

## Foreign Exchange Position

Positions as at: 28 February 2017

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	174,864.51	1,007,197.66	1,182,062.17
<b>Total</b>	<b>174,864.51</b>	<b>1,007,197.66</b>	<b>1,182,062.17</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	15,476	97,723	113,199
<b>Total</b>	<b>15,476</b>	<b>97,723</b>	<b>113,199</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	339,032.59	24,484.09	140,210.50	333,254.72	27,607.12	28,392.19	249,035.73	40,045.24	1,182,062.17
<b>Total</b>	<b>339,032.59</b>	<b>24,484.09</b>	<b>140,210.50</b>	<b>333,254.72</b>	<b>27,607.12</b>	<b>28,392.19</b>	<b>249,035.73</b>	<b>40,045.24</b>	<b>1,182,062.17</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	20,753	3,821	17,283	30,712	4,554	6,079	24,836	5,161	113,199
<b>Total</b>	<b>20,753</b>	<b>3,821</b>	<b>17,283</b>	<b>30,712</b>	<b>4,554</b>	<b>6,079</b>	<b>24,836</b>	<b>5,161</b>	<b>113,199</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	850,866.00	149,777.35	78,664.81	78,887.20	16,364.25	7,259.54	243.02	1,182,062.17
<b>Total</b>	<b>850,866.00</b>	<b>149,777.35</b>	<b>78,664.81</b>	<b>78,887.20</b>	<b>16,364.25</b>	<b>7,259.54</b>	<b>243.02</b>	<b>1,182,062.17</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	92,439	9,010	4,742	4,168	1,739	1,074	27	113,199
<b>Total</b>	<b>92,439</b>	<b>9,010</b>	<b>4,742</b>	<b>4,168</b>	<b>1,739</b>	<b>1,074</b>	<b>27</b>	<b>113,199</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.672	UAE Dirham
AFN	66.64	Afghani
ALL	126.96	Lek
AMD	485.62	Armenian Dram
ANG	1.78	Netherlands Antillean Guilder
AOA	165.082	Kwanza
ARS	15.47	Argentine Peso
AUD	1.3057	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.7405	Azerbaijani Manat
BAM	1.8428	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	79.57	Taka
BGN	1.8489	Bulgarian Lev
BHD	0.3767	Bahraini Dinar
BIF	1688	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

28 February 2017

BND	1.4025	Brunei Dollar
BOB	6.87	Boliviano
BRL	3.1086	Brazilian Real
BSD	1	Bahamian Dollar
BTN	66.68	Ngultrum
BWP	10.4167	Pula
BYR	19560	Belarussian Ruble
BZD	1.99	Belize Dollar
CAD	1.3299	Canadian Dollar
CDF	1305	Congolese Franc
CHF	1.0056	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	650.18	Chilean Peso
CNY	6.8665	Yuan Renminbi
COP	2923.7	Colombian Peso
COU	0.0838	Unidad de Valor Real
CRC	555.17	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	104	Cape Verde Escudo
CZK	25.542	Czech Koruna
DJF	177.4	Djibouti Franc
DKK	7.0282	Danish Krone
DOP	47.02	Dominican Peso
DZD	109.6176	Algerian Dinar
EGP	15.79	Egyptian Pound
ERN	15.28	Nakfa
ETB	22.47	Ethiopian Birr
EUR	0.9453	Euro
FJD	2.0333	Fiji Dollar
FKP	0.8035	Falkland Islands Pound
GBP	0.8077	Pound Sterling
GEL	2.51	Lari
GHS	4.69	Cedi
GIP	0.8053	Gibraltar Pound
GMD	43.93	Dalasi
GNF	9070	Guinea Franc
GTQ	7.369	Quetzal
GYD	204.91	Guyana Dollar
HKD	7.7621	Hong Kong Dollar
HNL	23.48	Lempira
HRK	7.028	Croatian Kuna
HTG	65.0228	Gourde
HUF	291.2	Forint
IDR	13331	Rupiah
ILS	3.6435	New Israeli Sheqel
INR	66.7	Indian Rupee

## Foreign Exchange Position

Positions as at:

28 February 2017

IQD	1175	Iraqi Dinar
IRR	32403	Iranian Rial
ISK	107.06	Iceland Krona
JMD	128.48	Jamaican Dollar
JOD	0.7077	Jordanian Dinar
JPY	112.75	Yen
KES	102.8	Kenyan Shilling
KGS	69.08	Som
KHR	3999.16	Riel
KMF	461	Comoro Franc
KPW	130	North Korean Won
KRW	1136.39	Won
KWD	0.3051	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	312.81	Tenge
LAK	8194.8	Kip
LBP	1507.2	Lebanese Pound
LKR	152.34	Sri Lanka Rupee
LRD	91	Liberian Dollar
LSL	13.1213	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.4255	Libyan Dinar
MAD	10.097	Moroccan Dirham
MDL	19.82	Moldovan Leu
MGA	2878	Malagasy Ariary
MKD	57.92	Denar
MMK	1365	Kyat
MNT	2469	Tugrik
MOP	7.985	Pataca
MRO	356	Ouguiya
MUR	35.33	Mauritius Rupee
MVR	15.25	Rufiyaa
MWK	716.9	Kwacha
MXN	20.1	Mexican Peso
MXV	3.5335	Mexican Unidad de Inversion (UDI)
MYR	4.438	Malaysian Ringgit
MZN	68.87	Metical
NAD	13.113	Namibia Dollar
NGN	304.45	Naira
NIO	29.17	Cordoba Oro
NOK	8.3922	Norwegian Krone
NPR	107.1	Nepalese Rupee
NZD	1.39	New Zealand Dollar
OMR	0.3846	Rial Omani
PAB	1	Balboa
PEN	3.263	Nuevo Sol

## Foreign Exchange Position

Positions as at:

28 February 2017

PGK	3.0349	Kina
PHP	50.247	Philippine Peso
PKR	104.66	Pakistan Rupee
PLN	4.0716	Zloty
PYG	5458.41	Guarani
QAR	3.6408	Qatari Rial
RON	4.2737	Leu
RSD	117.03	Serbian Dinar
RUB	58.2986	Russian Ruble
RWF	815.68	Rwanda Franc
SAR	3.7489	Saudi Riyal
SBD	7.5472	Solomon Islands Dollar
SCR	13.238	Seychelles Rupee
SDG	6.4002	Sudanese Pound
SEK	9.0352	Swedish Krona
SGD	1.4029	Singapore Dollar
SHP	0.8038	Saint Helena Pound
SLL	7395	Leone
SOS	575	Somali Shilling
SRD	7.48	Surinam Dollar
SSP	73.0444	South Sudanese Pound
STD	22660.75	Dobra
SVC	8.7222	El Salvador Colon
SYP	515	Syrian Pound
SZL	13.1213	Lilangeni
THB	34.93	Baht
TJS	7.9675	Somoni
TMT	3.49	New Manat
TND	2.3032	Tunisian Dinar
TOP	2.1	Pa'anga
TRY	3.6462	Turkish Lira
TTD	6.7	Trinidad and Tobago Dollar
TWD	30.641	New Taiwan Dollar
TZS	2230	Tanzanian Shilling
UAH	27.18	Hryvnia
UGX	3582	Uganda Shilling
USD	1	US Dollar
UYU	28.2	Peso Uruguayo
UZS	3333	Uzbekistan Sum
VEF	9.975	Bolivar Fuerte
VND	22750	Dong
VUV	105.96	Vatu
WST	2.4325	Tala
XAF	623.26	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	622.05	CFA Franc BCEAO
XPF	112.27	CFP Franc

## Foreign Exchange Position

Positions as at:

28 February 2017

YER	250	Yemeni Rial
ZAR	13.1149	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

28 February 2017

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	196,249.51	314,279.90	510,529.41
Floating vs. Fixed	2,277,381.70	6,379,036.39	8,656,418.08
Overnight Index Swap	303,617.16	1,092,356.91	1,395,974.07
<b>Total</b>	<b>2,777,248.37</b>	<b>7,785,673.19</b>	<b>10,562,921.56</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	2,750	4,290	7,039
Floating vs. Fixed	47,800	164,422	212,222
Overnight Index Swap	2,018	9,791	11,809
<b>Total</b>	<b>52,567</b>	<b>178,503</b>	<b>231,069</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	153,208.63	0.00	2,680.11	5,827.14	101,877.04	36,712.87	210,223.60	510,529.41
Floating vs. Fixed	1,748,146.34	650,321.71	161,849.59	14,838.82	801,278.53	1,217,019.12	4,062,963.97	8,656,418.08
Overnight Index Swap	100,980.11	0.00	59,730.62	397.42	50,236.77	0.00	1,184,629.14	1,395,974.07
<b>Total</b>	<b>2,002,335.08</b>	<b>650,321.71</b>	<b>224,260.32</b>	<b>21,063.39</b>	<b>953,392.34</b>	<b>1,253,732.00</b>	<b>5,457,816.71</b>	<b>10,562,921.56</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	1,768	0	70	81	1,402	1,088	2,630	7,039
Floating vs. Fixed	40,819	26,818	3,281	399	13,651	39,474	87,780	212,222
Overnight Index Swap	273	0	169	5	186	0	11,176	11,809
<b>Total</b>	<b>42,860</b>	<b>26,818</b>	<b>3,520</b>	<b>485</b>	<b>15,239</b>	<b>40,562</b>	<b>101,586</b>	<b>231,069</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	135,988.54	85,801.10	183,100.05	85,862.92	11,636.71	5,266.21	2,873.89	510,529.41
Floating vs. Fixed	3,155,418.22	1,587,301.20	2,519,796.42	1,107,463.91	139,397.19	55,441.50	91,599.64	8,656,418.08
Overnight Index Swap	1,194,255.58	88,054.89	101,513.45	10,937.85	660.53	342.28	209.49	1,395,974.07
<b>Total</b>	<b>4,485,662.33</b>	<b>1,761,157.20</b>	<b>2,804,409.92</b>	<b>1,204,264.67</b>	<b>151,694.43</b>	<b>61,049.99</b>	<b>94,683.02</b>	<b>10,562,921.56</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	1,042	823	2,572	1,708	369	262	265	7,039
Floating vs. Fixed	42,173	31,632	78,987	45,058	6,287	3,407	4,680	212,222
Overnight Index Swap	3,796	1,617	5,989	343	29	22	13	11,809
<b>Total</b>	<b>47,010</b>	<b>34,072</b>	<b>87,547</b>	<b>47,109</b>	<b>6,685</b>	<b>3,691</b>	<b>4,957</b>	<b>231,069</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.672	UAE Dirham

## Interest Rate Position

Positions as at:

28 February 2017

AFN	66.64	Afghani
ALL	126.96	Lek
AMD	485.62	Armenian Dram
ANG	1.78	Netherlands Antillean Guilder
AOA	165.082	Kwanza
ARS	15.47	Argentine Peso
AUD	1.3057	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.7405	Azerbaijani Manat
BAM	1.8428	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	79.57	Taka
BGN	1.8489	Bulgarian Lev
BHD	0.3767	Bahraini Dinar
BIF	1688	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.4025	Brunei Dollar
BOB	6.87	Boliviano
BRL	3.1086	Brazilian Real
BSD	1	Bahamian Dollar
BTN	66.68	Ngultrum
BWP	10.4167	Pula
BYR	19560	Belarussian Ruble
BZD	1.99	Belize Dollar
CAD	1.3299	Canadian Dollar
CDF	1305	Congolese Franc
CHF	1.0056	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	650.18	Chilean Peso
CNY	6.8665	Yuan Renminbi
COP	2923.7	Colombian Peso
COU	0.0838	Unidad de Valor Real
CRC	555.17	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	104	Cape Verde Escudo
CZK	25.542	Czech Koruna
DJF	177.4	Djibouti Franc
DKK	7.0282	Danish Krone
DOP	47.02	Dominican Peso
DZD	109.6176	Algerian Dinar
EGP	15.79	Egyptian Pound
ERN	15.28	Nakfa

## Interest Rate Position

Positions as at:

28 February 2017

ETB	22.47	Ethiopian Birr
EUR	0.9453	Euro
FJD	2.0333	Fiji Dollar
FKP	0.8035	Falkland Islands Pound
GBP	0.8077	Pound Sterling
GEL	2.51	Lari
GHS	4.69	Cedi
GIP	0.8053	Gibraltar Pound
GMD	43.93	Dalasi
GNF	9070	Guinea Franc
GTQ	7.369	Quetzal
GYD	204.91	Guyana Dollar
HKD	7.7621	Hong Kong Dollar
HNL	23.48	Lempira
HRK	7.028	Croatian Kuna
HTG	65.0228	Gourde
HUF	291.2	Forint
IDR	13331	Rupiah
ILS	3.6435	New Israeli Sheqel
INR	66.7	Indian Rupee
IQD	1175	Iraqi Dinar
IRR	32403	Iranian Rial
ISK	107.06	Iceland Krona
JMD	128.48	Jamaican Dollar
JOD	0.7077	Jordanian Dinar
JPY	112.75	Yen
KES	102.8	Kenyan Shilling
KGS	69.08	Som
KHR	3999.16	Riel
KMF	461	Comoro Franc
KPW	130	North Korean Won
KRW	1136.39	Won
KWD	0.3051	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	312.81	Tenge
LAK	8194.8	Kip
LBP	1507.2	Lebanese Pound
LKR	152.34	Sri Lanka Rupee
LRD	91	Liberian Dollar
LSL	13.1213	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.4255	Libyan Dinar

## Interest Rate Position

Positions as at:

28 February 2017

MAD	10.097	Moroccan Dirham
MDL	19.82	Moldovan Leu
MGA	2878	Malagasy Ariary
MKD	57.92	Denar
MMK	1365	Kyat
MNT	2469	Tugrik
MOP	7.985	Pataca
MRO	356	Ouguiya
MUR	35.33	Mauritius Rupee
MVR	15.25	Rufiyaa
MWK	716.9	Kwacha
MXN	20.1	Mexican Peso
MXV	3.5335	Mexican Unidad de Inversion (UDI)
MYR	4.438	Malaysian Ringgit
MZN	68.87	Metical
NAD	13.113	Namibia Dollar
NGN	304.45	Naira
NIO	29.17	Cordoba Oro
NOK	8.3922	Norwegian Krone
NPR	107.1	Nepalese Rupee
NZD	1.39	New Zealand Dollar
OMR	0.3846	Rial Omani
PAB	1	Balboa
PEN	3.263	Nuevo Sol
PGK	3.0349	Kina
PHP	50.247	Philippine Peso
PKR	104.66	Pakistan Rupee
PLN	4.0716	Zloty
PYG	5458.41	Guarani
QAR	3.6408	Qatari Rial
RON	4.2737	Leu
RSD	117.03	Serbian Dinar
RUB	58.2986	Russian Ruble
RWF	815.68	Rwanda Franc
SAR	3.7489	Saudi Riyal
SBD	7.5472	Solomon Islands Dollar
SCR	13.238	Seychelles Rupee
SDG	6.4002	Sudanese Pound
SEK	9.0352	Swedish Krona
SGD	1.4029	Singapore Dollar
SHP	0.8038	Saint Helena Pound
SLL	7395	Leone
SOS	575	Somali Shilling

## Interest Rate Position

Positions as at:

28 February 2017

SRD	7.48 Surinam Dollar
SSP	73.0444 South Sudanese Pound
STD	22660.75 Dobra
SVC	8.7222 El Salvador Colon
SYP	515 Syrian Pound
SZL	13.1213 Lilangeni
THB	34.93 Baht
TJS	7.9675 Somoni
TMT	3.49 New Manat
TND	2.3032 Tunisian Dinar
TOP	2.1 Pa'anga
TRY	3.6462 Turkish Lira
TTD	6.7 Trinidad and Tobago Dollar
TWD	30.641 New Taiwan Dollar
TZS	2230 Tanzanian Shilling
UAH	27.18 Hryvnia
UGX	3582 Uganda Shilling
USD	1 US Dollar
UYU	28.2 Peso Uruguayo
UZS	3333 Uzbekistan Sum
VEF	9.975 Bolivar Fuerte
VND	22750 Dong
VUV	105.96 Vatu
WST	2.4325 Tala
XAF	623.26 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	622.05 CFA Franc BCEAO
XPF	112.27 CFP Franc
YER	250 Yemeni Rial
ZAR	13.1149 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

February 2017

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	196,453.78	682,319.19	878,772.97
Total	196,453.78	682,319.19	878,772.97

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	21,405	73,643	95,047
Total	21,405	73,643	95,047

### 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	161,330.50	20,753.85	158,982.13	253,398.00	16,719.74	27,730.43	201,872.41	37,985.91	878,772.97
Total	161,330.50	20,753.85	158,982.13	253,398.00	16,719.74	27,730.43	201,872.41	37,985.91	878,772.97

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	10,519	3,545	19,783	26,889	3,282	6,375	21,955	2,700	95,047
Total	10,519	3,545	19,783	26,889	3,282	6,375	21,955	2,700	95,047

### 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	721,256.49	96,952.93	30,523.57	11,960.35	15,564.49	2,372.32	142.83	878,772.97
Total	721,256.49	96,952.93	30,523.57	11,960.35	15,564.49	2,372.32	142.83	878,772.97

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	86,705	4,936	1,386	568	1,149	283	22	95,047
Total	86,705	4,936	1,386	568	1,149	283	22	95,047

## Interest Rate Turnover

Turnover for the period:

February 2017

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	48,425.87	313,781.42	362,207.29
Floating vs. Fixed	622,300.80	2,265,450.71	2,887,751.52
Overnight Index Swap	507,667.58	547,291.71	1,054,959.29
<b>Total</b>	<b>1,178,394.26</b>	<b>3,126,523.84</b>	<b>4,304,918.10</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	545	4,954	5,498
Floating vs. Fixed	8,819	33,659	42,477
Overnight Index Swap	601	1,521	2,122
<b>Total</b>	<b>9,964</b>	<b>40,133</b>	<b>50,097</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	130,442.01	0.00	6,697.03	1,238.51	11,556.98	3,870.63	208,402.13	362,207.29
Floating vs. Fixed	540,458.66	91,952.89	11,621.09	1,303.37	240,512.41	287,469.72	1,714,433.38	2,887,751.52
Overnight Index Swap	38,024.01	0.00	7,890.99	0.00	22,959.36	0.00	986,084.92	1,054,959.29
<b>Total</b>	<b>708,924.69</b>	<b>91,952.89</b>	<b>26,209.11</b>	<b>2,541.88</b>	<b>275,028.75</b>	<b>291,340.35</b>	<b>2,908,920.43</b>	<b>4,304,918.10</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	1,277	0	208	138	276	102	3,498	5,498
Floating vs. Fixed	4,900	2,305	294	138	3,617	6,338	24,886	42,477
Overnight Index Swap	89	0	28	0	45	0	1,960	2,122
<b>Total</b>	<b>6,266</b>	<b>2,305</b>	<b>530</b>	<b>276</b>	<b>3,938</b>	<b>6,440</b>	<b>30,343</b>	<b>50,097</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	134,291.48	47,370.13	114,494.26	50,534.99	10,592.86	2,470.45	2,453.12	362,207.29
Floating vs. Fixed	1,238,158.21	488,163.88	694,203.38	333,078.41	97,696.09	18,074.75	18,376.79	2,887,751.52
Overnight Index Swap	989,785.71	40,443.75	14,324.48	9,934.36	396.61	12.68	61.70	1,054,959.29
<b>Total</b>	<b>2,362,235.40</b>	<b>575,977.77</b>	<b>823,022.12</b>	<b>393,547.76</b>	<b>108,685.56</b>	<b>20,557.88</b>	<b>20,891.60</b>	<b>4,304,918.10</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	485	348	1,462	1,504	592	330	778	5,498
Floating vs. Fixed	7,755	5,141	12,771	10,824	3,465	1,048	1,473	42,477
Overnight Index Swap	1,117	195	514	283	8	1	4	2,122
<b>Total</b>	<b>9,357</b>	<b>5,684</b>	<b>14,747</b>	<b>12,611</b>	<b>4,064</b>	<b>1,379</b>	<b>2,255</b>	<b>50,097</b>