Consolidated Interest Rates

No of Firms submissions: **13**

				Stock Portfolio - G14		Stock Portfolio - Non G14		Monthly Volume - G14		Monthly Volume - Non G14		Execution Venue				Product and Legal			Process and STP				
				Trade Count	Notional	Trade Count	Notional	Trade Count	Gross Notional	Trade Count	Gross Notional	Bilateral Execution Venue (Single Dealer)		MTF		Electronic Confirmation	Standard Form Confimation Available Yes/No	Standard Form Confimation Available (% usage)	Repository	Cashflow Settlement Process	Central Settlement % - (if available)	Event Processing	Clearing Eligble
												Voice	Electronic	Voice	Electronic								
				D	D1	D	D1	E	E1	E	E1	F1	F2	G1	G2	H	I	J	K	L	M	N	O
	No. of data pointsubmissions:			13	13	13	13	13	13	13	13	11	11	11	11	12		10			10		12
					G14		NON G14		G14		NON G14												
Asset Class	Base Product	Sub-Product	Region																				
	A	B	C									%	%	%	%	%		%			%		%
RATES	Single Currency Swap	Fixed vs Float	G4 CCY	432,368	55,771,152,608,784	1,302,951	109,695,936,260,614	23,937	4,161,256,279,798	55,657	6,268,788,879,450	60-70%	0-10%	20-30%	10-20%	70-80%	Yes	80-90%	IR TRR	Bilaterally Processed	30-40%	Bilaterally Processed	70-80%
			Non-G4 CCY	155,760	7,425,875,787,305	313,221	13,592,871,135,396	8,867	449,548,609,997	26,466	1,617,025,836,311	60-70%	10-20%	10-20%	0-10%	50-60%	Yes	70-80%	IR TRR	Bilaterally Processed	10-20%	Bilaterally Processed	30-40%
		Float vs Float	G4 CCY	33,983	6,378,344,631,626	64,637	8,090,046,526,006	1,937	583,708,458,207	9,098	912,308,678,134	50-60%	0-10%	30-40%	0-10%	40-50%	Yes	60-70%	IR TRR	Bilaterally Processed	0-10%	Bilaterally Processed	20-30%
			Non-G4 CCY	2,413	735,941,842,476	12,773	1,061,180,203,385	1,154	221,312,125,474	8,368	725,816,498,079	30-40%	20-30%	30-40%	0-10%	40-50%	Yes	50-60%	IR TRR	Bilaterally Processed	0-10%	Bilaterally Processed	10-20%
	OIS		G4 CCY	8,703	10,640,954,900,578	25,921	15,160,618,165,276	1,621	3,114,993,198,301	4,955	5,171,944,771,217	70-80%	0-10%	10-20%	0-10%	70-80%	Yes	80-90%	IR TRR	Bilaterally Processed	20-30%	Bilaterally Processed	50-60%
			Non-G4 CCY	5,894	432,442,071,638	8,557	2,233,370,613,308	703	132,448,153,309	2,613	785,607,452,239	50-60%	10-20%	30-40%	0-10%	50-60%	Yes	60-70%	IR TRR	Bilaterally Processed	0-10%	Bilaterally Processed	0-10%
	Cross Currency Swap	fixed vs float		15,071	500,311,816,241	33,009	1,291,705,928,213	2,117	369,086,055,661	3,513	109,724,256,643	90-100%	0-10%	0-10%	0-10%	10-20%	Yes	90-100%	IR TRR	Bilaterally Processed	0-10%	Bilaterally Processed	10-20%
		fixed vs fixed		1,726	98,268,089,789	10,074	429,576,636,913	1,057	8,892,929,244	1,847	23,585,583,929	90-100%	0-10%	0-10%	0-10%	0-10%	Yes	90-100%	IR TRR	Bilaterally Processed	0-10%	Bilaterally Processed	0-10%
		float vs float		24,473	2,984,275,802,734	43,782	4,407,790,414,859	1,904	175,790,156,064	3,249	222,878,752,606	60-70%	10-20%	10-20%	0-10%	20-30%	Yes	80-90%	IR TRR	Bilaterally Processed	0-10%	Bilaterally Processed	10-20%
	Debt Option			22	3,250,281,740	371	87,376,315,898	9	1,119,257,144	91	41,269,026,150	90-100%	0-10%	0-10%	0-10%	0-10%	Yes	90-100%	IR TRR	Bilaterally Processed	0-10%	Bilaterally Processed	0-10%
	Inflation Swaps			15,600	571,012,624,588	20,413	637,888,072,917	633	27,615,302,450	2,035	37,966,805,238	60-70%	10-20%	10-20%	0-10%	50-60%	Yes	80-90%	IR TRR	Bilaterally Processed	0-10%	Bilaterally Processed	0-10%
	FRA			78,023	28,976,828,864,694	90,457	35,456,929,160,727	15,466	4,990,312,749,896	15,394	4,981,841,786,802	50-60%	0-10%	30-40%	0-10%	90-100%	Yes	60-70%	IR TRR	Bilaterally Processed	0-10%	Bilaterally Processed	10-20%
	Cap / Floor			13,769	3,817,921,681,022	67,393	10,439,192,601,260	976	110,882,411,172	2,185	305,738,715,869	60-70%	0-10%	20-30%	0-10%	10-20%	Yes	90-100%	IR TRR	Bilaterally Processed	0-10%	Bilaterally Processed	10-20%
	Exotic	Single Currency		11,797	2,433,217,276,880	60,187	4,084,128,970,220	417	107,344,519,680	3,107	148,171,904,218	80-90%	0-10%	10-20%	0-10%	0-10%	No	30-40%	IR TRR	Bilaterally Processed	0-10%	Bilaterally Processed	0-10%
		Cross Currency		280	23,938,301,385	10,056	1,087,632,529,958	120	6,673,373,118	825	18,063,623,494	90-100%	0-10%	0-10%	0-10%	0-10%	No	80-90%	IR TRR	Bilaterally Processed	0-10%	Bilaterally Processed	0-10%
	Swaption			63,035	11,484,838,299,273	101,116	9,344,822,990,164	5,445	1,264,942,913,751	16,299	2,058,807,338,721	60-70%	0-10%	20-30%	0-10%	50-60%	Yes	90-100%	IR TRR	Bilaterally Processed	0-10%	Bilaterally Processed	10-20%