,977	37,577	369,524
AUD	6,724	5,700	72,393
CHF	5,577	4,811	67,708
SEK	26,734	3,406	44,292
CAD	3,488	3,320	30,934
KRW	2,663,438	2,177	49,867
ZAR	11,835	1,558	32,498
NZD	1,797	1,221	24,068
NOK	7,741	1,192	18,778
MXN	14,472	1,125	58,035
HKD	7,485	961	32,620
BRL	1,361	750	11,998
PLN	1,863	567	23,359
INR	22,173	475	30,071
SGD	639	454	17,596
DKK	2,432	401	7,235
TWD	11,239	350	16,285
THB	10,493	322	18,393
HUF	69,696	314	15,944
CZK	5,837	277	10,873
TRY	331	212	6,972
CNY	1,156	169	9,539
ILS	483	126	6,198
MYR	391	120	5,632
CLP	62,267	118	5,197
RUB	1,887	62	3,412
SAR	128	34	609
AED	110	30	686
XAU	0	13	247
COP	22,153	11	908
MXV	44	10	710
DEM	12	7	103
RON	18	5	455
PEN	13	4	338
ITL	5,849	4	93
SKK	87	4	131
IDR	24,365	3	355
ARS	7	2	191
PHP	70	2	392

Currency	Gross Notional (Billions)	Gross Notional (BUSD Eqv.)	Trade Count
QAR	5	1	7
ISK	138	1	71
ESP	113	1	31
KZT	93	1	26
FRF	3	1	20
COU	5	0	38
BGN	1	0	28
PKR	23	0	83
UAH	2	0	24
NGN	23	0	7
GRD	38	0	8
BEF	4	0	5
MAD	1	0	1
GHS	0	0	4
CRC	52	0	4
CER	0	0	15
EGP	0	0	1
XAG	0	0	76
ATS	1	0	2
NLG	0	0	1
VEF	0	0	3
BWP	0	0	2
ZMK	191	0	3
XOF	20	0	1
LVL	0	0	5
DOP	1	0	1
CLF	1	0	1,528
XPT	0	0	4
JOD	0	0	1
BHD	0	0	1
TZS	10	0	1
XPD	0	0	1
HRK	0	0	1
TTD	0	0	1
GTQ	0	0	1
VND	0	0	3
Grand Total		458,389	3,752,095

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	3,691	3,183	1,532	333	209	363	82
	Trade Count	41,315	33,324	20,838	4,381	3,076	5,225	315
CC - Swap Exotic	Notional	328	246	158	40	40	43	2
	Trade Count	2,224	3,389	2,464	669	459	2,900	20
IR - Cap/Floor	Notional	5,662	3,377	2,207	488	491	130	4
	Trade Count	30,405	25,704	17,178	4,665	2,760	1,089	65
IR - FRA	Notional	57,398	519	94	1	1	0	0
	Trade Count	153,384	1,035	343	121	87	1	0
IR - Inflation Swap	Notional	214	300	333	105	89	219	74
	Trade Count	5,313	6,185	8,019	3,089	2,889	7,192	4,495
IR - Option	Notional	624	377	112	39	28	115	1
	Trade Count	1,106	724	1,104	457	286	141	16
IR - Option Exotic	Notional	312	201	159	37	18	27	2
	Trade Count	3,390	3,658	3,360	1,018	474	531	82
IR - Swap	Notional	157,587	78,679	66,616	10,627	7,008	12,940	1,380
	Trade Count	810,399	840,306	869,591	146,692	121,334	256,227	27,002
IR - Swap Basis	Notional	6,286	2,312	1,048	246	151	220	69
	Trade Count	13,561	11,303	8,241	2,996	1,938	2,959	310
IR - Swap Exotic	Notional	1,601	733	555	259	175	277	191
	Trade Count	10,573	10,048	9,480	4,114	2,906	5,734	2,181
IR - Swaption	Notional	4,346	4,969	4,882	4,926	1,821	1,643	997
	Trade Count	21,170	22,103	33,928	42,324	14,835	20,551	14,054
IR - Unspecified	Notional	298	466	501	268	145	110	45
	Trade Count	2,099	3,196	3,386	2,158	1,406	1,358	667
Grand Total	Notional	238,350	95,361	78,198	17,370	10,176	16,087	2,847
	Trade Count	1,094,939	960,975	977,932	212,684	152,450	303,908	49,207

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Summary by Product Type

Table II B. Trade Summary by Product Type - CCP

Table II C. Trade Summary by Product Type - G-14 Dealer

Table II D. Trade Summary by Product Type - Non G-14 Dealer

Table II B. Trade Summary by Product Class - CCP

Product Type	Gross Notional (BUSD Eqv.)	Gross Notional (%)	Trade Count	Trade Count (%)
IR - Swap	208,515	100%	1,500,800	100%
IR - Swap Basis	206	0%	422	0%
Grand Total	208,721		1,501,222	

Table II C. Trade Summary by Product Class - G-14 Dealer

Product Type	Gross Notional (BUSD Eqv.)	Gross Notional (%)	Trade Count	Trade Count (%)
CC - Swap	3,866	4%	37,012	6%
CC - Swap Exotic	205	0%	1,500	0%
IR - Cap/Floor	3,595	4%	12,848	2%
IR - FRA	32,514	33%	77,785	13%
IR - Inflation Swap	591	1%	13,119	2%
IR - Option	443	0%	594	0%
IR - Option Exotic	269	0%	836	0%
IR - Swap	37,742	39%	356,298	60%
IR - Swap Basis	4,958	5%	15,964	3%
IR - Swap Exotic	1,044	1%	6,077	1%
IR - Swaption	11,360	12%	62,234	11%
IR - Unspecified	948	1%	4,968	1%
Grand Total	97,536		589,235	

Table II D. Trade Summary by Product Class - Non G-14 Dealer

Product Type	Gross Notional (BUSD Eqv.)	Gross Notional (%)	Trade Count	Trade Count (%)
CC - Swap	5,527	4%	71,462	4%
CC - Swap Exotic	654	0%	10,625	1%
IR - Cap/Floor	8,765	6%	69,018	4%
IR - FRA	25,498	17%	77,186	5%
IR - Inflation Swap	744	0%	24,063	1%
IR - Option	854	1%	3,240	0%
IR - Option Exotic	486	0%	11,677	1%
IR - Swap	88,579	58%	1,214,453	73%
IR - Swap Basis	5,168	3%	24,922	1%
IR - Swap Exotic	2,748	2%	38,959	2%
IR - Swaption	12,223	8%	106,731	6%
IR - Unspecified	886	1%	9,302	1%
Grand Total	152,131		1,661,638	

Summary by Currency

Table III B. Trade Summary by Currency - CCP

Table III C. Trade Summary by Currency - G-14 Dealer

Table III D. Trade Summary by Currency - Non G-14 Dealer

Table III B. Overall Trade Summary by Currency - CCP

Currency	Gross Notional (Billions)	Gross Notional (BUSD Eqv.)	Trade Count
USD	82,920	82,920	596,065
EUR	58,491	71,847	367,128
JPY	2,709,462	29,750	273,180
GBP	12,521	18,112	144,133
CHF	2,602	2,245	36,800
AUD	1,588	1,347	22,380
SEK	5,523	703	18,571
CAD	562	535	5,613
HKD	2,475	318	11,018
NZD	460	312	6,342
ZAR	1,772	233	7,107
NOK	1,209	186	4,508
PLN	497	151	6,894
DKK	373	61	1,483
Grand Total		208,721	1,501,222

Table III C. Overall Trade Summary by Currency - G-14 Dealer

Currency	Gross Notional (Billions)	Gross Notional (BUSD Eqv.)	Trade Count
USD	49,332	49,332	202,166
EUR	20,612	25,318	116,011
GBP	5,496	7,950	56,536
JPY	688,652	7,561	54,851
AUD	1,331	1,129	13,600
CHF	1,145	987	8,555
KRW	830,444	679	15,933
CAD	697	663	6,032
SEK	5,070	646	5,828
MXN	5,747	447	21,787
ZAR	3,154	415	8,014
NZD	402	273	4,103
BRL	391	215	2,160
HKD	1,434	184	5,325
PLN	600	183	6,316
INR	8,509	182	10,740
NOK	1,175	181	2,852
HUF	37,783	170	7,326
SGD	209	148	5,022
TRY	221	141	3,724
TWD	4,418	138	5,476
THB	4,454	137	6,929
CZK	2,210	105	3,829
CNY	455	67	3,676
DKK	338	56	1,155
ILS	213	55	2,753
MYR	177	54	2,323
CLP	27,587	52	2,396
RUB	702	23	1,241
AED	31	9	200
XAU	0	7	138
SAR	26	7	126
COP	10,341	5	420
MXV	15	3	308
PEN	7	3	223
DEM	4	2	29
SKK	46	2	54
RON	6	2	155
ARS	4	1	137
IDR	9,249	1	117
ITL	1,445	1	23
PHP	31	1	123

Currency	Gross Notional (Billions)	Gross Notional (BUSD Eqv.)	Trade Count
COU	3	0	28
ISK	34	0	15
ESP	35	0	10
KZT	29	0	11
FRF	1	0	5
CER	0	0	15
BGN	0	0	6
GRD	13	0	3
BEF	1	0	3
UAH	0	0	4
ATS	0	0	1
CLF	0	0	420
HRK	0	0	1
NGN	0	0	1
Grand Total		97,536	589,235

Table III D. Overall Trade Summary by Currency - Non G-14 Dealer

Currency	Gross Notional (Billions)	Gross Notional (BUSD Eqv.)	Trade Count
EUR	48,590	59,686	487,936
USD	46,299	46,299	467,000
JPY	1,619,075	17,777	191,110
GBP	7,960	11,515	168,855
AUD	3,804	3,225	36,413
CAD	2,229	2,122	19,289
SEK	16,141	2,056	19,893
CHF	1,830	1,579	22,353
KRW	1,832,993	1,499	33,934
ZAR	6,909	909	17,377
NOK	5,358	825	11,418
MXN	8,725	678	36,248
NZD	935	636	13,623
BRL	971	535	9,838
HKD	3,576	459	16,277
SGD	430	306	12,574
INR	13,664	292	19,331
DKK	1,722	284	4,597
PLN	766	233	10,149
TWD	6,822	213	10,809
THB	6,039	185	11,464
CZK	3,627	172	7,044
HUF	31,913	144	8,618
CNY	701	103	5,863
TRY	110	71	3,248
ILS	270	70	3,445
CLP	34,681	66	2,801
MYR	213	65	3,309
RUB	1,185	39	2,171
SAR	102	27	483
AED	79	21	486
MXV	29	7	402
COP	11,812	6	488
XAU	0	5	109
DEM	8	5	74
RON	12	4	300
ITL	4,404	3	70
PEN	5	2	115
SKK	41	2	77
IDR	15,115	2	238
QAR	5	1	7
PHP	39	1	269

Currency	Gross Notional (Billions)	Gross Notional (BUSD Eqv.)	Trade Count
ISK	104	1	56
ARS	3	1	54
ESP	78	1	21
KZT	64	0	15
FRF	2	0	15
BGN	1	0	22
PKR	23	0	83
UAH	2	0	20
COU	2	0	10
NGN	23	0	6
MAD	1	0	1
GHS	0	0	4
CRC	52	0	4
GRD	25	0	5
BEF	2	0	2
EGP	0	0	1
XAG	0	0	76
NLG	0	0	1
ATS	0	0	1
VEF	0	0	3
BWP	0	0	2
ZMK	191	0	3
XOF	20	0	1
LVL	0	0	5
DOP	1	0	1
XPT	0	0	4
JOD	0	0	1
BHD	0	0	1
CLF	1	0	1,108
TZS	10	0	1
XPD	0	0	1
TTD	0	0	1
GTQ	0	0	1
VND	0	0	3
Grand Total		152,131	1,661,638

Summary by Counterparty Type, Product Type and Maturity

Table IV B. Trade Summary by CP Type, Product Type and Maturity

Table IV B. Overall Trade Summary by CP Type, Product Type and Maturity

CP Type	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+
CCP	IR - Swap	Notional	94,470	49,907	44,587	6,615	4,205	8,644	85
		Trade Count	325,415	401,131	479,288	69,067	62,476	162,076	1,347
	IR - Swap Basis	Notional	159	31	9	5	1	0	0
		Trade Count	224	91	59	35	7	6	0

CP Type	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+
G-14 Dealer	CC - Swap	Notional	1,494	1,262	628	174	109	191	7
		Trade Count	13,363	10,425	7,447	1,864	1,320	2,527	66
	CC - Swap Exotic	Notional	81	61	42	10	5	6	0
		Trade Count	428	432	338	93	64	142	3
	IR - Cap/Floor	Notional	1,450	1,018	788	167	112	59	1
		Trade Count	4,507	3,580	3,088	817	687	162	7
	IR - FRA	Notional	32,335	179	0	0	0	0	0
		Trade Count	77,573	212	0	0	0	0	0
	IR - Inflation Swap	Notional	87	141	173	43	34	95	18
		Trade Count	2,535	2,442	3,454	807	810	2,412	659
	IR - Option	Notional	326	68	35	5	6	3	0
		Trade Count	221	150	145	35	32	11	0
	IR - Option Exotic	Notional	120	80	52	10	5	3	0
		Trade Count	292	200	212	60	36	33	3
	IR - Swap	Notional	19,312	7,502	6,862	1,187	854	1,476	550
		Trade Count	104,870	87,996	95,195	15,817	13,464	31,169	7,787
	IR - Swap Basis	Notional	3,029	1,073	521	119	86	126	4
		Trade Count	4,711	3,715	3,410	1,321	1,027	1,730	50
	IR - Swap Exotic	Notional	529	227	188	40	34	23	4
		Trade Count	1,812	1,473	1,650	383	277	360	122
	IR - Swaption	Notional	2,083	2,365	2,280	2,469	902	797	462
		Trade Count	7,675	8,788	12,620	14,632	6,118	7,598	4,803
	IR - Unspecified	Notional	146	204	255	157	83	73	29
		Trade Count	478	730	1,122	974	678	641	345

CP Type	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+
Non G-14 Dealer	CC - Swap	Notional	2,198	1,921	904	158	99	172	75
		Trade Count	27,952	22,899	13,391	2,517	1,756	2,698	249
	CC - Swap Exotic	Notional	247	185	117	31	35	37	1
		Trade Count	1,796	2,957	2,126	576	395	2,758	17
	IR - Cap/Floor	Notional	4,212	2,359	1,419	321	380	70	4
		Trade Count	25,898	22,124	14,090	3,848	2,073	927	58
	IR - FRA	Notional	25,063	339	94	1	1	0	0
		Trade Count	75,811	823	343	121	87	1	0
	IR - Inflation Swap	Notional	127	160	161	62	55	123	56
		Trade Count	2,778	3,743	4,565	2,282	2,079	4,780	3,836
	IR - Option	Notional	298	309	77	34	22	113	1
		Trade Count	885	574	959	422	254	130	16
	IR - Option Exotic	Notional	192	121	107	26	13	24	2
		Trade Count	3,098	3,458	3,148	958	438	498	79
	IR - Swap	Notional	43,805	21,269	15,167	2,825	1,948	2,820	745
		Trade Count	380,114	351,179	295,108	61,808	45,394	62,982	17,868
	IR - Swap Basis	Notional	3,098	1,208	518	122	64	94	66
		Trade Count	8,626	7,497	4,772	1,640	904	1,223	260
	IR - Swap Exotic	Notional	1,072	506	368	219	141	254	187
		Trade Count	8,761	8,575	7,830	3,731	2,629	5,374	2,059
	IR - Swaption	Notional	2,263	2,604	2,601	2,456	919	846	534
		Trade Count	13,495	13,315	21,308	27,692	8,717	12,953	9,251
	IR - Unspecified	Notional	152	262	247	111	62	37	16
		Trade Count	1,621	2,466	2,264	1,184	728	717	322
Grand Total	Notional	238,350	95,361	78,198	17,370	10,176	16,087	2,847	
	Trade Count	1,094,939	960,975	977,932	212,684	152,450	303,908	49,207	

Appendix. 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.