

## Foreign Exchange Position

Positions as at: 07 August 2020

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	360,444.59	923,577.25	1,284,021.84
<b>Total</b>	<b>360,444.59</b>	<b>923,577.25</b>	<b>1,284,021.84</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	39,358	121,851	161,209
<b>Total</b>	<b>39,358</b>	<b>121,851</b>	<b>161,209</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	142,993.74	62,318.38	162,712.01	329,665.65	15,326.36	22,494.11	507,159.44	41,352.15	1,284,021.84
<b>Total</b>	<b>142,993.74</b>	<b>62,318.38</b>	<b>162,712.01</b>	<b>329,665.65</b>	<b>15,326.36</b>	<b>22,494.11</b>	<b>507,159.44</b>	<b>41,352.15</b>	<b>1,284,021.84</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,365	15,250	26,728	49,394	3,505	5,793	46,772	5,402	161,209
<b>Total</b>	<b>8,365</b>	<b>15,250</b>	<b>26,728</b>	<b>49,394</b>	<b>3,505</b>	<b>5,793</b>	<b>46,772</b>	<b>5,402</b>	<b>161,209</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	930,948.76	196,722.83	91,867.05	40,835.44	16,273.18	6,809.03	565.54	1,284,021.84
<b>Total</b>	<b>930,948.76</b>	<b>196,722.83</b>	<b>91,867.05</b>	<b>40,835.44</b>	<b>16,273.18</b>	<b>6,809.03</b>	<b>565.54</b>	<b>1,284,021.84</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	138,634	10,884	5,875	3,003	1,904	838	71	161,209
<b>Total</b>	<b>138,634</b>	<b>10,884</b>	<b>5,875</b>	<b>3,003</b>	<b>1,904</b>	<b>838</b>	<b>71</b>	<b>161,209</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	76.53	Afghani
ALL	103.69	Lek
AMD	484.52	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	575.385	Kwanza
ARS	72.466	Argentine Peso
AUD	1.3902	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6583	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.63	Taka
BGN	1.6483	Bulgarian Lev
BHD	0.3762	Bahraini Dinar
BIF	1905.9	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

07 August 2020

BND	1.376	Brunei Dollar
BOB	6.83	Boliviano
BRL	5.2902	Brazilian Real
BSD	1	Bahamian Dollar
BTN	74.8165	Ngultrum
BWP	11.5473	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3264	Canadian Dollar
CDF	1967.01	Congolese Franc
CHF	0.9083	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	776.96	Chilean Peso
CNY	6.9353	Yuan Renminbi
COP	3774.73	Colombian Peso
COU	0.0725	Unidad de Valor Real
CRC	589.3	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	92.85	Cape Verde Escudo
CZK	21.977	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.2802	Danish Krone
DOP	58.41	Dominican Peso
DZD	127.96	Algerian Dinar
EGP	15.96	Egyptian Pound
ERN	15	Nakfa
ETB	34.9105	Ethiopian Birr
EUR	0.8428	Euro
FJD	2.1231	Fiji Dollar
FKP	0.7634	Falkland Islands Pound
GBP	0.7624	Pound Sterling
GEL	3.0729	Lari
GHS	5.72	Cedi
GIP	0.7633	Gibraltar Pound
GMD	51.75	Dalasi
GNF	9591	Guinea Franc
GTQ	7.695	Quetzal
GYD	207.38	Guyana Dollar
HKD	7.75	Hong Kong Dollar
HNL	24.5522	Lempira
HRK	6.2946	Croatian Kuna
HTG	111.668	Gourde
HUF	290.33	Forint
IDR	14520	Rupiah
ILS	3.4006	New Israeli Sheqel
INR	74.796	Indian Rupee

## Foreign Exchange Position

Positions as at:

07 August 2020

IQD	1187.62	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	134.9	Iceland Krona
JMD	145.83	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	105.57	Yen
KES	107.7	Kenyan Shilling
KGS	76.9019	Som
KHR	4054.91	Riel
KMF	419.2	Comoro Franc
KPW	130	North Korean Won
KRW	1186.05	Won
KWD	0.305	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	418.52	Tenge
LAK	9042.88	Kip
LBP	1505.5	Lebanese Pound
LKR	185.45	Sri Lanka Rupee
LRD	197.6	Liberian Dollar
LSL	17.3163	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3708	Libyan Dinar
MAD	9.2491	Moroccan Dirham
MDL	16.3875	Moldovan Leu
MGA	3795	Malagasy Ariary
MKD	51.64	Denar
MMK	1353	Kyat
MNT	2818	Tugrik
MOP	7.978	Pataca
MRO	356	Ouguiya
MUR	39.55	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	735	Kwacha
MXN	22.3576	Mexican Peso
MXV	3.4402	Mexican Unidad de Inversion (UDI)
MYR	4.19	Malaysian Ringgit
MZN	70.2	Metical
NAD	17.32	Namibia Dollar
NGN	380.8	Naira
NIO	34.44	Cordoba Oro
NOK	8.9499	Norwegian Krone
NPR	119.9	Nepalese Rupee
NZD	1.504	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.5437	Nuevo Sol

## Foreign Exchange Position

Positions as at:

07 August 2020

PGK	3.4722	Kina
PHP	49.07	Philippine Peso
PKR	167.5	Pakistan Rupee
PLN	3.7108	Zloty
PYG	6899	Guarani
QAR	3.6492	Qatari Rial
RON	4.0708	Leu
RSD	99.02	Serbian Dinar
RUB	72.935	Russian Ruble
RWF	958.481	Rwanda Franc
SAR	3.7501	Saudi Riyal
SBD	7.9114	Solomon Islands Dollar
SCR	17.76	Seychelles Rupee
SDG	55.0002	Sudanese Pound
SEK	8.6666	Swedish Krona
SGD	1.3695	Singapore Dollar
SHP	0.7603	Saint Helena Pound
SLL	9658.51	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	161.6134	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYR	1256	Syrian Pound
SZL	17.32	Lilangeni
THB	31.03	Baht
TJS	10.305	Somoni
TMT	3.49	New Manat
TND	2.7048	Tunisian Dinar
TOP	2.2041	Pa'anga
TRY	7.0438	Turkish Lira
TTD	6.7	Trinidad and Tobago Dollar
TWD	29.357	New Taiwan Dollar
TZS	2320	Tanzanian Shilling
UAH	27.659	Hryvnia
UGX	3677.63	Uganda Shilling
USD	1	US Dollar
UYU	42.77	Peso Uruguayo
UZS	10204.86	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23174	Dong
VUV	111.32	Vatu
WST	2.5413	Tala
XAF	547.28	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	551.25	CFA Franc BCEAO
XPF	100.44	CFP Franc

## Foreign Exchange Position

Positions as at:

07 August 2020

YER	248.51	Yemeni Rial
ZAR	17.3208	Rand
ZMK	5185	Zambian Kwacha
ZWL	78.4546	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

07 August 2020

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	887,592.91	411,401.47	1,298,994.38
Floating vs. Fixed	8,912,749.60	4,015,989.14	12,928,738.74
Overnight Index Swap	666,335.90	494,003.18	1,160,339.08
<b>Total</b>	<b>10,466,678.41</b>	<b>4,921,393.79</b>	<b>15,388,072.20</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,634	4,177	16,811
Floating vs. Fixed	215,738	125,758	341,495
Overnight Index Swap	11,969	7,886	19,855
<b>Total</b>	<b>240,341</b>	<b>137,820</b>	<b>378,161</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	313,817.83	115.21	42,374.44	5,828.88	221,745.92	152,795.69	562,316.40	1,298,994.38
Floating vs. Fixed	2,215,022.88	1,895,739.97	301,054.42	54,022.61	1,089,098.48	2,407,252.87	4,966,547.51	12,928,738.74
Overnight Index Swap	140,015.54	0.00	131,538.97	237.67	45,781.37	33.81	842,731.73	1,160,339.08
<b>Total</b>	<b>2,668,856.26</b>	<b>1,895,855.17</b>	<b>474,967.83</b>	<b>60,089.17</b>	<b>1,356,625.77</b>	<b>2,560,082.36</b>	<b>6,371,595.64</b>	<b>15,388,072.20</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,780	2	197	75	2,479	4,272	6,006	16,811
Floating vs. Fixed	72,023	61,313	5,180	1,354	15,623	70,475	115,528	341,495
Overnight Index Swap	770	0	620	3	333	7	18,122	19,855
<b>Total</b>	<b>76,573</b>	<b>61,315</b>	<b>5,997</b>	<b>1,432</b>	<b>18,435</b>	<b>74,754</b>	<b>139,656</b>	<b>378,161</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	483,347.88	217,665.37	347,351.29	192,828.63	30,996.72	16,741.26	10,063.24	1,298,994.38
Floating vs. Fixed	5,493,426.37	2,046,650.89	3,317,197.59	1,608,838.17	197,475.03	128,796.21	136,354.48	12,928,738.74
Overnight Index Swap	877,469.31	103,991.73	152,364.58	22,572.48	1,527.27	1,343.78	1,069.93	1,160,339.08
<b>Total</b>	<b>6,854,243.56</b>	<b>2,368,307.99</b>	<b>3,816,913.46</b>	<b>1,824,239.27</b>	<b>229,999.01</b>	<b>146,881.25</b>	<b>147,487.65</b>	<b>15,388,072.20</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	3,313	2,565	5,058	3,730	873	704	568	16,811
Floating vs. Fixed	72,677	46,877	128,081	72,443	9,261	5,759	6,400	341,495
Overnight Index Swap	6,093	4,232	8,599	778	55	61	37	19,855
<b>Total</b>	<b>82,083</b>	<b>53,673</b>	<b>141,738</b>	<b>76,951</b>	<b>10,189</b>	<b>6,524</b>	<b>7,005</b>	<b>378,161</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

## Interest Rate Position

Positions as at:

07 August 2020

AFN	76.53	Afghani
ALL	103.69	Lek
AMD	484.52	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	575.385	Kwanza
ARS	72.466	Argentine Peso
AUD	1.3902	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6583	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.63	Taka
BGN	1.6483	Bulgarian Lev
BHD	0.3762	Bahraini Dinar
BIF	1905.9	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.376	Brunei Dollar
BOB	6.83	Boliviano
BRL	5.2902	Brazilian Real
BSD	1	Bahamian Dollar
BTN	74.8165	Ngultrum
BWP	11.5473	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3264	Canadian Dollar
CDF	1967.01	Congolese Franc
CHF	0.9083	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	776.96	Chilean Peso
CNY	6.9353	Yuan Renminbi
COP	3774.73	Colombian Peso
COU	0.0725	Unidad de Valor Real
CRC	589.3	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	92.85	Cape Verde Escudo
CZK	21.977	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.2802	Danish Krone
DOP	58.41	Dominican Peso
DZD	127.96	Algerian Dinar
EGP	15.96	Egyptian Pound
ERN	15	Nakfa

## Interest Rate Position

Positions as at:

07 August 2020

ETB	34.9105	Ethiopian Birr
EUR	0.8428	Euro
FJD	2.1231	Fiji Dollar
FKP	0.7634	Falkland Islands Pound
GBP	0.7624	Pound Sterling
GEL	3.0729	Lari
GHS	5.72	Cedi
GIP	0.7633	Gibraltar Pound
GMD	51.75	Dalasi
GNF	9591	Guinea Franc
GTQ	7.695	Quetzal
GYP	207.38	Guyana Dollar
HKD	7.75	Hong Kong Dollar
HNL	24.5522	Lempira
HRK	6.2946	Croatian Kuna
HTG	111.668	Gourde
HUF	290.33	Forint
IDR	14520	Rupiah
ILS	3.4006	New Israeli Sheqel
INR	74.796	Indian Rupee
IQD	1187.62	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	134.9	Iceland Krona
JMD	145.83	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	105.57	Yen
KES	107.7	Kenyan Shilling
KGS	76.9019	Som
KHR	4054.91	Riel
KMF	419.2	Comoro Franc
KPW	130	North Korean Won
KRW	1186.05	Won
KWD	0.305	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	418.52	Tenge
LAK	9042.88	Kip
LBP	1505.5	Lebanese Pound
LKR	185.45	Sri Lanka Rupee
LRD	197.6	Liberian Dollar
LSL	17.3163	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3708	Libyan Dinar

## Interest Rate Position

Positions as at:

07 August 2020

MAD	9.2491 Moroccan Dirham
MDL	16.3875 Moldovan Leu
MGA	3795 Malagasy Ariary
MKD	51.64 Denar
MMK	1353 Kyat
MNT	2818 Tugrik
MOP	7.978 Pataca
MRO	356 Ouguiya
MUR	39.55 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	735 Kwacha
MXN	22.3576 Mexican Peso
MXV	3.4402 Mexican Unidad de Inversion (UDI)
MYR	4.19 Malaysian Ringgit
MZN	70.2 Metical
NAD	17.32 Namibia Dollar
NGN	380.8 Naira
NIO	34.44 Cordoba Oro
NOK	8.9499 Norwegian Krone
NPR	119.9 Nepalese Rupee
NZD	1.504 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.5437 Nuevo Sol
PGK	3.4722 Kina
PHP	49.07 Philippine Peso
PKR	167.5 Pakistan Rupee
PLN	3.7108 Zloty
PYG	6899 Guarani
QAR	3.6492 Qatari Rial
RON	4.0708 Leu
RSD	99.02 Serbian Dinar
RUB	72.935 Russian Ruble
RWF	958.481 Rwanda Franc
SAR	3.7501 Saudi Riyal
SBD	7.9114 Solomon Islands Dollar
SCR	17.76 Seychelles Rupee
SDG	55.0002 Sudanese Pound
SEK	8.6666 Swedish Krona
SGD	1.3695 Singapore Dollar
SHP	0.7603 Saint Helena Pound
SLL	9658.51 Leone
SOS	575 Somali Shilling

## Interest Rate Position

Positions as at:

07 August 2020

SRD	7.43 Surinam Dollar
SSP	161.6134 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	1256 Syrian Pound
SZL	17.32 Lilangeni
THB	31.03 Baht
TJS	10.305 Somoni
TMT	3.49 New Manat
TND	2.7048 Tunisian Dinar
TOP	2.2041 Pa'anga
TRY	7.0438 Turkish Lira
TTD	6.7 Trinidad and Tobago Dollar
TWD	29.357 New Taiwan Dollar
TZS	2320 Tanzanian Shilling
UAH	27.659 Hryvnia
UGX	3677.63 Uganda Shilling
USD	1 US Dollar
UYU	42.77 Peso Uruguayo
UZS	10204.86 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23174 Dong
VUV	111.32 Vatu
WST	2.5413 Tala
XAF	547.28 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	551.25 CFA Franc BCEAO
XPF	100.44 CFP Franc
YER	248.51 Yemeni Rial
ZAR	17.3208 Rand
ZMK	5185 Zambian Kwacha
ZWL	78.4546 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

03 August 2020 to

07 August 2020

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	69,440.01	137,919.17	207,359.18
Total	69,440.01	137,919.17	207,359.18

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	10,676	26,009	36,685
Total	10,676	26,009	36,685

### 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	23,894.41	11,362.99	26,276.79	46,081.03	4,051.71	7,558.28	84,503.75	3,630.20	207,359.18
Total	23,894.41	11,362.99	26,276.79	46,081.03	4,051.71	7,558.28	84,503.75	3,630.20	207,359.18

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,822	3,375	6,369	11,353	983	1,463	10,741	581	36,685
Total	1,822	3,375	6,369	11,353	983	1,463	10,741	581	36,685

### 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	180,239.21	18,302.01	4,496.60	1,339.47	2,789.74	95.19	96.96	207,359.18
Total	180,239.21	18,302.01	4,496.60	1,339.47	2,789.74	95.19	96.96	207,359.18

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	34,810	1,249	310	100	196	16	5	36,685
Total	34,810	1,249	310	100	196	16	5	36,685

## Interest Rate Turnover

Turnover for the period:

03 August 2020 to

07 August 2020

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,024.55	459,978.93	475,003.48
Floating vs. Fixed	361,228.45	379,083.23	740,311.68
Overnight Index Swap	32,637.30	12,204.28	44,841.58
<b>Total</b>	<b>408,890.30</b>	<b>851,266.43</b>	<b>1,260,156.74</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	272	1,170	1,442
Floating vs. Fixed	7,766	3,294	11,059
Overnight Index Swap	456	123	579
<b>Total</b>	<b>8,494</b>	<b>4,586</b>	<b>13,080</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	23,162.81	0.00	3,995.48	1,935.48	4,816.36	4,928.80	436,164.55	475,003.48
Floating vs. Fixed	95,634.79	139,633.62	21,856.02	919.40	24,104.07	66,182.04	391,981.74	740,311.68
Overnight Index Swap	2,080.06	0.00	3,663.14	0.00	579.59	0.00	38,518.78	44,841.58
<b>Total</b>	<b>120,877.66</b>	<b>139,633.62</b>	<b>29,514.64</b>	<b>2,854.88</b>	<b>29,500.02</b>	<b>71,110.84</b>	<b>866,665.07</b>	<b>1,260,156.74</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	405	0	35	76	83	97	747	1,442
Floating vs. Fixed	1,235	2,742	68	47	244	1,627	5,098	11,059
Overnight Index Swap	20	0	3	0	19	0	537	579
<b>Total</b>	<b>1,660</b>	<b>2,742</b>	<b>106</b>	<b>123</b>	<b>345</b>	<b>1,724</b>	<b>6,381</b>	<b>13,080</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	398,830.63	44,409.46	20,380.16	6,995.01	1,737.35	675.90	1,974.98	475,003.48
Floating vs. Fixed	381,468.69	127,769.03	127,212.52	87,561.95	12,237.53	838.79	3,223.16	740,311.68
Overnight Index Swap	33,590.14	5,532.79	3,375.91	2,153.22	21.23	0.48	167.81	44,841.58
<b>Total</b>	<b>813,889.45</b>	<b>177,711.29</b>	<b>150,968.59</b>	<b>96,710.18</b>	<b>13,996.11</b>	<b>1,515.17</b>	<b>5,365.95</b>	<b>1,260,156.74</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	149	183	317	285	150	93	266	1,442
Floating vs. Fixed	1,786	1,254	3,105	3,645	727	91	453	11,059
Overnight Index Swap	72	79	267	147	3	2	11	579
<b>Total</b>	<b>2,006</b>	<b>1,515</b>	<b>3,689</b>	<b>4,076</b>	<b>880</b>	<b>186</b>	<b>729</b>	<b>13,080</b>