

## Foreign Exchange Position

Positions as at: 01 June 2018

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	425,298.78	947,784.74	1,373,083.52
<b>Total</b>	<b>425,298.78</b>	<b>947,784.74</b>	<b>1,373,083.52</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	44,778	107,911	152,689
<b>Total</b>	<b>44,778</b>	<b>107,911</b>	<b>152,689</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	241,553.69	75,615.72	237,500.82	379,831.66	17,358.85	38,494.32	312,431.03	70,297.42	1,373,083.52
<b>Total</b>	<b>241,553.69</b>	<b>75,615.72</b>	<b>237,500.82</b>	<b>379,831.66</b>	<b>17,358.85</b>	<b>38,494.32</b>	<b>312,431.03</b>	<b>70,297.42</b>	<b>1,373,083.52</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	14,084	14,493	31,231	41,560	4,167	8,324	31,208	7,622	152,689
<b>Total</b>	<b>14,084</b>	<b>14,493</b>	<b>31,231</b>	<b>41,560</b>	<b>4,167</b>	<b>8,324</b>	<b>31,208</b>	<b>7,622</b>	<b>152,689</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	1,035,043.78	162,957.70	93,490.69	56,562.72	17,662.51	6,966.91	399.21	1,373,083.52
<b>Total</b>	<b>1,035,043.78</b>	<b>162,957.70</b>	<b>93,490.69</b>	<b>56,562.72</b>	<b>17,662.51</b>	<b>6,966.91</b>	<b>399.21</b>	<b>1,373,083.52</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	131,163	10,578	5,061	3,278	1,707	874	29	152,689
<b>Total</b>	<b>131,163</b>	<b>10,578</b>	<b>5,061</b>	<b>3,278</b>	<b>1,707</b>	<b>874</b>	<b>29</b>	<b>152,689</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	71.29	Afghani
ALL	107.89	Lek
AMD	481.8	Armenian Dram
ANG	1.79	Netherlands Antillean Guilder
AOA	237.05	Kwanza
ARS	24.92	Argentine Peso
AUD	1.3193	Australian Dollar
AWG	1.76	Aruban Florin
AZN	1.694	Azerbaijani Manat
BAM	1.688	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	83.66	Taka
BGN	1.6766	Bulgarian Lev
BHD	0.3774	Bahraini Dinar
BIF	1763.98	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

01 June 2018

BND	1.3255	Brunei Dollar
BOB	6.86	Boliviano
BRL	3.724	Brazilian Real
BSD	1	Bahamian Dollar
BTN	67.44	Ngultrum
BWP	9.8912	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2873	Canadian Dollar
CDF	1614.7	Congolese Franc
CHF	0.989	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	627.05	Chilean Peso
CNY	6.4175	Yuan Renminbi
COP	2876	Colombian Peso
COU	0.0892	Unidad de Valor Real
CRC	561.58	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	94.77	Cape Verde Escudo
CZK	22.15	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.3804	Danish Krone
DOP	49.41	Dominican Peso
DZD	116.5204	Algerian Dinar
EGP	17.87	Egyptian Pound
ERN	15.3	Nakfa
ETB	27.2508	Ethiopian Birr
EUR	0.8573	Euro
FJD	2.0496	Fiji Dollar
FKP	0.7533	Falkland Islands Pound
GBP	0.7522	Pound Sterling
GEL	2.46	Lari
GHS	4.69	Cedi
GIP	0.7533	Gibraltar Pound
GMD	46.55	Dalasi
GNF	8997	Guinea Franc
GTQ	7.482	Quetzal
GYD	207.59	Guyana Dollar
HKD	7.8473	Hong Kong Dollar
HNL	23.861	Lempira
HRK	6.3318	Croatian Kuna
HTG	64.1601	Gourde
HUF	273.91	Forint
IDR	13985	Rupiah
ILS	3.5678	New Israeli Sheqel
INR	67.43	Indian Rupee

## Foreign Exchange Position

Positions as at:

01 June 2018

IQD	1184	Iraqi Dinar
IRR	42143	Iranian Rial
ISK	105.24	Iceland Krona
JMD	125.5	Jamaican Dollar
JOD	0.709	Jordanian Dinar
JPY	108.9	Yen
KES	101.3	Kenyan Shilling
KGS	68.4	Som
KHR	4060	Riel
KMF	418.65	Comoro Franc
KPW	130	North Korean Won
KRW	1075.79	Won
KWD	0.302	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	330.03	Tenge
LAK	8381	Kip
LBP	1505.5	Lebanese Pound
LKR	158	Sri Lanka Rupee
LRD	137.6	Liberian Dollar
LSL	12.5125	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3594	Libyan Dinar
MAD	9.4983	Moroccan Dirham
MDL	16.876	Moldovan Leu
MGA	3284	Malagasy Ariary
MKD	52.52	Denar
MMK	1345	Kyat
MNT	2401	Tugrik
MOP	8.054	Pataca
MRO	355	Ouguiya
MUR	34.7	Mauritius Rupee
MVR	15.21	Rufiyaa
MWK	713.45	Kwacha
MXN	19.722	Mexican Peso
MXV	3.283	Mexican Unidad de Inversion (UDI)
MYR	3.987	Malaysian Ringgit
MZN	59.31	Metical
NAD	12.513	Namibia Dollar
NGN	314.5	Naira
NIO	30.97	Cordoba Oro
NOK	8.1799	Norwegian Krone
NPR	107.88	Nepalese Rupee
NZD	1.4304	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.268	Nuevo Sol

## Foreign Exchange Position

Positions as at:

01 June 2018

PGK	3.1746	Kina
PHP	52.503	Philippine Peso
PKR	115.41	Pakistan Rupee
PLN	3.6898	Zloty
PYG	5746	Guarani
QAR	3.64	Qatari Rial
RON	3.9856	Leu
RSD	101.07	Serbian Dinar
RUB	62.071	Russian Ruble
RWF	848.64	Rwanda Franc
SAR	3.7502	Saudi Riyal
SBD	7.593	Solomon Islands Dollar
SCR	13.404	Seychelles Rupee
SDG	17.9552	Sudanese Pound
SEK	8.8089	Swedish Krona
SGD	1.3389	Singapore Dollar
SHP	0.7517	Saint Helena Pound
SLL	7805	Leone
SOS	575	Somali Shilling
SRD	7.406	Surinam Dollar
SSP	137.2145	South Sudanese Pound
STD	21068	Dobra
SVC	8.7495	El Salvador Colon
SYP	515	Syrian Pound
SZL	12.5185	Lilangeni
THB	32.02	Baht
TJS	9.008	Somoni
TMT	3.49	New Manat
TND	2.5941	Tunisian Dinar
TOP	2.1478	Pa'anga
TRY	4.464	Turkish Lira
TTD	6.707	Trinidad and Tobago Dollar
TWD	29.917	New Taiwan Dollar
TZS	2276	Tanzanian Shilling
UAH	26.12	Hryvnia
UGX	3760	Uganda Shilling
USD	1	US Dollar
UYU	31.14	Peso Uruguayo
UZS	7977.2	Uzbekistan Sum
VEF	79800	Bolivar Fuerte
VND	22850	Dong
VUV	109.3	Vatu
WST	2.4789	Tala
XAF	577	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	578.49	CFA Franc BCEAO
XPF	103.1	CFP Franc

## Foreign Exchange Position

Positions as at:

01 June 2018

YER	249.95	Yemeni Rial
ZAR	12.5068	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

01 June 2018

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	631,601.77	308,663.99	940,265.76
Floating vs. Fixed	5,431,935.49	4,643,691.30	10,075,626.79
Overnight Index Swap	1,468,437.12	668,296.33	2,136,733.45
<b>Total</b>	<b>7,531,974.38</b>	<b>5,620,651.62</b>	<b>13,152,626.00</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	8,018	3,283	11,301
Floating vs. Fixed	107,451	121,384	228,835
Overnight Index Swap	6,295	9,073	15,368
<b>Total</b>	<b>121,763</b>	<b>133,740</b>	<b>255,503</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	302,400.50	0.00	8,536.77	20,802.14	183,264.31	97,490.00	327,772.04	940,265.76
Floating vs. Fixed	1,925,200.15	732,161.35	217,746.16	55,230.68	1,001,006.77	1,840,616.47	4,303,665.19	10,075,626.79
Overnight Index Swap	274,087.30	0.00	162,451.65	2,636.98	82,149.84	0.00	1,615,407.68	2,136,733.45
<b>Total</b>	<b>2,501,687.95</b>	<b>732,161.35</b>	<b>388,734.59</b>	<b>78,669.80</b>	<b>1,266,420.92</b>	<b>1,938,106.48</b>	<b>6,246,844.91</b>	<b>13,152,626.00</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,052	0	117	81	1,665	2,548	3,838	11,301
Floating vs. Fixed	46,657	26,132	3,443	933	15,347	48,236	88,087	228,835
Overnight Index Swap	590	0	322	9	218	0	14,229	15,368
<b>Total</b>	<b>50,299</b>	<b>26,132</b>	<b>3,882</b>	<b>1,023</b>	<b>17,230</b>	<b>50,784</b>	<b>106,154</b>	<b>255,503</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	285,689.46	191,115.51	294,937.68	139,003.02	15,565.89	9,268.33	4,685.86	940,265.76
Floating vs. Fixed	3,898,022.28	1,833,850.09	2,612,774.51	1,330,873.63	181,252.16	86,805.33	132,048.80	10,075,626.79
Overnight Index Swap	1,816,932.62	174,626.86	121,758.36	21,681.66	650.53	854.13	229.29	2,136,733.45
<b>Total</b>	<b>6,000,644.36</b>	<b>2,199,592.46</b>	<b>3,029,470.55</b>	<b>1,491,558.31</b>	<b>197,468.58</b>	<b>96,927.79</b>	<b>136,963.95</b>	<b>13,152,626.00</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	1,907	1,749	3,835	2,565	502	392	351	11,301
Floating vs. Fixed	49,091	33,355	81,186	48,530	7,148	4,327	5,199	228,835
Overnight Index Swap	4,445	2,832	7,551	463	31	33	13	15,368
<b>Total</b>	<b>55,443</b>	<b>37,936</b>	<b>92,572</b>	<b>51,558</b>	<b>7,681</b>	<b>4,752</b>	<b>5,563</b>	<b>255,503</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

## Interest Rate Position

Positions as at:

01 June 2018

AFN	71.29	Afghani
ALL	107.89	Lek
AMD	481.8	Armenian Dram
ANG	1.79	Netherlands Antillean Guilder
AOA	237.05	Kwanza
ARS	24.92	Argentine Peso
AUD	1.3193	Australian Dollar
AWG	1.76	Aruban Florin
AZN	1.694	Azerbaijani Manat
BAM	1.688	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	83.66	Taka
BGN	1.6766	Bulgarian Lev
BHD	0.3774	Bahraini Dinar
BIF	1763.98	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3255	Brunei Dollar
BOB	6.86	Boliviano
BRL	3.724	Brazilian Real
BSD	1	Bahamian Dollar
BTN	67.44	Ngultrum
BWP	9.8912	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2873	Canadian Dollar
CDF	1614.7	Congolese Franc
CHF	0.989	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	627.05	Chilean Peso
CNY	6.4175	Yuan Renminbi
COP	2876	Colombian Peso
COU	0.0892	Unidad de Valor Real
CRC	561.58	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	94.77	Cape Verde Escudo
CZK	22.15	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.3804	Danish Krone
DOP	49.41	Dominican Peso
DZD	116.5204	Algerian Dinar
EGP	17.87	Egyptian Pound
ERN	15.3	Nakfa

## Interest Rate Position

Positions as at:

01 June 2018

ETB	27.2508	Ethiopian Birr
EUR	0.8573	Euro
FJD	2.0496	Fiji Dollar
FKP	0.7533	Falkland Islands Pound
GBP	0.7522	Pound Sterling
GEL	2.46	Lari
GHS	4.69	Cedi
GIP	0.7533	Gibraltar Pound
GMD	46.55	Dalasi
GNF	8997	Guinea Franc
GTQ	7.482	Quetzal
GYD	207.59	Guyana Dollar
HKD	7.8473	Hong Kong Dollar
HNL	23.861	Lempira
HRK	6.3318	Croatian Kuna
HTG	64.1601	Gourde
HUF	273.91	Forint
IDR	13985	Rupiah
ILS	3.5678	New Israeli Sheqel
INR	67.43	Indian Rupee
IQD	1184	Iraqi Dinar
IRR	42143	Iranian Rial
ISK	105.24	Iceland Krona
JMD	125.5	Jamaican Dollar
JOD	0.709	Jordanian Dinar
JPY	108.9	Yen
KES	101.3	Kenyan Shilling
KGS	68.4	Som
KHR	4060	Riel
KMF	418.65	Comoro Franc
KPW	130	North Korean Won
KRW	1075.79	Won
KWD	0.302	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	330.03	Tenge
LAK	8381	Kip
LBP	1505.5	Lebanese Pound
LKR	158	Sri Lanka Rupee
LRD	137.6	Liberian Dollar
LSL	12.5125	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3594	Libyan Dinar

## Interest Rate Position

Positions as at:

01 June 2018

MAD	9.4983 Moroccan Dirham
MDL	16.876 Moldovan Leu
MGA	3284 Malagasy Ariary
MKD	52.52 Denar
MMK	1345 Kyat
MNT	2401 Tugrik
MOP	8.054 Pataca
MRO	355 Ouguiya
MUR	34.7 Mauritius Rupee
MVR	15.21 Rufiyaa
MWK	713.45 Kwacha
MXN	19.722 Mexican Peso
MXV	3.283 Mexican Unidad de Inversion (UDI)
MYR	3.987 Malaysian Ringgit
MZN	59.31 Metical
NAD	12.513 Namibia Dollar
NGN	314.5 Naira
NIO	30.97 Cordoba Oro
NOK	8.1799 Norwegian Krone
NPR	107.88 Nepalese Rupee
NZD	1.4304 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.268 Nuevo Sol
PGK	3.1746 Kina
PHP	52.503 Philippine Peso
PKR	115.41 Pakistan Rupee
PLN	3.6898 Zloty
PYG	5746 Guarani
QAR	3.64 Qatari Rial
RON	3.9856 Leu
RSD	101.07 Serbian Dinar
RUB	62.071 Russian Ruble
RWF	848.64 Rwanda Franc
SAR	3.7502 Saudi Riyal
SBD	7.593 Solomon Islands Dollar
SCR	13.404 Seychelles Rupee
SDG	17.9552 Sudanese Pound
SEK	8.8089 Swedish Krona
SGD	1.3389 Singapore Dollar
SHP	0.7517 Saint Helena Pound
SLL	7805 Leone
SOS	575 Somali Shilling

## Interest Rate Position

Positions as at:

01 June 2018

SRD	7.406 Surinam Dollar
SSP	137.2145 South Sudanese Pound
STD	21068 Dobra
SVC	8.7495 El Salvador Colon
SYP	515 Syrian Pound
SZL	12.5185 Lilangeni
THB	32.02 Baht
TJS	9.008 Somoni
TMT	3.49 New Manat
TND	2.5941 Tunisian Dinar
TOP	2.1478 Pa'anga
TRY	4.464 Turkish Lira
TTD	6.707 Trinidad and Tobago Dollar
TWD	29.917 New Taiwan Dollar
TZS	2276 Tanzanian Shilling
UAH	26.12 Hryvnia
UGX	3760 Uganda Shilling
USD	1 US Dollar
UYU	31.14 Peso Uruguayo
UZS	7977.2 Uzbekistan Sum
VEF	79800 Bolivar Fuerte
VND	22850 Dong
VUV	109.3 Vatu
WST	2.4789 Tala
XAF	577 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	578.49 CFA Franc BCEAO
XPF	103.1 CFP Franc
YER	249.95 Yemeni Rial
ZAR	12.5068 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

28 May 2018 to

01 June 2018

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	115,375.29	468,535.90	583,911.19
Total	115,375.29	468,535.90	583,911.19

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	13,451	23,416	36,867
Total	13,451	23,416	36,867

### 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	51,038.37	17,481.58	316,343.26	92,296.62	3,708.74	9,165.91	81,598.11	12,278.59	583,911.19
Total	51,038.37	17,481.58	316,343.26	92,296.62	3,708.74	9,165.91	81,598.11	12,278.59	583,911.19

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	2,743	3,885	8,638	10,270	673	1,541	8,190	927	36,867
Total	2,743	3,885	8,638	10,270	673	1,541	8,190	927	36,867

### 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	532,993.67	32,672.40	8,372.30	3,495.53	5,796.53	555.76	25.00	583,911.19
Total	532,993.67	32,672.40	8,372.30	3,495.53	5,796.53	555.76	25.00	583,911.19

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	34,343	1,609	334	163	322	94	3	36,867
Total	34,343	1,609	334	163	322	94	3	36,867

## Interest Rate Turnover

Turnover for the period:

28 May 2018 to

01 June 2018

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	17,647.29	166,871.46	184,518.75
Floating vs. Fixed	263,518.55	324,515.08	588,033.62
Overnight Index Swap	423,426.77	95,518.07	518,944.85
<b>Total</b>	<b>704,592.61</b>	<b>586,904.60</b>	<b>1,291,497.22</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	126	1,891	2,017
Floating vs. Fixed	4,174	4,124	8,298
Overnight Index Swap	324	237	561
<b>Total</b>	<b>4,623</b>	<b>6,252</b>	<b>10,875</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	61,195.88	0.00	10,200.04	29,797.59	37,674.61	6,358.91	39,291.72	184,518.75
Floating vs. Fixed	120,885.51	20,400.37	14,745.28	30,386.82	31,602.94	109,581.02	260,431.68	588,033.62
Overnight Index Swap	64,977.39	0.00	6,701.84	593.85	9,754.25	0.00	436,917.50	518,944.85
<b>Total</b>	<b>247,058.79</b>	<b>20,400.37</b>	<b>31,647.16</b>	<b>60,778.26</b>	<b>79,031.81</b>	<b>115,939.92</b>	<b>736,640.91</b>	<b>1,291,497.22</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	596	0	253	70	191	112	796	2,017
Floating vs. Fixed	1,565	395	228	62	314	2,038	3,697	8,298
Overnight Index Swap	49	0	13	1	6	0	492	561
<b>Total</b>	<b>2,209</b>	<b>395</b>	<b>494</b>	<b>133</b>	<b>511</b>	<b>2,149</b>	<b>4,985</b>	<b>10,875</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	65,885.21	67,284.20	37,388.34	10,345.15	1,471.66	1,240.86	903.32	184,518.75
Floating vs. Fixed	207,571.91	144,095.62	137,450.26	68,050.60	24,390.27	1,800.01	4,674.96	588,033.62
Overnight Index Swap	488,868.17	23,271.95	5,481.41	1,270.50	42.17	1.41	9.23	518,944.85
<b>Total</b>	<b>762,325.28</b>	<b>234,651.77</b>	<b>180,320.01</b>	<b>79,666.25</b>	<b>25,904.11</b>	<b>3,042.28</b>	<b>5,587.51</b>	<b>1,291,497.22</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	144	249	426	439	210	164	385	2,017
Floating vs. Fixed	1,516	1,001	1,981	2,130	1,017	164	491	8,298
Overnight Index Swap	246	94	95	108	10	6	2	561
<b>Total</b>	<b>1,906</b>	<b>1,343</b>	<b>2,502</b>	<b>2,677</b>	<b>1,237</b>	<b>334</b>	<b>878</b>	<b>10,875</b>