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2014 Interest Rate Derivatives - Asia ex. Japan - Market Trends

April 11, 2015

Executive Summary:

This report provides detailed information on Interest Rate Derivatives according to investors across Asia ex. Japan, 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 Region - 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
- Average Number of Dealers Used - 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
- Offset Cost of Capital Under Basel III -Interest Rate Derivatives Users
- Use of Credit Support Annexes -Users & Non-Users
- Current and Expected Reasons for Use of Strategic Derivatives -Users & Non-Users
- Impact of Regulatory Changes on Derivatives Use -Users & Non-Users
- Offset Cost of Capital Under Basel III -Users & Non-Users
- Anticipate Using Interest Rate Derivatives in the Next 12 Months Interest Rate Derivatives Non-Users
- Dealer Selection Criteria Interest Rate Derivatives Non-Users
- Use of Credit Support Annexes Interest Rate Derivatives Non-Users
- Current and Expected Reasons for Use of Strategic Derivatives Interest Rate Derivatives Non-Users
- Impact of Regulatory Changes on Derivatives Use Interest Rate Derivatives Non-Users
- Offset Cost of Capital Under Basel III Interest Rate Derivatives Non-Users

Methodology:

Research is based on in-person and telephone interviews with 109 respondents between September through November, 2014.



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www.greenwich.com | ContactUs@greenwich.com

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greenwich.com ContactUs@greenwich.com Ph +1203.625.5038