

## Foreign Exchange Position

Positions as at: 14 May 2021

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	388,291.66	944,919.97	1,333,211.63
<b>Total</b>	<b>388,291.66</b>	<b>944,919.97</b>	<b>1,333,211.63</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	51,581	134,197	185,777
<b>Total</b>	<b>51,581</b>	<b>134,197</b>	<b>185,777</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	98,264.60	39,727.48	237,839.16	301,948.29	12,735.12	31,126.56	570,332.60	41,237.83	1,333,211.63
<b>Total</b>	<b>98,264.60</b>	<b>39,727.48</b>	<b>237,839.16</b>	<b>301,948.29</b>	<b>12,735.12</b>	<b>31,126.56</b>	<b>570,332.60</b>	<b>41,237.83</b>	<b>1,333,211.63</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,243	11,185	41,711	57,409	2,926	8,059	53,117	5,127	185,777
<b>Total</b>	<b>6,243</b>	<b>11,185</b>	<b>41,711</b>	<b>57,409</b>	<b>2,926</b>	<b>8,059</b>	<b>53,117</b>	<b>5,127</b>	<b>185,777</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	1,014,442.97	162,214.81	82,570.74	48,309.64	17,858.94	6,636.34	1,178.18	1,333,211.63
<b>Total</b>	<b>1,014,442.97</b>	<b>162,214.81</b>	<b>82,570.74</b>	<b>48,309.64</b>	<b>17,858.94</b>	<b>6,636.34</b>	<b>1,178.18</b>	<b>1,333,211.63</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	163,913	9,975	5,506	3,623	1,760	905	95	185,777
<b>Total</b>	<b>163,913</b>	<b>9,975</b>	<b>5,506</b>	<b>3,623</b>	<b>1,760</b>	<b>905</b>	<b>95</b>	<b>185,777</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	77.3	Afghani
ALL	101.4	Lek
AMD	521.27	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	648.548	Kwanza
ARS	93.98	Argentine Peso
AUD	1.2942	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6071	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.62	Taka
BGN	1.62	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	1951.05	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

14 May 2021

BND	1.3335	Brunei Dollar
BOB	6.83	Boliviano
BRL	5.3061	Brazilian Real
BSD	1	Bahamian Dollar
BTN	73.432	Ngultrum
BWP	10.6838	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2131	Canadian Dollar
CDF	1983.78	Congolese Franc
CHF	0.9091	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	707.8	Chilean Peso
CNY	6.4566	Yuan Renminbi
COP	3747.88	Colombian Peso
COU	0.0756	Unidad de Valor Real
CRC	615	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	91.2	Cape Verde Escudo
CZK	21.209	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.1583	Danish Krone
DOP	56.71	Dominican Peso
DZD	133.01	Algerian Dinar
EGP	15.63	Egyptian Pound
ERN	15	Nakfa
ETB	42.3852	Ethiopian Birr
EUR	0.8282	Euro
FJD	2.0433	Fiji Dollar
FKP	0.7072	Falkland Islands Pound
GBP	0.7114	Pound Sterling
GEL	3.4171	Lari
GHS	5.74	Cedi
GIP	0.7072	Gibraltar Pound
GMD	50.9	Dalasi
GNF	9810	Guinea Franc
GTQ	7.703	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7658	Hong Kong Dollar
HNL	23.959	Lempira
HRK	6.2342	Croatian Kuna
HTG	86.79	Gourde
HUF	295.92	Forint
IDR	14195	Rupiah
ILS	3.2853	New Israeli Sheqel
INR	73.53	Indian Rupee

## Foreign Exchange Position

Positions as at:

14 May 2021

IQD	1458	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	124.53	Iceland Krona
JMD	150	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	109.65	Yen
KES	106.9	Kenyan Shilling
KGS	84.6593	Som
KHR	4052	Riel
KMF	405.91	Comoro Franc
KPW	130	North Korean Won
KRW	1132.73	Won
KWD	0.3006	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	426.44	Tenge
LAK	9415	Kip
LBP	1501.5	Lebanese Pound
LKR	195.5	Sri Lanka Rupee
LRD	171	Liberian Dollar
LSL	14.1125	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.4535	Libyan Dinar
MAD	8.8678	Moroccan Dirham
MDL	17.5945	Moldovan Leu
MGA	3750.8	Malagasy Ariary
MKD	50.76	Denar
MMK	1550	Kyat
MNT	2815	Tugrik
MOP	7.999	Pataca
MRO	356	Ouguiya
MUR	40.2	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	788.26	Kwacha
MXN	20.156	Mexican Peso
MXV	2.9666	Mexican Unidad de Inversion (UDI)
MYR	4.123	Malaysian Ringgit
MZN	58.1	Metical
NAD	14.119	Namibia Dollar
NGN	380.59	Naira
NIO	34.85	Cordoba Oro
NOK	8.3378	Norwegian Krone
NPR	117.47	Nepalese Rupee
NZD	1.3966	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.7157	Nuevo Sol

## Foreign Exchange Position

Positions as at:

14 May 2021

PGK	3.5088	Kina
PHP	47.93	Philippine Peso
PKR	151.05	Pakistan Rupee
PLN	3.7697	Zloty
PYG	6647	Guarani
QAR	3.6876	Qatari Rial
RON	4.0798	Leu
RSD	97.31	Serbian Dinar
RUB	74.48	Russian Ruble
RWF	997.29	Rwanda Franc
SAR	3.7502	Saudi Riyal
SBD	7.8555	Solomon Islands Dollar
SCR	15.35	Seychelles Rupee
SDG	400.2002	Sudanese Pound
SEK	8.4239	Swedish Krona
SGD	1.3335	Singapore Dollar
SHP	0.7077	Saint Helena Pound
SLL	10154	Leone
SOS	575	Somali Shilling
SRD	14.018	Surinam Dollar
SSP	175.306	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYR	2510	Syrian Pound
SZL	14.1185	Lilangeni
THB	31.29	Baht
TJS	11.31	Somoni
TMT	3.49	New Manat
TND	2.7355	Tunisian Dinar
TOP	2.1725	Pa'anga
TRY	8.417	Turkish Lira
TTD	6.7493	Trinidad and Tobago Dollar
TWD	28.022	New Taiwan Dollar
TZS	2314	Tanzanian Shilling
UAH	27.5992	Hryvnia
UGX	3532.92	Uganda Shilling
USD	1	US Dollar
UYU	43.98	Peso Uruguayo
UZS	10545.82	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23053	Dong
VUV	105.56	Vatu
WST	2.4637	Tala
XAF	537.8	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	537	CFA Franc BCEAO
XPF	98.7	CFP Franc

## Foreign Exchange Position

Positions as at:

14 May 2021

YER	248.8	Yemeni Rial
ZAR	14.1138	Rand
ZMK	5185	Zambian Kwacha
ZWL	82.4987	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

14 May 2021

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	894,733.68	418,331.89	1,313,065.57
Floating vs. Fixed	8,002,136.40	3,513,711.19	11,515,847.59
Overnight Index Swap	524,478.86	326,002.48	850,481.35
<b>Total</b>	<b>9,421,348.94</b>	<b>4,258,045.57</b>	<b>13,679,394.51</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,250	3,595	16,844
Floating vs. Fixed	214,533	114,421	328,954
Overnight Index Swap	12,001	6,784	18,785
<b>Total</b>	<b>239,784</b>	<b>124,799</b>	<b>364,583</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	320,313.00	0.00	50,550.47	6,940.84	194,686.20	144,739.89	595,835.17	1,313,065.57
Floating vs. Fixed	2,338,204.76	1,928,127.89	345,607.88	60,138.29	769,776.30	1,628,262.94	4,445,729.53	11,515,847.59
Overnight Index Swap	185,490.01	30.98	99,414.99	1,889.99	33,244.06	25.81	530,385.51	850,481.35
<b>Total</b>	<b>2,844,007.77</b>	<b>1,928,158.87</b>	<b>495,573.34</b>	<b>68,969.12</b>	<b>997,706.56</b>	<b>1,773,028.64</b>	<b>5,571,950.21</b>	<b>13,679,394.51</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,983	0	204	73	2,425	4,342	5,817	16,844
Floating vs. Fixed	79,946	58,570	5,443	1,353	13,649	58,597	111,397	328,954
Overnight Index Swap	943	2	633	78	342	6	16,781	18,785
<b>Total</b>	<b>84,872</b>	<b>58,572</b>	<b>6,280</b>	<b>1,504</b>	<b>16,416</b>	<b>62,945</b>	<b>133,995</b>	<b>364,583</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	472,249.91	232,244.98	349,702.60	191,670.24	38,030.24	17,569.51	11,598.10	1,313,065.57
Floating vs. Fixed	4,211,896.33	1,795,316.79	3,422,315.15	1,572,577.22	211,653.94	144,043.32	158,044.84	11,515,847.59
Overnight Index Swap	552,906.10	116,486.42	145,799.77	28,575.12	3,120.44	1,552.53	2,040.96	850,481.35
<b>Total</b>	<b>5,237,052.35</b>	<b>2,144,048.19</b>	<b>3,917,817.52</b>	<b>1,792,822.57</b>	<b>252,804.63</b>	<b>163,165.36</b>	<b>171,683.90</b>	<b>13,679,394.51</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	2,920	2,607	5,075	3,764	1,030	772	676	16,844
Floating vs. Fixed	59,703	42,686	128,553	73,691	10,065	6,907	7,351	328,954
Overnight Index Swap	5,830	4,034	7,704	937	111	96	73	18,785
<b>Total</b>	<b>68,453</b>	<b>49,327</b>	<b>141,332</b>	<b>78,392</b>	<b>11,206</b>	<b>7,775</b>	<b>8,100</b>	<b>364,583</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

## Interest Rate Position

Positions as at:

14 May 2021

AFN	77.3 Afghani
ALL	101.4 Lek
AMD	521.27 Armenian Dram
ANG	1.77 Netherlands Antillean Guilder
AOA	648.548 Kwanza
ARS	93.98 Argentine Peso
AUD	1.2942 Australian Dollar
AWG	1.78 Aruban Florin
AZN	1.693 Azerbaijanian Manat
BAM	1.6071 Convertible Mark
BBD	1.9981 Barbados Dollar
BDT	84.62 Taka
BGN	1.62 Bulgarian Lev
BHD	0.3769 Bahraini Dinar
BIF	1951.05 Burundi Franc
BMD	1 Bermudian Dollar
BND	1.3335 Brunei Dollar
BOB	6.83 Boliviano
BRL	5.3061 Brazilian Real
BSD	1 Bahamian Dollar
BTN	73.432 Ngultrum
BWP	10.6838 Pula
BYR	19560 Belarussian Ruble
BZD	1.9982 Belize Dollar
CAD	1.2131 Canadian Dollar
CDF	1983.78 Congolese Franc
CHF	0.9091 Swiss Franc
CLF	24948.04 Unidades de fomento
CLP	707.8 Chilean Peso
CNY	6.4566 Yuan Renminbi
COP	3747.88 Colombian Peso
COU	0.0756 Unidad de Valor Real
CRC	615 Costa Rican Colon
CUC	1 Peso Convertible
CUP	24 Cuban Peso
CVE	91.2 Cape Verde Escudo
CZK	21.209 Czech Koruna
DJF	177.5 Djibouti Franc
DKK	6.1583 Danish Krone
DOP	56.71 Dominican Peso
DZD	133.01 Algerian Dinar
EGP	15.63 Egyptian Pound
ERN	15 Nakfa

## Interest Rate Position

Positions as at:

14 May 2021

ETB	42.3852	Ethiopian Birr
EUR	0.8282	Euro
FJD	2.0433	Fiji Dollar
FKP	0.7072	Falkland Islands Pound
GBP	0.7114	Pound Sterling
GEL	3.4171	Lari
GHS	5.74	Cedi
GIP	0.7072	Gibraltar Pound
GMD	50.9	Dalasi
GNF	9810	Guinea Franc
GTQ	7.703	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7658	Hong Kong Dollar
HNL	23.959	Lempira
HRK	6.2342	Croatian Kuna
HTG	86.79	Gourde
HUF	295.92	Forint
IDR	14195	Rupiah
ILS	3.2853	New Israeli Sheqel
INR	73.53	Indian Rupee
IQD	1458	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	124.53	Iceland Krona
JMD	150	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	109.65	Yen
KES	106.9	Kenyan Shilling
KGS	84.6593	Som
KHR	4052	Riel
KMF	405.91	Comoro Franc
KPW	130	North Korean Won
KRW	1132.73	Won
KWD	0.3006	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	426.44	Tenge
LAK	9415	Kip
LBP	1501.5	Lebanese Pound
LKR	195.5	Sri Lanka Rupee
LRD	171	Liberian Dollar
LSL	14.1125	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.4535	Libyan Dinar

## Interest Rate Position

Positions as at:

14 May 2021

MAD	8.8678 Moroccan Dirham
MDL	17.5945 Moldovan Leu
MGA	3750.8 Malagasy Ariary
MKD	50.76 Denar
MMK	1550 Kyat
MNT	2815 Tugrik
MOP	7.999 Pataca
MRO	356 Ouguiya
MUR	40.2 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	788.26 Kwacha
MXN	20.156 Mexican Peso
MXV	2.9666 Mexican Unidad de Inversion (UDI)
MYR	4.123 Malaysian Ringgit
MZN	58.1 Metical
NAD	14.119 Namibia Dollar
NGN	380.59 Naira
NIO	34.85 Cordoba Oro
NOK	8.3378 Norwegian Krone
NPR	117.47 Nepalese Rupee
NZD	1.3966 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.7157 Nuevo Sol
PGK	3.5088 Kina
PHP	47.93 Philippine Peso
PKR	151.05 Pakistan Rupee
PLN	3.7697 Zloty
PYG	6647 Guarani
QAR	3.6876 Qatari Rial
RON	4.0798 Leu
RSD	97.31 Serbian Dinar
RUB	74.48 Russian Ruble
RWF	997.29 Rwanda Franc
SAR	3.7502 Saudi Riyal
SBD	7.8555 Solomon Islands Dollar
SCR	15.35 Seychelles Rupee
SDG	400.2002 Sudanese Pound
SEK	8.4239 Swedish Krona
SGD	1.3335 Singapore Dollar
SHP	0.7077 Saint Helena Pound
SLL	10154 Leone
SOS	575 Somali Shilling

## Interest Rate Position

Positions as at:

14 May 2021

SRD	14.018 Surinam Dollar
SSP	175.306 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	2510 Syrian Pound
SZL	14.1185 Lilangeni
THB	31.29 Baht
TJS	11.31 Somoni
TMT	3.49 New Manat
TND	2.7355 Tunisian Dinar
TOP	2.1725 Pa'anga
TRY	8.417 Turkish Lira
TTD	6.7493 Trinidad and Tobago Dollar
TWD	28.022 New Taiwan Dollar
TZS	2314 Tanzanian Shilling
UAH	27.5992 Hryvnia
UGX	3532.92 Uganda Shilling
USD	1 US Dollar
UYU	43.98 Peso Uruguayo
UZS	10545.82 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23053 Dong
VUV	105.56 Vatu
WST	2.4637 Tala
XAF	537.8 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	537 CFA Franc BCEAO
XPF	98.7 CFP Franc
YER	248.8 Yemeni Rial
ZAR	14.1138 Rand
ZMK	5185 Zambian Kwacha
ZWL	82.4987 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

10 May 2021 to

14 May 2021

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	92,947.51	173,363.34	266,310.84
<b>Total</b>	<b>92,947.51</b>	<b>173,363.34</b>	<b>266,310.84</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	14,532	29,472	44,004
<b>Total</b>	<b>14,532</b>	<b>29,472</b>	<b>44,004</b>

### 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	16,961.41	4,791.95	41,576.62	66,829.29	2,628.84	4,339.11	121,904.05	7,279.57	266,310.84
<b>Total</b>	<b>16,961.41</b>	<b>4,791.95</b>	<b>41,576.62</b>	<b>66,829.29</b>	<b>2,628.84</b>	<b>4,339.11</b>	<b>121,904.05</b>	<b>7,279.57</b>	<b>266,310.84</b>

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,237	1,865	8,245	15,605	609	1,409	14,419	617	44,004
<b>Total</b>	<b>1,237</b>	<b>1,865</b>	<b>8,245</b>	<b>15,605</b>	<b>609</b>	<b>1,409</b>	<b>14,419</b>	<b>617</b>	<b>44,004</b>

### 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	225,940.04	19,963.27	11,486.48	5,352.76	3,358.60	209.68	0.00	266,310.84
<b>Total</b>	<b>225,940.04</b>	<b>19,963.27</b>	<b>11,486.48</b>	<b>5,352.76</b>	<b>3,358.60</b>	<b>209.68</b>	<b>0.00</b>	<b>266,310.84</b>

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	41,923	1,026	520	232	269	35	0	44,004
<b>Total</b>	<b>41,923</b>	<b>1,026</b>	<b>520</b>	<b>232</b>	<b>269</b>	<b>35</b>	<b>0</b>	<b>44,004</b>

## Interest Rate Turnover

Turnover for the period:

10 May 2021 to

14 May 2021

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,835.64	282,854.08	298,689.72
Floating vs. Fixed	427,001.36	473,563.94	900,565.30
Overnight Index Swap	16,855.08	20,961.76	37,816.84
<b>Total</b>	<b>459,692.08</b>	<b>777,379.78</b>	<b>1,237,071.85</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	230	1,409	1,638
Floating vs. Fixed	10,326	7,555	17,880
Overnight Index Swap	481	204	685
<b>Total</b>	<b>11,036</b>	<b>9,167</b>	<b>20,203</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	44,505.45	0.00	26,796.86	2,554.57	9,291.39	1,290.91	214,250.54	298,689.72
Floating vs. Fixed	217,882.19	129,324.71	8,025.82	2,046.16	9,880.55	54,609.46	478,796.40	900,565.30
Overnight Index Swap	13,868.54	0.00	1,059.48	48.21	827.20	0.05	22,013.35	37,816.84
<b>Total</b>	<b>276,256.18</b>	<b>129,324.71</b>	<b>35,882.16</b>	<b>4,648.95</b>	<b>19,999.14</b>	<b>55,900.42</b>	<b>715,060.28</b>	<b>1,237,071.85</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	427	0	174	37	89	73	838	1,638
Floating vs. Fixed	4,407	2,430	199	20	201	2,043	8,582	17,880
Overnight Index Swap	95	0	11	2	6	4	568	685
<b>Total</b>	<b>4,929</b>	<b>2,430</b>	<b>383</b>	<b>59</b>	<b>296</b>	<b>2,120</b>	<b>9,988</b>	<b>20,203</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	193,993.12	55,440.06	28,496.48	13,643.15	4,503.98	1,124.01	1,488.92	298,689.72
Floating vs. Fixed	332,872.40	153,780.25	215,333.71	133,850.75	24,238.88	22,314.80	18,174.50	900,565.30
Overnight Index Swap	15,720.60	6,258.41	7,903.19	5,800.16	1,036.98	214.53	882.98	37,816.84
<b>Total</b>	<b>542,586.12</b>	<b>215,478.72</b>	<b>251,733.37</b>	<b>153,294.05</b>	<b>29,779.84</b>	<b>23,653.34</b>	<b>20,546.39</b>	<b>1,237,071.85</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	153	165	347	419	170	115	270	1,638
Floating vs. Fixed	2,159	1,593	5,025	5,823	1,016	1,196	1,069	17,880
Overnight Index Swap	86	72	306	186	8	8	20	685
<b>Total</b>	<b>2,398</b>	<b>1,829</b>	<b>5,678</b>	<b>6,427</b>	<b>1,194</b>	<b>1,319</b>	<b>1,359</b>	<b>20,203</b>