

## Foreign Exchange Position

Positions as at: 17 December 2021

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	418,742.51	975,081.19	1,393,823.70
<b>Total</b>	<b>418,742.51</b>	<b>975,081.19</b>	<b>1,393,823.70</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	58,842	137,526	196,367
<b>Total</b>	<b>58,842</b>	<b>137,526</b>	<b>196,367</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	121,943.43	39,470.09	247,546.95	384,501.80	12,284.97	33,062.39	506,618.12	48,395.95	1,393,823.70
<b>Total</b>	<b>121,943.43</b>	<b>39,470.09</b>	<b>247,546.95</b>	<b>384,501.80</b>	<b>12,284.97</b>	<b>33,062.39</b>	<b>506,618.12</b>	<b>48,395.95</b>	<b>1,393,823.70</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,293	14,312	38,845	66,275	2,898	8,893	54,032	4,820	196,367
<b>Total</b>	<b>6,293</b>	<b>14,312</b>	<b>38,845</b>	<b>66,275</b>	<b>2,898</b>	<b>8,893</b>	<b>54,032</b>	<b>4,820</b>	<b>196,367</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	1,084,044.18	151,663.55	80,664.81	45,085.55	22,520.63	8,217.00	1,627.98	1,393,823.70
<b>Total</b>	<b>1,084,044.18</b>	<b>151,663.55</b>	<b>80,664.81</b>	<b>45,085.55</b>	<b>22,520.63</b>	<b>8,217.00</b>	<b>1,627.98</b>	<b>1,393,823.70</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	175,438	9,235	5,030	3,364	2,075	1,069	156	196,367
<b>Total</b>	<b>175,438</b>	<b>9,235</b>	<b>5,030</b>	<b>3,364</b>	<b>2,075</b>	<b>1,069</b>	<b>156</b>	<b>196,367</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham
AFN	110.47	Afghani
ALL	106.52	Lek
AMD	490.8	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	570.54	Kwanza
ARS	101.82	Argentine Peso
AUD	1.3949	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.732	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	85.7	Taka
BGN	1.7316	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	1986.85	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

17 December 2021

BND	1.3651	Brunei Dollar
BOB	6.83	Boliviano
BRL	5.6806	Brazilian Real
BSD	1	Bahamian Dollar
BTN	76.291	Ngultrum
BWP	11.7233	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.283	Canadian Dollar
CDF	1994.91	Congolese Franc
CHF	0.9248	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	850.63	Chilean Peso
CNY	6.3673	Yuan Renminbi
COP	3996.9	Colombian Peso
COU	0.0721	Unidad de Valor Real
CRC	636.22	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	97.62	Cape Verde Escudo
CZK	22.355	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.5843	Danish Krone
DOP	56.79	Dominican Peso
DZD	138.531	Algerian Dinar
EGP	15.72	Egyptian Pound
ERN	15	Nakfa
ETB	48.499	Ethiopian Birr
EUR	0.8858	Euro
FJD	2.1142	Fiji Dollar
FKP	0.7547	Falkland Islands Pound
GBP	0.7538	Pound Sterling
GEL	3.074	Lari
GHS	6.03	Cedi
GIP	0.7547	Gibraltar Pound
GMD	52.7	Dalasi
GNF	9273	Guinea Franc
GTQ	7.715	Quetzal
GYD	208.19	Guyana Dollar
HKD	7.8022	Hong Kong Dollar
HNL	24.183	Lempira
HRK	6.6587	Croatian Kuna
HTG	99	Gourde
HUF	326.48	Forint
IDR	14330	Rupiah
ILS	3.118	New Israeli Sheqel
INR	76.34	Indian Rupee

## Foreign Exchange Position

Positions as at:

17 December 2021

IQD	1458.55	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	130.07	Iceland Krona
JMD	153.44	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	114.02	Yen
KES	112.8	Kenyan Shilling
KGS	84.7931	Som
KHR	4062	Riel
KMF	436.77	Comoro Franc
KPW	130	North Korean Won
KRW	1184.57	Won
KWD	0.3029	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	437.58	Tenge
LAK	11040	Kip
LBP	1505.5	Lebanese Pound
LKR	201	Sri Lanka Rupee
LRD	140.7	Liberian Dollar
LSL	15.9663	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.5917	Libyan Dinar
MAD	9.2483	Moroccan Dirham
MDL	17.642	Moldovan Leu
MGA	3947.5	Malagasy Ariary
MKD	54.63	Denar
MMK	1771.5	Kyat
MNT	2830	Tugrik
MOP	8.036	Pataca
MRO	356	Ouguiya
MUR	43.1	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	808.32	Kwacha
MXN	21.0071	Mexican Peso
MXV	2.9689	Mexican Unidad de Inversion (UDI)
MYR	4.228	Malaysian Ringgit
MZN	63.2	Metical
NAD	16.2	Namibia Dollar
NGN	409.73	Naira
NIO	35.31	Cordoba Oro
NOK	9.0089	Norwegian Krone
NPR	121.97	Nepalese Rupee
NZD	1.4743	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	4.0416	Nuevo Sol

## Foreign Exchange Position

Positions as at:

17 December 2021

PGK	3.4188	Kina
PHP	50.19	Philippine Peso
PKR	177.85	Pakistan Rupee
PLN	4.0886	Zloty
PYG	6795.02	Guarani
QAR	3.64	Qatari Rial
RON	4.3805	Leu
RSD	104.01	Serbian Dinar
RUB	73.499	Russian Ruble
RWF	1023.36	Rwanda Franc
SAR	3.7515	Saudi Riyal
SBD	7.8864	Solomon Islands Dollar
SCR	13.5385	Seychelles Rupee
SDG	436.2792	Sudanese Pound
SEK	9.0767	Swedish Krona
SGD	1.3651	Singapore Dollar
SHP	0.7538	Saint Helena Pound
SLL	11130	Leone
SOS	575	Somali Shilling
SRD	21.452	Surinam Dollar
SSP	414.983	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	2510	Syrian Pound
SZL	15.9723	Lilangeni
THB	33.42	Baht
TJS	11.28	Somoni
TMT	3.49	New Manat
TND	2.8802	Tunisian Dinar
TOP	2.2457	Pa'anga
TRY	14.7875	Turkish Lira
TTD	6.761	Trinidad and Tobago Dollar
TWD	27.781	New Taiwan Dollar
TZS	2300	Tanzanian Shilling
UAH	27.1495	Hryvnia
UGX	3560	Uganda Shilling
USD	1	US Dollar
UYU	44.27	Peso Uruguayo
UZS	10825.15	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23030	Dong
VUV	112.21	Vatu
WST	2.5813	Tala
XAF	580.96	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	578.5	CFA Franc BCEAO
XPF	105.51	CFP Franc

## Foreign Exchange Position

Positions as at:

17 December 2021

YER	249.95	Yemeni Rial
ZAR	15.9704	Rand
ZMK	5185	Zambian Kwacha
ZWL	105.9494	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

17 December 2021

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	1,421,484.75	466,980.40	1,888,465.15
Floating vs. Fixed	9,057,193.70	3,214,678.22	12,271,871.92
Overnight Index Swap	1,299,038.26	388,766.37	1,687,804.63
<b>Total</b>	<b>11,777,716.71</b>	<b>4,070,424.99</b>	<b>15,848,141.70</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	23,690	3,974	27,664
Floating vs. Fixed	275,001	114,521	389,522
Overnight Index Swap	36,157	7,718	43,875
<b>Total</b>	<b>334,848</b>	<b>126,212</b>	<b>461,060</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	386,848.77	0.00	60,342.19	2,391.33	790,512.18	140,917.58	507,453.09	1,888,465.15
Floating vs. Fixed	2,830,905.00	2,385,432.57	308,528.53	48,151.49	277,212.93	1,802,669.05	4,618,972.36	12,271,871.92
Overnight Index Swap	272,995.13	2,545.03	98,846.52	24,336.64	603,169.28	467.89	685,444.13	1,687,804.63
<b>Total</b>	<b>3,490,748.90</b>	<b>2,387,977.60</b>	<b>467,717.25</b>	<b>74,879.46</b>	<b>1,670,894.39</b>	<b>1,944,054.52</b>	<b>5,811,869.58</b>	<b>15,848,141.70</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,431	0	210	18	12,417	4,561	6,027	27,664
Floating vs. Fixed	90,270	75,002	5,682	1,255	5,827	71,395	140,093	389,522
Overnight Index Swap	3,378	56	594	306	10,764	20	28,757	43,875
<b>Total</b>	<b>98,079</b>	<b>75,058</b>	<b>6,486</b>	<b>1,579</b>	<b>29,008</b>	<b>75,976</b>	<b>174,877</b>	<b>461,060</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	1,006,479.76	214,685.51	387,513.78	201,509.85	40,155.92	21,550.77	16,569.56	1,888,465.15
Floating vs. Fixed	4,223,243.51	2,097,245.69	3,906,683.06	1,590,333.52	193,839.43	99,467.54	161,059.17	12,271,871.92
Overnight Index Swap	688,755.41	266,947.39	399,712.88	207,249.32	52,028.11	48,478.01	24,633.50	1,687,804.63
<b>Total</b>	<b>5,918,478.69</b>	<b>2,578,878.59</b>	<b>4,693,909.72</b>	<b>1,999,092.69</b>	<b>286,023.46</b>	<b>169,496.31</b>	<b>202,262.23</b>	<b>15,848,141.70</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	12,794	2,466	5,751	4,112	1,082	777	683	27,664
Floating vs. Fixed	63,247	54,700	163,983	85,226	9,324	5,219	7,825	389,522
Overnight Index Swap	8,732	8,053	16,314	6,161	1,806	1,616	1,194	43,875
<b>Total</b>	<b>84,773</b>	<b>65,218</b>	<b>186,048</b>	<b>95,498</b>	<b>12,212</b>	<b>7,611</b>	<b>9,702</b>	<b>461,060</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham

## Interest Rate Position

Positions as at:

17 December 2021

AFN	110.47	Afghani
ALL	106.52	Lek
AMD	490.8	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	570.54	Kwanza
ARS	101.82	Argentine Peso
AUD	1.3949	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.732	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	85.7	Taka
BGN	1.7316	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	1986.85	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3651	Brunei Dollar
BOB	6.83	Boliviano
BRL	5.6806	Brazilian Real
BSD	1	Bahamian Dollar
BTN	76.291	Ngultrum
BWP	11.7233	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.283	Canadian Dollar
CDF	1994.91	Congolese Franc
CHF	0.9248	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	850.63	Chilean Peso
CNY	6.3673	Yuan Renminbi
COP	3996.9	Colombian Peso
COU	0.0721	Unidad de Valor Real
CRC	636.22	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	97.62	Cape Verde Escudo
CZK	22.355	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.5843	Danish Krone
DOP	56.79	Dominican Peso
DZD	138.531	Algerian Dinar
EGP	15.72	Egyptian Pound
ERN	15	Nakfa

## Interest Rate Position

Positions as at:

17 December 2021

ETB	48.499	Ethiopian Birr
EUR	0.8858	Euro
FJD	2.1142	Fiji Dollar
FKP	0.7547	Falkland Islands Pound
GBP	0.7538	Pound Sterling
GEL	3.074	Lari
GHS	6.03	Cedi
GIP	0.7547	Gibraltar Pound
GMD	52.7	Dalasi
GNF	9273	Guinea Franc
GTQ	7.715	Quetzal
GYD	208.19	Guyana Dollar
HKD	7.8022	Hong Kong Dollar
HNL	24.183	Lempira
HRK	6.6587	Croatian Kuna
HTG	99	Gourde
HUF	326.48	Forint
IDR	14330	Rupiah
ILS	3.118	New Israeli Sheqel
INR	76.34	Indian Rupee
IQD	1458.55	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	130.07	Iceland Krona
JMD	153.44	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	114.02	Yen
KES	112.8	Kenyan Shilling
KGS	84.7931	Som
KHR	4062	Riel
KMF	436.77	Comoro Franc
KPW	130	North Korean Won
KRW	1184.57	Won
KWD	0.3029	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	437.58	Tenge
LAK	11040	Kip
LBP	1505.5	Lebanese Pound
LKR	201	Sri Lanka Rupee
LRD	140.7	Liberian Dollar
LSL	15.9663	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.5917	Libyan Dinar

## Interest Rate Position

Positions as at:

17 December 2021

MAD	9.2483 Moroccan Dirham
MDL	17.642 Moldovan Leu
MGA	3947.5 Malagasy Ariary
MKD	54.63 Denar
MMK	1771.5 Kyat
MNT	2830 Tugrik
MOP	8.036 Pataca
MRO	356 Ouguiya
MUR	43.1 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	808.32 Kwacha
MXN	21.0071 Mexican Peso
MXV	2.9689 Mexican Unidad de Inversion (UDI)
MYR	4.228 Malaysian Ringgit
MZN	63.2 Metical
NAD	16.2 Namibia Dollar
NGN	409.73 Naira
NIO	35.31 Cordoba Oro
NOK	9.0089 Norwegian Krone
NPR	121.97 Nepalese Rupee
NZD	1.4743 New Zealand Dollar
OMR	0.3847 Rial Omani
PAB	1 Balboa
PEN	4.0416 Nuevo Sol
PGK	3.4188 Kina
PHP	50.19 Philippine Peso
PKR	177.85 Pakistan Rupee
PLN	4.0886 Zloty
PYG	6795.02 Guarani
QAR	3.64 Qatari Rial
RON	4.3805 Leu
RSD	104.01 Serbian Dinar
RUB	73.499 Russian Ruble
RWF	1023.36 Rwanda Franc
SAR	3.7515 Saudi Riyal
SBD	7.8864 Solomon Islands Dollar
SCR	13.5385 Seychelles Rupee
SDG	436.2792 Sudanese Pound
SEK	9.0767 Swedish Krona
SGD	1.3651 Singapore Dollar
SHP	0.7538 Saint Helena Pound
SLL	11130 Leone
SOS	575 Somali Shilling

## Interest Rate Position

Positions as at:

17 December 2021

SRD	21.452 Surinam Dollar
SSP	414.983 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	2510 Syrian Pound
SZL	15.9723 Lilangeni
THB	33.42 Baht
TJS	11.28 Somoni
TMT	3.49 New Manat
TND	2.8802 Tunisian Dinar
TOP	2.2457 Pa'anga
TRY	14.7875 Turkish Lira
TTD	6.761 Trinidad and Tobago Dollar
TWD	27.781 New Taiwan Dollar
TZS	2300 Tanzanian Shilling
UAH	27.1495 Hryvnia
UGX	3560 Uganda Shilling
USD	1 US Dollar
UYU	44.27 Peso Uruguayo
UZS	10825.15 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23030 Dong
VUV	112.21 Vatu
WST	2.5813 Tala
XAF	580.96 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	578.5 CFA Franc BCEAO
XPF	105.51 CFP Franc
YER	249.95 Yemeni Rial
ZAR	15.9704 Rand
ZMK	5185 Zambian Kwacha
ZWL	105.9494 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

13 December 2021 to

17 December 2021

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	93,891.07	195,865.44	289,756.52
Total	93,891.07	195,865.44	289,756.52

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	15,920	31,595	47,515
Total	15,920	31,595	47,515

### 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	24,707.42	9,619.85	48,279.15	96,062.48	2,936.38	6,222.27	93,753.88	8,175.09	289,756.52
Total	24,707.42	9,619.85	48,279.15	96,062.48	2,936.38	6,222.27	93,753.88	8,175.09	289,756.52

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,035	3,763	10,163	16,145	665	2,228	12,917	600	47,515
Total	1,035	3,763	10,163	16,145	665	2,228	12,917	600	47,515

### 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	254,813.58	21,982.85	4,790.03	3,987.94	4,017.35	164.77	0.00	289,756.52
Total	254,813.58	21,982.85	4,790.03	3,987.94	4,017.35	164.77	0.00	289,756.52

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	44,962	1,865	234	197	247	10	0	47,515
Total	44,962	1,865	234	197	247	10	0	47,515

## Interest Rate Turnover

Turnover for the period:

13 December 2021 to

17 December 2021

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	5,923.49	285,706.42	291,629.91
Floating vs. Fixed	261,956.20	421,685.56	683,641.76
Overnight Index Swap	83,980.45	73,080.11	157,060.56
<b>Total</b>	<b>351,860.15</b>	<b>780,472.08</b>	<b>1,132,332.23</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	97	1,245	1,342
Floating vs. Fixed	5,949	4,835	10,784
Overnight Index Swap	1,172	524	1,696
<b>Total</b>	<b>7,218</b>	<b>6,603</b>	<b>13,821</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	97,628.22	0.00	24,229.54	0.00	16.15	1,624.72	168,131.29	291,629.91
Floating vs. Fixed	157,184.82	113,197.65	8,808.33	1,163.74	9,671.77	29,739.02	363,876.44	683,641.76
Overnight Index Swap	63,527.73	207.31	13,711.93	2,297.41	3,181.17	3.20	74,131.80	157,060.56
<b>Total</b>	<b>318,340.77</b>	<b>113,404.96</b>	<b>46,749.79</b>	<b>3,461.15</b>	<b>12,869.09</b>	<b>31,366.94</b>	<b>606,139.53</b>	<b>1,132,332.23</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	478	0	146	0	1	77	640	1,342
Floating vs. Fixed	2,102	1,905	146	23	205	1,307	5,098	10,784
Overnight Index Swap	515	2	21	23	96	1	1,039	1,696
<b>Total</b>	<b>3,094</b>	<b>1,907</b>	<b>313</b>	<b>45</b>	<b>302</b>	<b>1,384</b>	<b>6,777</b>	<b>13,821</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	164,451.65	33,216.01	57,985.41	20,349.48	4,818.45	4,713.84	6,095.06	291,629.91
Floating vs. Fixed	364,757.37	128,294.99	99,758.55	73,239.38	11,487.42	2,417.63	3,686.43	683,641.76
Overnight Index Swap	103,467.52	16,550.69	16,744.66	14,936.33	3,757.37	85.56	1,518.43	157,060.56
<b>Total</b>	<b>632,676.54</b>	<b>178,061.69</b>	<b>174,488.62</b>	<b>108,525.19</b>	<b>20,063.24</b>	<b>7,217.03</b>	<b>11,299.91</b>	<b>1,132,332.23</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	141	121	330	300	128	92	230	1,342
Floating vs. Fixed	2,582	1,264	2,565	3,214	652	156	353	10,784
Overnight Index Swap	362	193	409	476	150	12	95	1,696
<b>Total</b>	<b>3,084</b>	<b>1,578</b>	<b>3,303</b>	<b>3,990</b>	<b>929</b>	<b>260</b>	<b>678</b>	<b>13,821</b>