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2014 Interest Rate Derivatives - Latin America - Market Trends

April 11, 2015
Executive Summary:

This report provides detailed information on Interest Rate Derivatives according to investors across Latin America, including helpful benchmark data such as:

- Notional principal trading volume by product
- Product usage rates
- Average number of dealers used & concentration of business with dealers used

Graphic slides include:

- Trading Volume By Product Interest Rate Derivatives Users
- Trading Volume By Type of Institution Interest Rate Derivatives Users
- Trading Volume By Country Interest Rate Derivatives Users
- Demand for Interest Rate Derivative Products Interest Rate Derivatives Users
- Demand for Interest Rate Derivative Products, cont'd Interest Rate Derivatives Users
- Concentration of Business Interest Rate Derivatives Users
- Derivatives Volume Allocation Interest Rate Derivatives Users
- Dealer Selection Criteria Interest Rate Derivatives Users
- Use of Credit Support Annexes Interest Rate Derivatives Users
- Current and Expected Reasons for Use of Strategic Derivatives Interest Rate Derivatives Users
- Impact of Regulatory Changes on Derivatives Use Interest Rate Derivatives Users
- Dealer Selection Criteria Interest Rate Derivatives Users & Non-Users
- Use of Credit Support Annexes Interest Rate Derivatives Users & Non-Users
- Current and Expected Reasons for Use of Strategic Derivatives Interest Rate Derivatives Users & Non-Users
- Impact of Regulatory Changes on Derivatives Use Interest Rate Derivatives Users & Non-Users
- Offset Cost of Capital Under Basel III Interest Rate Derivatives Users & Non-Users
- Anticipate Using Interest Rate Derivatives in the Next 12 Months Interest Rate Derivatives Non-Users

Methodology:

Research is based on in-person and telephone interviews with 47 respondents between September through

November, 2014.



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