

## Foreign Exchange Position

Positions as at: 31 July 2017

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	247,576.68	831,240.90	1,078,817.58
<b>Total</b>	<b>247,576.68</b>	<b>831,240.90</b>	<b>1,078,817.58</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	24,170	90,888	115,058
<b>Total</b>	<b>24,170</b>	<b>90,888</b>	<b>115,058</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	360,000.66	29,273.77	142,312.27	254,817.23	14,323.61	26,268.76	195,302.97	56,518.31	1,078,817.58
<b>Total</b>	<b>360,000.66</b>	<b>29,273.77</b>	<b>142,312.27</b>	<b>254,817.23</b>	<b>14,323.61</b>	<b>26,268.76</b>	<b>195,302.97</b>	<b>56,518.31</b>	<b>1,078,817.58</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	22,599	5,830	19,414	30,457	3,573	7,013	21,842	4,330	115,058
<b>Total</b>	<b>22,599</b>	<b>5,830</b>	<b>19,414</b>	<b>30,457</b>	<b>3,573</b>	<b>7,013</b>	<b>21,842</b>	<b>4,330</b>	<b>115,058</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	803,081.28	165,759.53	55,417.62	36,934.09	11,517.03	5,828.60	279.42	1,078,817.58
<b>Total</b>	<b>803,081.28</b>	<b>165,759.53</b>	<b>55,417.62</b>	<b>36,934.09</b>	<b>11,517.03</b>	<b>5,828.60</b>	<b>279.42</b>	<b>1,078,817.58</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	97,118	8,712	4,210	2,682	1,537	773	26	115,058
<b>Total</b>	<b>97,118</b>	<b>8,712</b>	<b>4,210</b>	<b>2,682</b>	<b>1,537</b>	<b>773</b>	<b>26</b>	<b>115,058</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	68.41	Afghani
ALL	111.96	Lek
AMD	477.35	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	165.15	Kwanza
ARS	17.64	Argentine Peso
AUD	1.2494	Australian Dollar
AWG	1.79	Aruban Florin
AZN	1.6959	Azerbaijani Manat
BAM	1.6633	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	81.2	Taka
BGN	1.6515	Bulgarian Lev
BHD	0.3771	Bahraini Dinar
BIF	1710	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

31 July 2017

BND	1.3543	Brunei Dollar
BOB	6.9	Boliviano
BRL	3.1259	Brazilian Real
BSD	1	Bahamian Dollar
BTN	64.1825	Ngultrum
BWP	10.2459	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2477	Canadian Dollar
CDF	1580	Congolese Franc
CHF	0.9664	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	649.1	Chilean Peso
CNY	6.724	Yuan Renminbi
COP	2984	Colombian Peso
COU	0.084	Unidad de Valor Real
CRC	568.86	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	95.68	Cape Verde Escudo
CZK	22.005	Czech Koruna
DJF	177.68	Djibouti Franc
DKK	6.2793	Danish Krone
DOP	47.46	Dominican Peso
DZD	108.1	Algerian Dinar
EGP	17.88	Egyptian Pound
ERN	15.28	Nakfa
ETB	23.12	Ethiopian Birr
EUR	0.8443	Euro
FJD	2.0068	Fiji Dollar
FKP	0.7628	Falkland Islands Pound
GBP	0.7567	Pound Sterling
GEL	2.37	Lari
GHS	4.37	Cedi
GIP	0.7587	Gibraltar Pound
GMD	44.95	Dalasi
GNF	8901	Guinea Franc
GTQ	7.282	Quetzal
GYD	203.21	Guyana Dollar
HKD	7.81	Hong Kong Dollar
HNL	23.41	Lempira
HRK	6.2546	Croatian Kuna
HTG	61.0706	Gourde
HUF	256.65	Forint
IDR	13324	Rupiah
ILS	3.5606	New Israeli Sheqel
INR	64.17	Indian Rupee

## Foreign Exchange Position

Positions as at:

31 July 2017

IQD	1167	Iraqi Dinar
IRR	32735	Iranian Rial
ISK	102.96	Iceland Krona
JMD	127.22	Jamaican Dollar
JOD	0.7086	Jordanian Dinar
JPY	110.25	Yen
KES	103.9	Kenyan Shilling
KGS	69	Som
KHR	4081	Riel
KMF	450.18	Comoro Franc
KPW	130	North Korean Won
KRW	1118.4	Won
KWD	0.3008	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	329.43	Tenge
LAK	8280	Kip
LBP	1506	Lebanese Pound
LKR	153.5	Sri Lanka Rupee
LRD	113.4	Liberian Dollar
LSL	13.1775	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3685	Libyan Dinar
MAD	9.4254	Moroccan Dirham
MDL	18.05	Moldovan Leu
MGA	2931	Malagasy Ariary
MKD	52	Denar
MMK	1358	Kyat
MNT	2438	Tugrik
MOP	8.035	Pataca
MRO	359	Ouguiya
MUR	33.1	Mauritius Rupee
MVR	15.2	Rufiyaa
MWK	720	Kwacha
MXN	17.7917	Mexican Peso
MXV	3.0859	Mexican Unidad de Inversion (UDI)
MYR	4.28	Malaysian Ringgit
MZN	60	Metical
NAD	13.17	Namibia Dollar
NGN	349.6	Naira
NIO	29.7	Cordoba Oro
NOK	7.8616	Norwegian Krone
NPR	102.69	Nepalese Rupee
NZD	1.3303	New Zealand Dollar
OMR	0.384	Rial Omani
PAB	1	Balboa
PEN	3.24	Nuevo Sol

## Foreign Exchange Position

Positions as at:

31 July 2017

PGK	3.0912	Kina
PHP	50.449	Philippine Peso
PKR	105.3	Pakistan Rupee
PLN	3.5939	Zloty
PYG	5546.8	Guarani
QAR	3.66	Qatari Rial
RON	3.8468	Leu
RSD	101.21	Serbian Dinar
RUB	59.768	Russian Ruble
RWF	821	Rwanda Franc
SAR	3.7498	Saudi Riyal
SBD	7.6336	Solomon Islands Dollar
SCR	13.6	Seychelles Rupee
SDG	6.66	Sudanese Pound
SEK	8.0632	Swedish Krona
SGD	1.3545	Singapore Dollar
SHP	0.7571	Saint Helena Pound
SLL	7500	Leone
SOS	575	Somali Shilling
SRD	7.396	Surinam Dollar
SSP	124.5265	South Sudanese Pound
STD	20400	Dobra
SVC	8.722	El Salvador Colon
SYP	515	Syrian Pound
SZL	13.1775	Lilangeni
THB	33.29	Baht
TJS	8.7941	Somoni
TMT	3.49	New Manat
TND	2.3716	Tunisian Dinar
TOP	2.0657	Pa'anga
TRY	3.5183	Turkish Lira
TTD	6.737	Trinidad and Tobago Dollar
TWD	30.199	New Taiwan Dollar
TZS	2234	Tanzanian Shilling
UAH	25.79	Hryvnia
UGX	3605	Uganda Shilling
USD	1	US Dollar
UYU	28.29	Peso Uruguayo
UZS	4065.3	Uzbekistan Sum
VEF	9.975	Bolivar Fuerte
VND	22726	Dong
VUV	102.95	Vatu
WST	2.3975	Tala
XAF	565.46	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	562.05	CFA Franc BCEAO
XPF	100.84	CFP Franc

## Foreign Exchange Position

Positions as at:

31 July 2017

YER	249.7	Yemeni Rial
ZAR	13.1653	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

31 July 2017

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	448,783.94	259,669.59	708,453.53
Floating vs. Fixed	3,772,368.60	4,533,823.75	8,306,192.35
Overnight Index Swap	673,729.86	603,581.18	1,277,311.05
<b>Total</b>	<b>4,894,882.40</b>	<b>5,397,074.53</b>	<b>10,291,956.93</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	5,516	3,166	8,682
Floating vs. Fixed	73,771	128,650	202,420
Overnight Index Swap	3,585	8,852	12,437
<b>Total</b>	<b>82,871</b>	<b>140,668</b>	<b>223,539</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	267,088.94	0.00	6,171.88	6,210.79	131,052.42	55,148.51	242,780.99	708,453.53
Floating vs. Fixed	1,663,540.49	790,713.87	140,399.08	22,740.88	844,713.14	1,162,401.82	3,681,683.07	8,306,192.35
Overnight Index Swap	191,499.86	0.00	78,046.27	967.62	58,453.04	0.00	948,344.25	1,277,311.05
<b>Total</b>	<b>2,122,129.29</b>	<b>790,713.87</b>	<b>224,617.23</b>	<b>29,919.29</b>	<b>1,034,218.60</b>	<b>1,217,550.32</b>	<b>4,872,808.31</b>	<b>10,291,956.93</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	2,325	0	108	82	1,612	1,717	2,838	8,682
Floating vs. Fixed	41,774	29,949	2,422	557	14,608	35,370	77,742	202,420
Overnight Index Swap	416	0	158	8	210	0	11,645	12,437
<b>Total</b>	<b>44,515</b>	<b>29,949</b>	<b>2,688</b>	<b>647</b>	<b>16,430</b>	<b>37,086</b>	<b>92,225</b>	<b>223,539</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	232,562.53	111,802.75	231,372.67	107,180.93	14,705.66	7,096.90	3,732.09	708,453.53
Floating vs. Fixed	3,128,465.76	1,490,172.42	2,260,925.90	1,118,514.19	152,042.89	61,511.20	94,559.98	8,306,192.35
Overnight Index Swap	1,051,488.02	90,568.24	121,937.89	11,738.02	746.35	657.16	175.36	1,277,311.05
<b>Total</b>	<b>4,412,516.32</b>	<b>1,692,543.41</b>	<b>2,614,236.47</b>	<b>1,237,433.14</b>	<b>167,494.90</b>	<b>69,265.26</b>	<b>98,467.43</b>	<b>10,291,956.93</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	1,499	1,039	3,050	2,017	432	306	341	8,682
Floating vs. Fixed	44,800	28,668	72,441	42,059	6,398	3,696	4,361	202,420
Overnight Index Swap	3,549	2,053	6,485	277	31	30	12	12,437
<b>Total</b>	<b>49,847</b>	<b>31,759</b>	<b>81,975</b>	<b>44,353</b>	<b>6,860</b>	<b>4,032</b>	<b>4,714</b>	<b>223,539</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham

## Interest Rate Position

Positions as at:

31 July 2017

AFN	68.41	Afghani
ALL	111.96	Lek
AMD	477.35	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	165.15	Kwanza
ARS	17.64	Argentine Peso
AUD	1.2494	Australian Dollar
AWG	1.79	Aruban Florin
AZN	1.6959	Azerbaijani Manat
BAM	1.6633	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	81.2	Taka
BGN	1.6515	Bulgarian Lev
BHD	0.3771	Bahraini Dinar
BIF	1710	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3543	Brunei Dollar
BOB	6.9	Boliviano
BRL	3.1259	Brazilian Real
BSD	1	Bahamian Dollar
BTN	64.1825	Ngultrum
BWP	10.2459	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2477	Canadian Dollar
CDF	1580	Congolese Franc
CHF	0.9664	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	649.1	Chilean Peso
CNY	6.724	Yuan Renminbi
COP	2984	Colombian Peso
COU	0.084	Unidad de Valor Real
CRC	568.86	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	95.68	Cape Verde Escudo
CZK	22.005	Czech Koruna
DJF	177.68	Djibouti Franc
DKK	6.2793	Danish Krone
DOP	47.46	Dominican Peso
DZD	108.1	Algerian Dinar
EGP	17.88	Egyptian Pound
ERN	15.28	Nakfa

## Interest Rate Position

Positions as at:

31 July 2017

ETB	23.12	Ethiopian Birr
EUR	0.8443	Euro
FJD	2.0068	Fiji Dollar
FKP	0.7628	Falkland Islands Pound
GBP	0.7567	Pound Sterling
GEL	2.37	Lari
GHS	4.37	Cedi
GIP	0.7587	Gibraltar Pound
GMD	44.95	Dalasi
GNF	8901	Guinea Franc
GTQ	7.282	Quetzal
GYD	203.21	Guyana Dollar
HKD	7.81	Hong Kong Dollar
HNL	23.41	Lempira
HRK	6.2546	Croatian Kuna
HTG	61.0706	Gourde
HUF	256.65	Forint
IDR	13324	Rupiah
ILS	3.5606	New Israeli Sheqel
INR	64.17	Indian Rupee
IQD	1167	Iraqi Dinar
IRR	32735	Iranian Rial
ISK	102.96	Iceland Krona
JMD	127.22	Jamaican Dollar
JOD	0.7086	Jordanian Dinar
JPY	110.25	Yen
KES	103.9	Kenyan Shilling
KGS	69	Som
KHR	4081	Riel
KMF	450.18	Comoro Franc
KPW	130	North Korean Won
KRW	1118.4	Won
KWD	0.3008	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	329.43	Tenge
LAK	8280	Kip
LBP	1506	Lebanese Pound
LKR	153.5	Sri Lanka Rupee
LRD	113.4	Liberian Dollar
LSL	13.1775	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3685	Libyan Dinar

## Interest Rate Position

Positions as at:

31 July 2017

MAD	9.4254 Moroccan Dirham
MDL	18.05 Moldovan Leu
MGA	2931 Malagasy Ariary
MKD	52 Denar
MMK	1358 Kyat
MNT	2438 Tugrik
MOP	8.035 Pataca
MRO	359 Ouguiya
MUR	33.1 Mauritius Rupee
MVR	15.2 Rufiyaa
MWK	720 Kwacha
MXN	17.7917 Mexican Peso
MXV	3.0859 Mexican Unidad de Inversion (UDI)
MYR	4.28 Malaysian Ringgit
MZN	60 Metical
NAD	13.17 Namibia Dollar
NGN	349.6 Naira
NIO	29.7 Cordoba Oro
NOK	7.8616 Norwegian Krone
NPR	102.69 Nepalese Rupee
NZD	1.3303 New Zealand Dollar
OMR	0.384 Rial Omani
PAB	1 Balboa
PEN	3.24 Nuevo Sol
PGK	3.0912 Kina
PHP	50.449 Philippine Peso
PKR	105.3 Pakistan Rupee
PLN	3.5939 Zloty
PYG	5546.8 Guarani
QAR	3.66 Qatari Rial
RON	3.8468 Leu
RSD	101.21 Serbian Dinar
RUB	59.768 Russian Ruble
RWF	821 Rwanda Franc
SAR	3.7498 Saudi Riyal
SBD	7.6336 Solomon Islands Dollar
SCR	13.6 Seychelles Rupee
SDG	6.66 Sudanese Pound
SEK	8.0632 Swedish Krona
SGD	1.3545 Singapore Dollar
SHP	0.7571 Saint Helena Pound
SLL	7500 Leone
SOS	575 Somali Shilling

## Interest Rate Position

Positions as at:

31 July 2017

SRD	7.396 Surinam Dollar
SSP	124.5265 South Sudanese Pound
STD	20400 Dobra
SVC	8.722 El Salvador Colon
SYP	515 Syrian Pound
SZL	13.1775 Lilangeni
THB	33.29 Baht
TJS	8.7941 Somoni
TMT	3.49 New Manat
TND	2.3716 Tunisian Dinar
TOP	2.0657 Pa'anga
TRY	3.5183 Turkish Lira
TTD	6.737 Trinidad and Tobago Dollar
TWD	30.199 New Taiwan Dollar
TZS	2234 Tanzanian Shilling
UAH	25.79 Hryvnia
UGX	3605 Uganda Shilling
USD	1 US Dollar
UYU	28.29 Peso Uruguayo
UZS	4065.3 Uzbekistan Sum
VEF	9.975 Bolivar Fuerte
VND	22726 Dong
VUV	102.95 Vatu
WST	2.3975 Tala
XAF	565.46 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	562.05 CFA Franc BCEAO
XPF	100.84 CFP Franc
YER	249.7 Yemeni Rial
ZAR	13.1653 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

July 2017

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	231,214.05	614,168.17	845,382.21
Total	231,214.05	614,168.17	845,382.21

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	27,185	81,162	108,347
Total	27,185	81,162	108,347

### 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	224,236.66	24,289.51	165,940.80	202,856.49	11,555.93	30,034.01	157,657.68	28,811.14	845,382.21
Total	224,236.66	24,289.51	165,940.80	202,856.49	11,555.93	30,034.01	157,657.68	28,811.14	845,382.21

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	14,634	5,168	22,597	32,080	2,573	7,039	21,557	2,702	108,347
Total	14,634	5,168	22,597	32,080	2,573	7,039	21,557	2,702	108,347

### 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	739,393.95	57,479.74	27,053.49	8,219.93	12,544.18	660.47	30.45	845,382.21
Total	739,393.95	57,479.74	27,053.49	8,219.93	12,544.18	660.47	30.45	845,382.21

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	102,438	3,219	1,258	498	889	43	4	108,347
Total	102,438	3,219	1,258	498	889	43	4	108,347

## Interest Rate Turnover

Turnover for the period:

July 2017

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	62,989.21	485,746.69	548,735.90
Floating vs. Fixed	966,591.68	1,088,443.69	2,055,035.37
Overnight Index Swap	539,863.97	295,780.37	835,644.34
<b>Total</b>	<b>1,569,444.86</b>	<b>1,869,970.75</b>	<b>3,439,415.60</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	707	5,259	5,966
Floating vs. Fixed	15,751	13,597	29,348
Overnight Index Swap	731	804	1,535
<b>Total</b>	<b>17,189</b>	<b>19,660</b>	<b>36,849</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	304,811.50	0.00	21,718.99	970.62	36,991.37	11,906.58	172,336.84	548,735.90
Floating vs. Fixed	410,346.91	90,586.45	35,708.44	2,104.02	166,059.33	356,537.13	993,693.09	2,055,035.37
Overnight Index Swap	65,561.01	799.89	16,307.89	529.62	24,889.69	0.00	727,556.25	835,644.34
<b>Total</b>	<b>780,719.41</b>	<b>91,386.33</b>	<b>73,735.32</b>	<b>3,604.26</b>	<b>227,940.39</b>	<b>368,443.71</b>	<b>1,893,586.18</b>	<b>3,439,415.60</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	1,517	0	458	138	372	772	2,710	5,966
Floating vs. Fixed	5,344	1,921	487	110	1,791	7,120	12,576	29,348
Overnight Index Swap	159	30	36	2	52	0	1,257	1,535
<b>Total</b>	<b>7,019</b>	<b>1,951</b>	<b>981</b>	<b>250</b>	<b>2,215</b>	<b>7,892</b>	<b>16,543</b>	<b>36,849</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	278,891.09	70,855.07	147,149.42	35,967.76	12,260.18	1,822.53	1,789.85	548,735.90
Floating vs. Fixed	716,086.94	444,947.06	504,934.23	266,361.66	92,631.25	10,822.45	19,251.78	2,055,035.37
Overnight Index Swap	802,027.48	17,478.91	11,860.52	4,038.56	62.76	141.05	35.07	835,644.34
<b>Total</b>	<b>1,797,005.51</b>	<b>533,281.03</b>	<b>663,944.17</b>	<b>306,367.98</b>	<b>104,954.19</b>	<b>12,786.03</b>	<b>21,076.69</b>	<b>3,439,415.60</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	557	508	1,398	1,388	694	403	1,019	5,966
Floating vs. Fixed	4,866	3,949	7,646	7,729	3,022	561	1,577	29,348
Overnight Index Swap	674	179	361	310	5	2	5	1,535
<b>Total</b>	<b>6,096</b>	<b>4,636</b>	<b>9,405</b>	<b>9,427</b>	<b>3,720</b>	<b>966</b>	<b>2,600</b>	<b>36,849</b>