

## Foreign Exchange Position

Positions as at: 26 November 2021

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	467,567.32	1,063,959.87	1,531,527.18
<b>Total</b>	<b>467,567.32</b>	<b>1,063,959.87</b>	<b>1,531,527.18</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	62,477	153,821	216,298
<b>Total</b>	<b>62,477</b>	<b>153,821</b>	<b>216,298</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	129,405.92	41,498.35	254,239.32	422,540.70	11,929.62	42,164.50	581,905.58	47,843.18	1,531,527.18
<b>Total</b>	<b>129,405.92</b>	<b>41,498.35</b>	<b>254,239.32</b>	<b>422,540.70</b>	<b>11,929.62</b>	<b>42,164.50</b>	<b>581,905.58</b>	<b>47,843.18</b>	<b>1,531,527.18</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,891	14,981	37,085	76,849	3,303	11,459	60,011	5,719	216,298
<b>Total</b>	<b>6,891</b>	<b>14,981</b>	<b>37,085</b>	<b>76,849</b>	<b>3,303</b>	<b>11,459</b>	<b>60,011</b>	<b>5,719</b>	<b>216,298</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	1,188,044.88	180,461.48	86,389.41	43,163.79	23,645.63	8,179.59	1,642.41	1,531,527.18
<b>Total</b>	<b>1,188,044.88</b>	<b>180,461.48</b>	<b>86,389.41</b>	<b>43,163.79</b>	<b>23,645.63</b>	<b>8,179.59</b>	<b>1,642.41</b>	<b>1,531,527.18</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	191,320	13,028	5,396	3,266	2,050	1,077	161	216,298
<b>Total</b>	<b>191,320</b>	<b>13,028</b>	<b>5,396</b>	<b>3,266</b>	<b>2,050</b>	<b>1,077</b>	<b>161</b>	<b>216,298</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham
AFN	94.25	Afghani
ALL	108.02	Lek
AMD	474	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	593.316	Kwanza
ARS	100.52	Argentine Peso
AUD	1.3893	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7459	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	85.7	Taka
BGN	1.746	Bulgarian Lev
BHD	0.377	Bahraini Dinar
BIF	1983.05	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

26 November 2021

BND	1.3681	Brunei Dollar
BOB	6.83	Boliviano
BRL	5.6061	Brazilian Real
BSD	1	Bahamian Dollar
BTN	74.404	Ngultrum
BWP	11.6822	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2666	Canadian Dollar
CDF	1982.9	Congolese Franc
CHF	0.9345	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	813.45	Chilean Peso
CNY	6.3917	Yuan Renminbi
COP	3968.73	Colombian Peso
COU	0.073	Unidad de Valor Real
CRC	635	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	98.43	Cape Verde Escudo
CZK	22.76	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.6397	Danish Krone
DOP	56.39	Dominican Peso
DZD	138.815	Algerian Dinar
EGP	15.68	Egyptian Pound
ERN	15	Nakfa
ETB	47.7582	Ethiopian Birr
EUR	0.8929	Euro
FJD	2.1061	Fiji Dollar
FKP	0.7468	Falkland Islands Pound
GBP	0.7501	Pound Sterling
GEL	3.0899	Lari
GHS	6.02	Cedi
GIP	0.7468	Gibraltar Pound
GMD	52.3	Dalasi
GNF	9370	Guinea Franc
GTQ	7.723	Quetzal
GYD	207.77	Guyana Dollar
HKD	7.7984	Hong Kong Dollar
HNL	24.03	Lempira
HRK	6.718	Croatian Kuna
HTG	98	Gourde
HUF	328.98	Forint
IDR	14255	Rupiah
ILS	3.1452	New Israeli Sheqel
INR	74.605	Indian Rupee

## Foreign Exchange Position

Positions as at:

26 November 2021

IQD	1458.54	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	130.75	Iceland Krona
JMD	155.38	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	115.41	Yen
KES	112.3	Kenyan Shilling
KGS	84.8	Som
KHR	4059.0018	Riel
KMF	439.61	Comoro Franc
KPW	130	North Korean Won
KRW	1188.77	Won
KWD	0.3025	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	432.78	Tenge
LAK	10774.2	Kip
LBP	1504.49	Lebanese Pound
LKR	202.5	Sri Lanka Rupee
LRD	141.6	Liberian Dollar
LSL	15.8666	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.5983	Libyan Dinar
MAD	9.2605	Moroccan Dirham
MDL	17.6823	Moldovan Leu
MGA	3977.5	Malagasy Ariary
MKD	54.85	Denar
MMK	1775.5	Kyat
MNT	2842	Tugrik
MOP	8.032	Pataca
MRO	356	Ouguiya
MUR	43.8	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	807.51	Kwacha
MXN	21.409	Mexican Peso
MXV	3.0545	Mexican Unidad de Inversion (UDI)
MYR	4.209	Malaysian Ringgit
MZN	63.2	Metical
NAD	15.8702	Namibia Dollar
NGN	409.63	Naira
NIO	35.21	Cordoba Oro
NOK	8.9608	Norwegian Krone
NPR	119.03	Nepalese Rupee
NZD	1.4539	New Zealand Dollar
OMR	0.3846	Rial Omani
PAB	1	Balboa
PEN	4.0142	Nuevo Sol

## Foreign Exchange Position

Positions as at:

26 November 2021

PGK	3.4188	Kina
PHP	50.4	Philippine Peso
PKR	175.3	Pakistan Rupee
PLN	4.1729	Zloty
PYG	6815	Guarani
QAR	3.64	Qatari Rial
RON	4.4165	Leu
RSD	104.88	Serbian Dinar
RUB	74.774	Russian Ruble
RWF	1020.62	Rwanda Franc
SAR	3.7508	Saudi Riyal
SBD	7.8864	Solomon Islands Dollar
SCR	13.158	Seychelles Rupee
SDG	436.4032	Sudanese Pound
SEK	9.1132	Swedish Krona
SGD	1.3681	Singapore Dollar
SHP	0.7497	Saint Helena Pound
SLL	10930	Leone
SOS	575	Somali Shilling
SRD	21.428	Surinam Dollar
SSP	398	South Sudanese Pound
STD	21005	Dobra
SVC	8.7411	El Salvador Colon
SYP	2511	Syrian Pound
SZL	15.8597	Lilangeni
THB	33.36	Baht
TJS	11.27	Somoni
TMT	3.49	New Manat
TND	2.8935	Tunisian Dinar
TOP	2.2306	Pa'anga
TRY	12.0855	Turkish Lira
TTD	6.7493	Trinidad and Tobago Dollar
TWD	27.796	New Taiwan Dollar
TZS	2298	Tanzanian Shilling
UAH	26.9695	Hryvnia
UGX	3561.43	Uganda Shilling
USD	1	US Dollar
UYU	44.02	Peso Uruguayo
UZS	10735.4	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	22680	Dong
VUV	111.22	Vatu
WST	2.5615	Tala
XAF	585.62	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	582.33	CFA Franc BCEAO
XPF	106.4	CFP Franc

## Foreign Exchange Position

Positions as at:

26 November 2021

YER	249.75	Yemeni Rial
ZAR	15.8932	Rand
ZMK	5185	Zambian Kwacha
ZWL	103.054	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

26 November 2021

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	766,015.73	361,662.56	1,127,678.29
Floating vs. Fixed	9,288,636.06	3,325,059.99	12,613,696.05
Overnight Index Swap	712,993.12	357,683.15	1,070,676.27
<b>Total</b>	<b>10,767,644.91</b>	<b>4,044,405.71</b>	<b>14,812,050.62</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,951	3,924	16,875
Floating vs. Fixed	276,060	117,636	393,696
Overnight Index Swap	24,828	7,496	32,323
<b>Total</b>	<b>313,839</b>	<b>129,055</b>	<b>442,893</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	330,731.03	0.00	60,047.22	2,403.13	121,738.67	144,160.26	468,597.97	1,127,678.29
Floating vs. Fixed	2,942,795.90	2,302,060.25	365,632.69	51,389.95	623,741.00	1,804,950.26	4,523,126.01	12,613,696.05
Overnight Index Swap	240,652.69	2,270.91	77,264.61	20,071.50	52,049.49	442.48	677,924.60	1,070,676.27
<b>Total</b>	<b>3,514,179.61</b>	<b>2,304,331.16</b>	<b>502,944.52</b>	<b>73,864.58</b>	<b>797,529.16</b>	<b>1,949,553.00</b>	<b>5,669,648.58</b>	<b>14,812,050.62</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,419	0	227	18	1,618	4,610	5,983	16,875
Floating vs. Fixed	92,013	73,558	5,769	1,285	12,468	71,011	137,594	393,696
Overnight Index Swap	2,949	51	612	272	709	18	27,712	32,323
<b>Total</b>	<b>99,381</b>	<b>73,609</b>	<b>6,608</b>	<b>1,575</b>	<b>14,795</b>	<b>75,639</b>	<b>171,289</b>	<b>442,893</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	373,121.91	200,229.64	325,579.10	168,308.25	33,363.81	15,557.12	11,518.45	1,127,678.29
Floating vs. Fixed	4,163,287.29	2,178,753.40	3,963,155.39	1,753,171.53	242,061.84	134,738.81	178,527.81	12,613,696.05
Overnight Index Swap	511,500.44	193,468.05	273,131.42	66,870.82	14,932.58	5,248.18	5,524.79	1,070,676.27
<b>Total</b>	<b>5,047,909.64</b>	<b>2,572,451.10</b>	<b>4,561,865.91</b>	<b>1,988,350.60</b>	<b>290,358.22</b>	<b>155,544.11</b>	<b>195,571.05</b>	<b>14,812,050.62</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	2,905	2,401	5,445	3,759	976	725	665	16,875
Floating vs. Fixed	62,087	54,459	161,317	89,251	11,621	6,403	8,560	393,696
Overnight Index Swap	6,727	6,996	13,891	3,644	499	245	323	32,323
<b>Total</b>	<b>71,718</b>	<b>63,855</b>	<b>180,652</b>	<b>96,654</b>	<b>13,095</b>	<b>7,372</b>	<b>9,548</b>	<b>442,893</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham

## Interest Rate Position

Positions as at:

26 November 2021

AFN	94.25	Afghani
ALL	108.02	Lek
AMD	474	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	593.316	Kwanza
ARS	100.52	Argentine Peso
AUD	1.3893	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7459	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	85.7	Taka
BGN	1.746	Bulgarian Lev
BHD	0.377	Bahraini Dinar
BIF	1983.05	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3681	Brunei Dollar
BOB	6.83	Boliviano
BRL	5.6061	Brazilian Real
BSD	1	Bahamian Dollar
BTN	74.404	Ngultrum
BWP	11.6822	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2666	Canadian Dollar
CDF	1982.9	Congolese Franc
CHF	0.9345	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	813.45	Chilean Peso
CNY	6.3917	Yuan Renminbi
COP	3968.73	Colombian Peso
COU	0.073	Unidad de Valor Real
CRC	635	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	98.43	Cape Verde Escudo
CZK	22.76	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.6397	Danish Krone
DOP	56.39	Dominican Peso
DZD	138.815	Algerian Dinar
EGP	15.68	Egyptian Pound
ERN	15	Nakfa

## Interest Rate Position

Positions as at:

26 November 2021

ETB	47.7582	Ethiopian Birr
EUR	0.8929	Euro
FJD	2.1061	Fiji Dollar
FKP	0.7468	Falkland Islands Pound
GBP	0.7501	Pound Sterling
GEL	3.0899	Lari
GHS	6.02	Cedi
GIP	0.7468	Gibraltar Pound
GMD	52.3	Dalasi
GNF	9370	Guinea Franc
GTQ	7.723	Quetzal
GYD	207.77	Guyana Dollar
HKD	7.7984	Hong Kong Dollar
HNL	24.03	Lempira
HRK	6.718	Croatian Kuna
HTG	98	Gourde
HUF	328.98	Forint
IDR	14255	Rupiah
ILS	3.1452	New Israeli Sheqel
INR	74.605	Indian Rupee
IQD	1458.54	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	130.75	Iceland Krona
JMD	155.38	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	115.41	Yen
KES	112.3	Kenyan Shilling
KGS	84.8	Som
KHR	4059.0018	Riel
KMF	439.61	Comoro Franc
KPW	130	North Korean Won
KRW	1188.77	Won
KWD	0.3025	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	432.78	Tenge
LAK	10774.2	Kip
LBP	1504.49	Lebanese Pound
LKR	202.5	Sri Lanka Rupee
LRD	141.6	Liberian Dollar
LSL	15.8666	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.5983	Libyan Dinar

## Interest Rate Position

Positions as at:

26 November 2021

MAD	9.2605 Moroccan Dirham
MDL	17.6823 Moldovan Leu
MGA	3977.5 Malagasy Ariary
MKD	54.85 Denar
MMK	1775.5 Kyat
MNT	2842 Tugrik
MOP	8.032 Pataca
MRO	356 Ouguiya
MUR	43.8 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	807.51 Kwacha
MXN	21.409 Mexican Peso
MXV	3.0545 Mexican Unidad de Inversion (UDI)
MYR	4.209 Malaysian Ringgit
MZN	63.2 Metical
NAD	15.8702 Namibia Dollar
NGN	409.63 Naira
NIO	35.21 Cordoba Oro
NOK	8.9608 Norwegian Krone
NPR	119.03 Nepalese Rupee
NZD	1.4539 New Zealand Dollar
OMR	0.3846 Rial Omani
PAB	1 Balboa
PEN	4.0142 Nuevo Sol
PGK	3.4188 Kina
PHP	50.4 Philippine Peso
PKR	175.3 Pakistan Rupee
PLN	4.1729 Zloty
PYG	6815 Guarani
QAR	3.64 Qatari Rial
RON	4.4165 Leu
RSD	104.88 Serbian Dinar
RUB	74.774 Russian Ruble
RWF	1020.62 Rwanda Franc
SAR	3.7508 Saudi Riyal
SBD	7.8864 Solomon Islands Dollar
SCR	13.158 Seychelles Rupee
SDG	436.4032 Sudanese Pound
SEK	9.1132 Swedish Krona
SGD	1.3681 Singapore Dollar
SHP	0.7497 Saint Helena Pound
SLL	10930 Leone
SOS	575 Somali Shilling

## Interest Rate Position

Positions as at:

26 November 2021

SRD	21.428 Surinam Dollar
SSP	398 South Sudanese Pound
STD	21005 Dobra
SVC	8.7411 El Salvador Colon
SYP	2511 Syrian Pound
SZL	15.8597 Lilangeni
THB	33.36 Baht
TJS	11.27 Somoni
TMT	3.49 New Manat
TND	2.8935 Tunisian Dinar
TOP	2.2306 Pa'anga
TRY	12.0855 Turkish Lira
TTD	6.7493 Trinidad and Tobago Dollar
TWD	27.796 New Taiwan Dollar
TZS	2298 Tanzanian Shilling
UAH	26.9695 Hryvnia
UGX	3561.43 Uganda Shilling
USD	1 US Dollar
UYU	44.02 Peso Uruguayo
UZS	10735.4 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	22680 Dong
VUV	111.22 Vatu
WST	2.5615 Tala
XAF	585.62 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	582.33 CFA Franc BCEAO
XPF	106.4 CFP Franc
YER	249.75 Yemeni Rial
ZAR	15.8932 Rand
ZMK	5185 Zambian Kwacha
ZWL	103.054 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

22 November 2021 to

26 November 2021

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	100,310.86	185,342.70	285,653.56
Total	100,310.86	185,342.70	285,653.56

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	16,299	29,469	45,767
Total	16,299	29,469	45,767

### 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	32,247.64	10,148.28	56,507.97	84,596.85	2,569.97	9,522.99	81,719.03	8,340.82	285,653.56
Total	32,247.64	10,148.28	56,507.97	84,596.85	2,569.97	9,522.99	81,719.03	8,340.82	285,653.56

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	3,603	8,795	16,393	651	2,974	11,298	706	45,767
Total	1,350	3,603	8,795	16,393	651	2,974	11,298	706	45,767

### 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	253,955.27	23,848.54	1,599.48	2,951.96	3,060.35	237.97	0.00	285,653.56
Total	253,955.27	23,848.54	1,599.48	2,951.96	3,060.35	237.97	0.00	285,653.56

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	43,765	1,619	93	119	155	18	0	45,767
Total	43,765	1,619	93	119	155	18	0	45,767

## Interest Rate Turnover

Turnover for the period:

22 November 2021 to

26 November 2021

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	7,162.08	188,827.85	195,989.93
Floating vs. Fixed	327,481.79	382,778.62	710,260.41
Overnight Index Swap	58,093.90	47,508.14	105,602.04
<b>Total</b>	<b>392,737.78</b>	<b>619,114.61</b>	<b>1,011,852.38</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	118	1,286	1,404
Floating vs. Fixed	7,082	7,678	14,759
Overnight Index Swap	1,393	432	1,825
<b>Total</b>	<b>8,593</b>	<b>9,395</b>	<b>17,988</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	38,305.04	0.00	27,148.64	0.00	0.00	1,421.72	129,114.54	195,989.93
Floating vs. Fixed	84,939.04	84,865.35	7,246.99	1,902.18	9,296.62	56,894.51	465,115.71	710,260.41
Overnight Index Swap	29,584.41	0.00	8,041.87	1,093.29	11,523.77	6.41	55,352.28	105,602.04
<b>Total</b>	<b>152,828.49</b>	<b>84,865.35</b>	<b>42,437.50</b>	<b>2,995.48</b>	<b>20,820.40</b>	<b>58,322.65</b>	<b>649,582.53</b>	<b>1,011,852.38</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	478	0	129	0	0	76	721	1,404
Floating vs. Fixed	1,498	2,138	151	32	67	1,808	9,066	14,759
Overnight Index Swap	544	0	22	37	81	1	1,141	1,825
<b>Total</b>	<b>2,519</b>	<b>2,138</b>	<b>302</b>	<b>69</b>	<b>148</b>	<b>1,885</b>	<b>10,928</b>	<b>17,988</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	122,694.46	29,177.63	25,604.20	11,196.13	4,706.61	966.07	1,644.84	195,989.93
Floating vs. Fixed	310,418.89	127,660.31	161,310.09	85,118.18	18,309.91	2,959.82	4,483.21	710,260.41
Overnight Index Swap	38,414.96	20,905.63	22,129.35	16,155.50	5,274.07	322.74	2,399.79	105,602.04
<b>Total</b>	<b>471,528.30</b>	<b>177,743.57</b>	<b>209,043.64</b>	<b>112,469.81</b>	<b>28,290.59</b>	<b>4,248.63</b>	<b>8,527.84</b>	<b>1,011,852.38</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	132	132	350	316	146	103	225	1,404
Floating vs. Fixed	3,413	1,538	4,219	4,047	882	196	466	14,759
Overnight Index Swap	229	281	507	577	125	20	87	1,825
<b>Total</b>	<b>3,774</b>	<b>1,951</b>	<b>5,076</b>	<b>4,939</b>	<b>1,153</b>	<b>319</b>	<b>778</b>	<b>17,988</b>