

## Foreign Exchange Position

Positions as at: 26 June 2020

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	401,744.06	1,020,616.72	1,422,360.79
<b>Total</b>	<b>401,744.06</b>	<b>1,020,616.72</b>	<b>1,422,360.79</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	45,298	122,867	168,165
<b>Total</b>	<b>45,298</b>	<b>122,867</b>	<b>168,165</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	159,492.90	68,463.96	203,557.47	353,310.68	15,813.60	21,977.17	520,104.71	79,640.29	1,422,360.79
<b>Total</b>	<b>159,492.90</b>	<b>68,463.96</b>	<b>203,557.47</b>	<b>353,310.68</b>	<b>15,813.60</b>	<b>21,977.17</b>	<b>520,104.71</b>	<b>79,640.29</b>	<b>1,422,360.79</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,732	17,620	28,612	49,389	3,357	5,923	48,962	5,570	168,165
<b>Total</b>	<b>8,732</b>	<b>17,620</b>	<b>28,612</b>	<b>49,389</b>	<b>3,357</b>	<b>5,923</b>	<b>48,962</b>	<b>5,570</b>	<b>168,165</b>

### By Product and Residual Maturity

Outstanding Notional (US\$m)	0 - 3 Months	3 - 6 Months	6 - 9 Months	9 - 12 Months	1 - 2 Years	2 - 5 Years	> 5 Years	Total
Non-deliverable Forward	1,054,208.96	187,200.70	107,062.95	51,033.69	15,703.44	6,505.89	645.16	1,422,360.79
<b>Total</b>	<b>1,054,208.96</b>	<b>187,200.70</b>	<b>107,062.95</b>	<b>51,033.69</b>	<b>15,703.44</b>	<b>6,505.89</b>	<b>645.16</b>	<b>1,422,360.79</b>

Number of Outstanding Trades	0 - 3 Months	3 - 6 Months	6 - 9 Months	9 - 12 Months	1 - 2 Years	2 - 5 Years	> 5 Years	Total
Non-deliverable Forward	144,961	10,897	6,147	3,406	1,855	822	77	168,165
<b>Total</b>	<b>144,961</b>	<b>10,897</b>	<b>6,147</b>	<b>3,406</b>	<b>1,855</b>	<b>822</b>	<b>77</b>	<b>168,165</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	76.98	Afghani
ALL	109.27	Lek
AMD	478.43	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	578.63	Kwanza
ARS	70.03	Argentine Peso
AUD	1.4428	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7399	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.73	Taka
BGN	1.7293	Bulgarian Lev
BHD	0.377	Bahraini Dinar
BIF	1898.39	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

26 June 2020

BND	1.3909	Brunei Dollar
BOB	6.83	Boliviano
BRL	5.1542	Brazilian Real
BSD	1	Bahamian Dollar
BTN	75.5659	Ngultrum
BWP	11.6822	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3545	Canadian Dollar
CDF	1880	Congolese Franc
CHF	0.9445	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	818.73	Chilean Peso
CNY	7.0575	Yuan Renminbi
COP	3698.35	Colombian Peso
COU	0.074	Unidad de Valor Real
CRC	575.25	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	97.36	Cape Verde Escudo
CZK	23.521	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.5896	Danish Krone
DOP	58.14	Dominican Peso
DZD	128.34	Algerian Dinar
EGP	16.12	Egyptian Pound
ERN	15	Nakfa
ETB	34.31	Ethiopian Birr
EUR	0.8842	Euro
FJD	2.1575	Fiji Dollar
FKP	0.8013	Falkland Islands Pound
GBP	0.7986	Pound Sterling
GEL	3.0535	Lari
GHS	5.73	Cedi
GIP	0.8012	Gibraltar Pound
GMD	51.95	Dalasi
GNF	9555	Guinea Franc
GTQ	7.68	Quetzal
GYD	207.48	Guyana Dollar
HKD	7.75	Hong Kong Dollar
HNL	24.6776	Lempira
HRK	6.6985	Croatian Kuna
HTG	105.321	Gourde
HUF	308.68	Forint
IDR	14110	Rupiah
ILS	3.4269	New Israeli Sheqel
INR	75.4811	Indian Rupee

## Foreign Exchange Position

Positions as at:

26 June 2020

IQD	1187.62	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	138.17	Iceland Krona
JMD	140	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	106.51	Yen
KES	106.3	Kenyan Shilling
KGS	74.9875	Som
KHR	4046	Riel
KMF	433	Comoro Franc
KPW	130	North Korean Won
KRW	1207.46	Won
KWD	0.3072	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	401.07	Tenge
LAK	9015	Kip
LBP	1505.7	Lebanese Pound
LKR	186.5	Sri Lanka Rupee
LRD	197	Liberian Dollar
LSL	17.2138	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3969	Libyan Dinar
MAD	9.613	Moroccan Dirham
MDL	17.1255	Moldovan Leu
MGA	3844	Malagasy Ariary
MKD	54.06	Denar
MMK	1380	Kyat
MNT	2787	Tugrik
MOP	7.983	Pataca
MRO	356	Ouguiya
MUR	40	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	729.89	Kwacha
MXN	22.4082	Mexican Peso
MXV	3.4862	Mexican Unidad de Inversion (UDI)
MYR	4.273	Malaysian Ringgit
MZN	69.4	Metical
NAD	17.233	Namibia Dollar
NGN	360	Naira
NIO	34.32	Cordoba Oro
NOK	9.5213	Norwegian Krone
NPR	121.03	Nepalese Rupee
NZD	1.5401	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.5217	Nuevo Sol

## Foreign Exchange Position

Positions as at:

26 June 2020

PGK	3.4602	Kina
PHP	50.03	Philippine Peso
PKR	166.8	Pakistan Rupee
PLN	3.9291	Zloty
PYG	6704.75	Guarani
QAR	3.6708	Qatari Rial
RON	4.2796	Leu
RSD	103.8	Serbian Dinar
RUB	68.72	Russian Ruble
RWF	949.897	Rwanda Franc
SAR	3.7515	Saudi Riyal
SBD	7.8431	Solomon Islands Dollar
SCR	17.48	Seychelles Rupee
SDG	55.0002	Sudanese Pound
SEK	9.2914	Swedish Krona
SGD	1.3909	Singapore Dollar
SHP	0.7994	Saint Helena Pound
SLL	9649.4	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	161.1411	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYR	513	Syrian Pound
SZL	17.243	Lilangeni
THB	30.91	Baht
TJS	10.3	Somoni
TMT	3.49	New Manat
TND	2.8527	Tunisian Dinar
TOP	2.2051	Pa'anga
TRY	6.8472	Turkish Lira
TTD	6.6974	Trinidad and Tobago Dollar
TWD	29.546	New Taiwan Dollar
TZS	2312	Tanzanian Shilling
UAH	26.549	Hryvnia
UGX	3735	Uganda Shilling
USD	1	US Dollar
UYU	42.1	Peso Uruguayo
UZS	10167.76	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23213	Dong
VUV	114	Vatu
WST	2.5641	Tala
XAF	573.72	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	577.75	CFA Franc BCEAO
XPF	105.37	CFP Franc

## Foreign Exchange Position

Positions as at:

26 June 2020

YER	248.55	Yemeni Rial
ZAR	17.2332	Rand
ZMK	5185	Zambian Kwacha
ZWL	24.5	Zimbabwe Dollar

## Interest Rate Position

Positions as at: 26 June 2020

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	876,671.52	547,004.31	1,423,675.82
Floating vs. Fixed	8,866,894.05	4,116,298.89	12,983,192.94
Overnight Index Swap	626,128.31	509,391.44	1,135,519.74
<b>Total</b>	<b>10,369,693.88</b>	<b>5,172,694.63</b>	<b>15,542,388.51</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,463	4,517	16,979
Floating vs. Fixed	213,360	125,798	339,158
Overnight Index Swap	11,830	7,929	19,759
<b>Total</b>	<b>237,652</b>	<b>138,244</b>	<b>375,896</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	322,795.83	113.21	37,598.52	5,368.95	233,267.54	154,455.64	670,076.13	1,423,675.82
Floating vs. Fixed	2,242,949.37	1,720,818.72	277,813.20	50,131.45	1,080,100.42	2,410,065.22	5,201,314.57	12,983,192.94
Overnight Index Swap	153,242.43	0.00	131,580.62	0.00	43,939.43	7.74	806,749.53	1,135,519.74
<b>Total</b>	<b>2,718,987.62</b>	<b>1,720,931.94</b>	<b>446,992.33</b>	<b>55,500.40</b>	<b>1,357,307.39</b>	<b>2,564,528.61</b>	<b>6,678,140.22</b>	<b>15,542,388.51</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,924	2	200	66	2,495	4,213	6,079	16,979
Floating vs. Fixed	73,083	56,339	5,185	1,320	15,459	68,689	119,083	339,158
Overnight Index Swap	784	0	621	0	315	3	18,036	19,759
<b>Total</b>	<b>77,791</b>	<b>56,341</b>	<b>6,006</b>	<b>1,386</b>	<b>18,269</b>	<b>72,905</b>	<b>143,198</b>	<b>375,896</b>

### By Product and Residual Maturity

Outstanding Notional (US\$m)	0 - 1 Year	1 - 2 Years	2 - 5 Years	5 - 10 Years	10 - 15 Years	15 - 20 Years	> 20 Years	Total
Basis Swap	605,701.45	232,850.28	339,231.36	189,272.39	31,239.02	16,058.17	9,323.16	1,423,675.82
Floating vs. Fixed	5,559,876.44	2,108,143.34	3,263,604.16	1,594,840.91	193,435.01	127,634.19	135,658.89	12,983,192.94
Overnight Index Swap	863,261.19	100,678.21	146,862.49	21,070.12	1,465.88	1,192.61	989.24	1,135,519.74
<b>Total</b>	<b>7,028,839.08</b>	<b>2,441,671.83</b>	<b>3,749,698.01</b>	<b>1,805,183.42</b>	<b>226,139.91</b>	<b>144,884.97</b>	<b>145,971.28</b>	<b>15,542,388.51</b>

Number of Outstanding Trades	0 - 1 Year	1 - 2 Years	2 - 5 Years	5 - 10 Years	10 - 15 Years	15 - 20 Years	> 20 Years	Total
Basis Swap	3,375	2,604	5,085	3,734	897	696	588	16,979
Floating vs. Fixed	72,065	47,877	126,809	70,972	8,968	5,864	6,605	339,158
Overnight Index Swap	6,166	4,314	8,517	618	53	60	31	19,759
<b>Total</b>	<b>81,606</b>	<b>54,795</b>	<b>140,411</b>	<b>75,324</b>	<b>9,918</b>	<b>6,620</b>	<b>7,224</b>	<b>375,896</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

## Interest Rate Position

Positions as at:

26 June 2020

AFN	76.98	Afghani
ALL	109.27	Lek
AMD	478.43	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	578.63	Kwanza
ARS	70.03	Argentine Peso
AUD	1.4428	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7399	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.73	Taka
BGN	1.7293	Bulgarian Lev
BHD	0.377	Bahraini Dinar
BIF	1898.39	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3909	Brunei Dollar
BOB	6.83	Boliviano
BRL	5.1542	Brazilian Real
BSD	1	Bahamian Dollar
BTN	75.5659	Ngultrum
BWP	11.6822	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3545	Canadian Dollar
CDF	1880	Congolese Franc
CHF	0.9445	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	818.73	Chilean Peso
CNY	7.0575	Yuan Renminbi
COP	3698.35	Colombian Peso
COU	0.074	Unidad de Valor Real
CRC	575.25	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	97.36	Cape Verde Escudo
CZK	23.521	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.5896	Danish Krone
DOP	58.14	Dominican Peso
DZD	128.34	Algerian Dinar
EGP	16.12	Egyptian Pound
ERN	15	Nakfa

## Interest Rate Position

Positions as at:

26 June 2020

ETB	34.31	Ethiopian Birr
EUR	0.8842	Euro
FJD	2.1575	Fiji Dollar
FKP	0.8013	Falkland Islands Pound
GBP	0.7986	Pound Sterling
GEL	3.0535	Lari
GHS	5.73	Cedi
GIP	0.8012	Gibraltar Pound
GMD	51.95	Dalasi
GNF	9555	Guinea Franc
GTQ	7.68	Quetzal
GYD	207.48	Guyana Dollar
HKD	7.75	Hong Kong Dollar
HNL	24.6776	Lempira
HRK	6.6985	Croatian Kuna
HTG	105.321	Gourde
HUF	308.68	Forint
IDR	14110	Rupiah
ILS	3.4269	New Israeli Sheqel
INR	75.4811	Indian Rupee
IQD	1187.62	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	138.17	Iceland Krona
JMD	140	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	106.51	Yen
KES	106.3	Kenyan Shilling
KGS	74.9875	Som
KHR	4046	Riel
KMF	433	Comoro Franc
KPW	130	North Korean Won
KRW	1207.46	Won
KWD	0.3072	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	401.07	Tenge
LAK	9015	Kip
LBP	1505.7	Lebanese Pound
LKR	186.5	Sri Lanka Rupee
LRD	197	Liberian Dollar
LSL	17.2138	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3969	Libyan Dinar

## Interest Rate Position

Positions as at:

26 June 2020

MAD	9.613	Moroccan Dirham
MDL	17.1255	Moldovan Leu
MGA	3844	Malagasy Ariary
MKD	54.06	Denar
MMK	1380	Kyat
MNT	2787	Tugrik
MOP	7.983	Pataca
MRO	356	Ouguiya
MUR	40	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	729.89	Kwacha
MXN	22.4082	Mexican Peso
MXV	3.4862	Mexican Unidad de Inversion (UDI)
MYR	4.273	Malaysian Ringgit
MZN	69.4	Metical
NAD	17.233	Namibia Dollar
NGN	360	Naira
NIO	34.32	Cordoba Oro
NOK	9.5213	Norwegian Krone
NPR	121.03	Nepalese Rupee
NZD	1.5401	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.5217	Nuevo Sol
PGK	3.4602	Kina
PHP	50.03	Philippine Peso
PKR	166.8	Pakistan Rupee
PLN	3.9291	Zloty
PYG	6704.75	Guarani
QAR	3.6708	Qatari Rial
RON	4.2796	Leu
RSD	103.8	Serbian Dinar
RUB	68.72	Russian Ruble
RWF	949.897	Rwanda Franc
SAR	3.7515	Saudi Riyal
SBD	7.8431	Solomon Islands Dollar
SCR	17.48	Seychelles Rupee
SDG	55.0002	Sudanese Pound
SEK	9.2914	Swedish Krona
SGD	1.3909	Singapore Dollar
SHP	0.7994	Saint Helena Pound
SLL	9649.4	Leone
SOS	575	Somali Shilling

## Interest Rate Position

Positions as at:

26 June 2020

SRD	7.43	Surinam Dollar
SSP	161.1411	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	513	Syrian Pound
SZL	17.243	Lilangeni
THB	30.91	Baht
TJS	10.3	Somoni
TMT	3.49	New Manat
TND	2.8527	Tunisian Dinar
TOP	2.2051	Pa'anga
TRY	6.8472	Turkish Lira
TTD	6.6974	Trinidad and Tobago Dollar
TWD	29.546	New Taiwan Dollar
TZS	2312	Tanzanian Shilling
UAH	26.549	Hryvnia
UGX	3735	Uganda Shilling
USD	1	US Dollar
UYU	42.1	Peso Uruguayo
UZS	10167.76	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23213	Dong
VUV	114	Vatu
WST	2.5641	Tala
XAF	573.72	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	577.75	CFA Franc BCEAO
XPF	105.37	CFP Franc
YER	248.55	Yemeni Rial
ZAR	17.2332	Rand
ZMK	5185	Zambian Kwacha
ZWL	24.5	Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

22 June 2020 to

26 June 2020

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	63,296.52	157,602.76	220,899.28
Total	63,296.52	157,602.76	220,899.28

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	8,416	23,397	31,812
Total	8,416	23,397	31,812

### By Product and Currency

New Trade Turnover (US\$m)	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	19,509.23	11,915.61	50,734.30	59,007.78	3,144.07	5,021.31	56,113.34	15,453.64	220,899.28
Total	19,509.23	11,915.61	50,734.30	59,007.78	3,144.07	5,021.31	56,113.34	15,453.64	220,899.28

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,350	3,539	6,301	10,453	538	1,279	7,492	862	31,812
Total	1,350	3,539	6,301	10,453	538	1,279	7,492	862	31,812

### By Product and Residual Maturity

New Trade Turnover (US\$m)	0 - 3 Months	3 - 6 Months	6 - 9 Months	9 - 12 Months	1 - 2 Years	2 - 5 Years	> 5 Years	Total
Non-deliverable Forward	196,040.57	13,555.45	6,473.73	1,811.42	2,760.87	178.23	79.00	220,899.28
Total	196,040.57	13,555.45	6,473.73	1,811.42	2,760.87	178.23	79.00	220,899.28

Number of New Trade	0 - 3 Months	3 - 6 Months	6 - 9 Months	9 - 12 Months	1 - 2 Years	2 - 5 Years	> 5 Years	Total
Non-deliverable Forward	30,606	602	282	126	177	17	3	31,812
Total	30,606	602	282	126	177	17	3	31,812

## Interest Rate Turnover

Turnover for the period:

22 June 2020 to

26 June 2020

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	17,271.91	380,505.67	397,777.57
Floating vs. Fixed	446,748.60	421,132.12	867,880.71
Overnight Index Swap	35,630.47	28,323.07	63,953.54
<b>Total</b>	<b>499,650.98</b>	<b>829,960.85</b>	<b>1,329,611.83</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	270	1,479	1,749
Floating vs. Fixed	7,928	3,617	11,545
Overnight Index Swap	328	118	446
<b>Total</b>	<b>8,525</b>	<b>5,214</b>	<b>13,739</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	32,376.21	0.00	4,213.10	716.37	11,896.39	2,662.64	345,912.88	397,777.57
Floating vs. Fixed	65,178.49	115,259.26	4,021.65	842.98	90,339.67	71,009.63	521,229.03	867,880.71
Overnight Index Swap	11,795.20	0.00	4,853.77	0.00	2,889.23	0.00	44,415.34	63,953.54
<b>Total</b>	<b>109,349.90</b>	<b>115,259.26</b>	<b>13,088.52</b>	<b>1,559.35</b>	<b>105,125.28</b>	<b>73,672.27</b>	<b>911,557.25</b>	<b>1,329,611.83</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	522	0	42	30	112	93	950	1,749
Floating vs. Fixed	1,507	1,880	62	29	810	2,023	5,234	11,545
Overnight Index Swap	26	0	7	0	18	0	395	446
<b>Total</b>	<b>2,055</b>	<b>1,880</b>	<b>111</b>	<b>59</b>	<b>940</b>	<b>2,116</b>	<b>6,579</b>	<b>13,739</b>

### By Product and Residual Maturity

New Trade Turnover (US\$m)	0 - 1 Year	1 - 2 Years	2 - 5 Years	5 - 10 Years	10 - 15 Years	15 - 20 Years	> 20 Years	Total
Basis Swap	315,017.80	49,296.80	20,101.06	8,778.56	3,014.78	978.02	590.55	397,777.57
Floating vs. Fixed	453,735.56	139,797.96	149,298.90	96,967.98	16,888.30	5,530.17	5,661.85	867,880.71
Overnight Index Swap	53,081.08	6,028.90	1,922.24	2,642.91	57.03	151.30	70.08	63,953.54
<b>Total</b>	<b>821,834.44</b>	<b>195,123.66</b>	<b>171,322.21</b>	<b>108,389.45</b>	<b>19,960.10</b>	<b>6,659.49</b>	<b>6,322.48</b>	<b>1,329,611.83</b>

Number of New Trade	0 - 1 Year	1 - 2 Years	2 - 5 Years	5 - 10 Years	10 - 15 Years	15 - 20 Years	> 20 Years	Total
Basis Swap	178	239	408	378	198	109	239	1,749
Floating vs. Fixed	2,442	1,519	2,894	3,021	863	199	608	11,545
Overnight Index Swap	100	94	148	90	4	8	3	446
<b>Total</b>	<b>2,720</b>	<b>1,852</b>	<b>3,449</b>	<b>3,489</b>	<b>1,065</b>	<b>316</b>	<b>850</b>	<b>13,739</b>