

## Foreign Exchange Position

Positions as at: 21 November 2025

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	470,270.38	1,207,036.23	1,677,306.62
<b>Total</b>	<b>470,270.38</b>	<b>1,207,036.23</b>	<b>1,677,306.62</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	65,833	246,489	312,322
<b>Total</b>	<b>65,833</b>	<b>246,489</b>	<b>312,322</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	133,726.51	65,249.53	274,425.78	479,447.09	19,617.25	36,236.01	619,474.79	49,129.65	1,677,306.62
<b>Total</b>	<b>133,726.51</b>	<b>65,249.53</b>	<b>274,425.78</b>	<b>479,447.09</b>	<b>19,617.25</b>	<b>36,236.01</b>	<b>619,474.79</b>	<b>49,129.65</b>	<b>1,677,306.62</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	5,965	23,879	67,254	93,932	5,295	14,107	96,911	4,979	312,322
<b>Total</b>	<b>5,965</b>	<b>23,879</b>	<b>67,254</b>	<b>93,932</b>	<b>5,295</b>	<b>14,107</b>	<b>96,911</b>	<b>4,979</b>	<b>312,322</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	1,301,664.80	200,508.43	83,827.55	47,627.21	31,151.63	11,573.08	953.93	1,677,306.62
<b>Total</b>	<b>1,301,664.80</b>	<b>200,508.43</b>	<b>83,827.55</b>	<b>47,627.21</b>	<b>31,151.63</b>	<b>11,573.08</b>	<b>953.93</b>	<b>1,677,306.62</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	288,135	12,346	4,723	3,132	2,842	1,065	79	312,322
<b>Total</b>	<b>288,135</b>	<b>12,346</b>	<b>4,723</b>	<b>3,132</b>	<b>2,842</b>	<b>1,065</b>	<b>79</b>	<b>312,322</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.672	UAE Dirham
AFN	66.29	Afghani
ALL	83.36	Lek
AMD	380.47	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912.085	Kwanza
ARS	1406	Argentine Peso
AUD	1.543	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.6949	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	121.8	Taka
BGN	1.695	Bulgarian Lev
BHD	0.377	Bahraini Dinar
BIF	2940.32	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

21 November 2025

BND	1.3067	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.3304	Brazilian Real
BSD	1	Bahamian Dollar
BTN	88.544	Ngultrum
BWP	14.0056	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.405	Canadian Dollar
CDF	2208	Congolese Franc
CHF	0.8053	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	932.72	Chilean Peso
CNY	7.1106	Yuan Renminbi
COP	3717.49	Colombian Peso
COU	0.1066	Unidad de Valor Real
CRC	495.23	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	95.56	Cape Verde Escudo
CZK	20.936	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.4726	Danish Krone
DOP	63.21	Dominican Peso
DZD	129.964	Algerian Dinar
EGP	47.34	Egyptian Pound
ERN	15	Nakfa
ETB	153.9106	Ethiopian Birr
EUR	0.8666	Euro
FJD	2.2609	Fiji Dollar
FKP	0.7651	Falkland Islands Pound
GBP	0.7655	Pound Sterling
GEL	2.677	Lari
GHS	11.02	Cedi
GIP	0.7651	Gibraltar Pound
GMD	73.7	Dalasi
GNF	8671	Guinea Franc
GTQ	7.65	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7905	Hong Kong Dollar
HNL	26.2294	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.55	Gourde
HUF	330.69	Forint
IDR	16690	Rupiah
ILS	3.2595	New Israeli Sheqel
INR	88.463	Indian Rupee

## Foreign Exchange Position

Positions as at:

21 November 2025

IQD	1309.52	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	127.08	Iceland Krona
JMD	159.93	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	157.15	Yen
KES	129.9	Kenyan Shilling
KGS	87.4488	Som
KHR	3998	Riel
KMF	424.74	Comoro Franc
KPW	130	North Korean Won
KRW	1467.03	Won
KWD	0.3073	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	518.16	Tenge
LAK	21592	Kip
LBP	89500	Lebanese Pound
LKR	308	Sri Lanka Rupee
LRD	179	Liberian Dollar
LSL	17.1625	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	5.4413	Libyan Dinar
MAD	9.2724	Moroccan Dirham
MDL	16.75	Moldovan Leu
MGA	4446.17	Malagasy Ariary
MKD	53.07	Denar
MMK	2093.7	Kyat
MNT	3568	Tugrik
MOP	8.021	Pataca
MRO	356	Ouguiya
MUR	45.77	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.03	Kwacha
MXN	18.3343	Mexican Peso
MXV	2.1334	Mexican Unidad de Inversion (UDI)
MYR	4.148	Malaysian Ringgit
MZN	63.27	Metical
NAD	17.1854	Namibia Dollar
NGN	1449.27	Naira
NIO	36.6	Cordoba Oro
NOK	10.1631	Norwegian Krone
NPR	141.74	Nepalese Rupee
NZD	1.7844	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.3775	Nuevo Sol

## Foreign Exchange Position

Positions as at:

21 November 2025

PGK	4.08	Kina
PHP	58.961	Philippine Peso
PKR	280.65	Pakistan Rupee
PLN	3.6639	Zloty
PYG	7019.05	Guarani
QAR	3.6447	Qatari Rial
RON	4.4073	Leu
RSD	101.52	Serbian Dinar
RUB	80.5455	Russian Ruble
RWF	1445.9	Rwanda Franc
SAR	3.7502	Saudi Riyal
SBD	7.9239	Solomon Islands Dollar
SCR	14.4257	Seychelles Rupee
SDG	598.4002	Sudanese Pound
SEK	9.5377	Swedish Krona
SGD	1.3067	Singapore Dollar
SHP	0.7674	Saint Helena Pound
SLL	22683	Leone
SOS	567	Somali Shilling
SRD	38.273	Surinam Dollar
SSP	4493.5996	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYR	11057	Syrian Pound
SZL	17.194	Lilangeni
THB	32.43	Baht
TJS	9.14	Somoni
TMT	3.4945	New Manat
TND	2.9484	Tunisian Dinar
TOP	2.354	Pa'anga
TRY	42.301	Turkish Lira
TTD	6.7457	Trinidad and Tobago Dollar
TWD	31.189	New Taiwan Dollar
TZS	2400	Tanzanian Shilling
UAH	42.0884	Hryvnia
UGX	3635	Uganda Shilling
USD	1	US Dollar
UYU	39.82	Peso Uruguayo
UZS	11905.93	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	26376	Dong
VUV	119.15	Vatu
WST	2.7218	Tala
XAF	568.42	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	561.5	CFA Franc BCEAO
XPF	103.11	CFP Franc

## Foreign Exchange Position

Positions as at:

21 November 2025

YER	238.22	Yemeni Rial
ZAR	17.1835	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

21 November 2025

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	655,985.51	130,640.89	786,626.40
Floating vs. Fixed	10,751,888.66	2,525,373.70	13,277,262.36
Overnight Index Swap	8,055,994.96	3,895,319.78	11,951,314.74
<b>Total</b>	<b>19,463,869.14</b>	<b>6,551,334.37</b>	<b>26,015,203.51</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,411	1,858	15,269
Floating vs. Fixed	282,421	86,937	369,358
Overnight Index Swap	220,534	51,154	271,688
<b>Total</b>	<b>516,366</b>	<b>139,949</b>	<b>656,315</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	88,491.15	1,906.87	10,673.55	30.75	17,920.63	225,117.95	442,485.50	786,626.40
Floating vs. Fixed	488,914.32	6,519,904.23	419,366.48	57,101.39	207,435.82	2,468,169.39	3,116,370.74	13,277,262.36
Overnight Index Swap	5,665,175.64	7,817.88	161,590.37	142,994.23	3,970,602.44	3,084.47	2,000,049.72	11,951,314.74
<b>Total</b>	<b>6,242,581.11</b>	<b>6,529,628.98</b>	<b>591,630.39</b>	<b>200,126.37</b>	<b>4,195,958.89</b>	<b>2,696,371.82</b>	<b>5,558,905.95</b>	<b>26,015,203.51</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	1,129	32	96	7	464	6,855	6,688	15,269
Floating vs. Fixed	14,122	138,785	20,759	220	2,288	83,224	109,961	369,358
Overnight Index Swap	158,715	149	3,448	2,331	37,124	118	69,805	271,688
<b>Total</b>	<b>173,965</b>	<b>138,966</b>	<b>24,302</b>	<b>2,558</b>	<b>39,876</b>	<b>90,196</b>	<b>186,453</b>	<b>656,315</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	308,048.16	156,365.52	206,263.41	80,318.81	18,449.05	8,406.55	8,774.91	786,626.40
Floating vs. Fixed	5,986,413.84	2,257,434.22	3,958,606.46	883,873.84	105,047.20	38,450.70	47,436.10	13,277,262.36
Overnight Index Swap	6,488,178.49	1,579,854.89	2,171,441.70	1,152,140.45	165,532.34	193,190.81	200,976.06	11,951,314.74
<b>Total</b>	<b>12,782,640.49</b>	<b>3,993,654.63</b>	<b>6,336,311.57</b>	<b>2,116,333.10</b>	<b>289,028.60</b>	<b>240,048.06</b>	<b>257,187.07</b>	<b>26,015,203.51</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	3,823	3,028	4,841	2,105	680	389	405	15,269
Floating vs. Fixed	91,765	58,011	145,699	58,139	8,590	3,196	3,960	369,358
Overnight Index Swap	53,853	39,778	95,806	57,201	7,624	7,070	10,358	271,688
<b>Total</b>	<b>149,440</b>	<b>100,816</b>	<b>246,346</b>	<b>117,444</b>	<b>16,894</b>	<b>10,654</b>	<b>14,722</b>	<b>656,315</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.672	UAE Dirham

## Interest Rate Position

Positions as at:

21 November 2025

AFN	66.29	Afghani
ALL	83.36	Lek
AMD	380.47	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912.085	Kwanza
ARS	1406	Argentine Peso
AUD	1.543	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.6949	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	121.8	Taka
BGN	1.695	Bulgarian Lev
BHD	0.377	Bahraini Dinar
BIF	2940.32	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3067	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.3304	Brazilian Real
BSD	1	Bahamian Dollar
BTN	88.544	Ngultrum
BWP	14.0056	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.405	Canadian Dollar
CDF	2208	Congolese Franc
CHF	0.8053	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	932.72	Chilean Peso
CNY	7.1106	Yuan Renminbi
COP	3717.49	Colombian Peso
COU	0.1066	Unidad de Valor Real
CRC	495.23	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	95.56	Cape Verde Escudo
CZK	20.936	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.4726	Danish Krone
DOP	63.21	Dominican Peso
DZD	129.964	Algerian Dinar
EGP	47.34	Egyptian Pound
ERN	15	Nakfa

## Interest Rate Position

Positions as at:

21 November 2025

ETB	153.9106	Ethiopian Birr
EUR	0.8666	Euro
FJD	2.2609	Fiji Dollar
FKP	0.7651	Falkland Islands Pound
GBP	0.7655	Pound Sterling
GEL	2.677	Lari
GHS	11.02	Cedi
GIP	0.7651	Gibraltar Pound
GMD	73.7	Dalasi
GNF	8671	Guinea Franc
GTQ	7.65	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7905	Hong Kong Dollar
HNL	26.2294	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.55	Gourde
HUF	330.69	Forint
IDR	16690	Rupiah
ILS	3.2595	New Israeli Sheqel
INR	88.463	Indian Rupee
IQD	1309.52	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	127.08	Iceland Krona
JMD	159.93	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	157.15	Yen
KES	129.9	Kenyan Shilling
KGS	87.4488	Som
KHR	3998	Riel
KMF	424.74	Comoro Franc
KPW	130	North Korean Won
KRW	1467.03	Won
KWD	0.3073	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	518.16	Tenge
LAK	21592	Kip
LBP	89500	Lebanese Pound
LKR	308	Sri Lanka Rupee
LRD	179	Liberian Dollar
LSL	17.1625	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	5.4413	Libyan Dinar

## Interest Rate Position

Positions as at:

21 November 2025

MAD	9.2724 Moroccan Dirham
MDL	16.75 Moldovan Leu
MGA	4446.17 Malagasy Ariary
MKD	53.07 Denar
MMK	2093.7 Kyat
MNT	3568 Tugrik
MOP	8.021 Pataca
MRO	356 Ouguiya
MUR	45.77 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.03 Kwacha
MXN	18.3343 Mexican Peso
MXV	2.1334 Mexican Unidad de Inversion (UDI)
MYR	4.148 Malaysian Ringgit
MZN	63.27 Metical
NAD	17.1854 Namibia Dollar
NGN	1449.27 Naira
NIO	36.6 Cordoba Oro
NOK	10.1631 Norwegian Krone
NPR	141.74 Nepalese Rupee
NZD	1.7844 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.3775 Nuevo Sol
PGK	4.08 Kina
PHP	58.961 Philippine Peso
PKR	280.65 Pakistan Rupee
PLN	3.6639 Zloty
PYG	7019.05 Guarani
QAR	3.6447 Qatari Rial
RON	4.4073 Leu
RSD	101.52 Serbian Dinar
RUB	80.5455 Russian Ruble
RWF	1445.9 Rwanda Franc
SAR	3.7502 Saudi Riyal
SBD	7.9239 Solomon Islands Dollar
SCR	14.4257 Seychelles Rupee
SDG	598.4002 Sudanese Pound
SEK	9.5377 Swedish Krona
SGD	1.3067 Singapore Dollar
SHP	0.7674 Saint Helena Pound
SLL	22683 Leone
SOS	567 Somali Shilling

## Interest Rate Position

Positions as at:

21 November 2025

SRD	38.273 Surinam Dollar
SSP	4493.5996 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	11057 Syrian Pound
SZL	17.194 Lilangeni
THB	32.43 Baht
TJS	9.14 Somoni
TMT	3.4945 New Manat
TND	2.9484 Tunisian Dinar
TOP	2.354 Pa'anga
TRY	42.301 Turkish Lira
TTD	6.7457 Trinidad and Tobago Dollar
TWD	31.189 New Taiwan Dollar
TZS	2400 Tanzanian Shilling
UAH	42.0884 Hryvnia
UGX	3635 Uganda Shilling
USD	1 US Dollar
UYU	39.82 Peso Uruguayo
UZS	11905.93 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	26376 Dong
VUV	119.15 Vatu
WST	2.7218 Tala
XAF	568.42 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	561.5 CFA Franc BCEAO
XPF	103.11 CFP Franc
YER	238.22 Yemeni Rial
ZAR	17.1835 Rand
ZMK	5185 Zambian Kwacha
ZWL	13.4928 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period: 17 November 2025 to

21 November 2025

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	167,247.84	192,690.75	359,938.60
Total	167,247.84	192,690.75	359,938.60

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	30,602	45,141	75,743
Total	30,602	45,141	75,743

### 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	16,071.01	15,643.32	57,093.32	114,692.67	4,316.29	6,025.79	142,559.35	3,536.85	359,938.60
Total	16,071.01	15,643.32	57,093.32	114,692.67	4,316.29	6,025.79	142,559.35	3,536.85	359,938.60

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	851	4,875	15,978	21,938	1,089	3,305	27,184	524	75,743
Total	851	4,875	15,978	21,938	1,089	3,305	27,184	524	75,743

### 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	307,806.15	37,093.89	5,046.84	3,794.11	5,690.75	506.86	0.00	359,938.60
Total	307,806.15	37,093.89	5,046.84	3,794.11	5,690.75	506.86	0.00	359,938.60

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	73,214	1,792	236	185	278	39	0	75,743
Total	73,214	1,792	236	185	278	39	0	75,743

## Interest Rate Turnover

Turnover for the period:

17 November 2025 to

21 November 2025

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	7,128.32	4,303.42	11,431.74
Floating vs. Fixed	899,458.17	372,311.85	1,271,770.03
Overnight Index Swap	1,118,174.75	563,780.61	1,681,955.36
<b>Total</b>	<b>2,024,761.24</b>	<b>940,395.89</b>	<b>2,965,157.13</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	127	110	237
Floating vs. Fixed	19,204	13,747	32,951
Overnight Index Swap	8,619	3,665	12,283
<b>Total</b>	<b>27,949</b>	<b>17,522</b>	<b>45,471</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	1,645.00	0.00	0.00	0.00	502.64	2,569.43	6,714.68	11,431.74
Floating vs. Fixed	95,319.65	533,369.76	6,267.90	84.56	20,398.19	295,078.86	321,251.11	1,271,770.03
Overnight Index Swap	579,782.04	6,965.03	2,916.75	29,000.82	791,484.28	0.00	271,806.44	1,681,955.36
<b>Total</b>	<b>676,746.69</b>	<b>540,334.80</b>	<b>9,184.65</b>	<b>29,085.38</b>	<b>812,385.10</b>	<b>297,648.28</b>	<b>599,772.23</b>	<b>2,965,157.13</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	7	0	0	0	17	92	121	237
Floating vs. Fixed	913	14,747	269	5	130	7,751	9,137	32,951
Overnight Index Swap	7,527	56	49	192	1,918	0	2,543	12,283
<b>Total</b>	<b>8,447</b>	<b>14,803</b>	<b>318</b>	<b>197</b>	<b>2,065</b>	<b>7,843</b>	<b>11,800</b>	<b>45,471</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	1,047.50	3,366.94	3,762.65	2,783.17	151.21	223.40	96.89	11,431.74
Floating vs. Fixed	429,947.46	287,532.25	380,965.22	146,164.58	21,847.37	852.40	4,460.75	1,271,770.03
Overnight Index Swap	1,094,532.08	203,895.23	230,723.60	93,703.46	24,898.65	10,864.96	23,337.39	1,681,955.36
<b>Total</b>	<b>1,525,527.05</b>	<b>494,794.42</b>	<b>615,451.46</b>	<b>242,651.21</b>	<b>46,897.22</b>	<b>11,940.75</b>	<b>27,895.03</b>	<b>2,965,157.13</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	45	35	67	65	8	10	8	237
Floating vs. Fixed	5,282	6,182	12,639	6,930	1,627	104	188	32,951
Overnight Index Swap	2,230	1,726	3,672	2,703	934	190	829	12,283
<b>Total</b>	<b>7,557</b>	<b>7,943</b>	<b>16,378</b>	<b>9,697</b>	<b>2,569</b>	<b>304</b>	<b>1,025</b>	<b>45,471</b>