

## Foreign Exchange Position

Positions as at: 06 December 2019

### *By Product and Intention to Clear*

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	418,365.95	1,157,423.93	1,575,789.87
<b>Total</b>	<b>418,365.95</b>	<b>1,157,423.93</b>	<b>1,575,789.87</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	41,866	128,539	170,405
<b>Total</b>	<b>41,866</b>	<b>128,539</b>	<b>170,405</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	168,400.62	55,532.02	255,891.57	504,901.42	18,789.72	33,347.19	485,077.15	53,850.18	1,575,789.87
<b>Total</b>	<b>168,400.62</b>	<b>55,532.02</b>	<b>255,891.57</b>	<b>504,901.42</b>	<b>18,789.72</b>	<b>33,347.19</b>	<b>485,077.15</b>	<b>53,850.18</b>	<b>1,575,789.87</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	10,026	11,655	35,066	53,165	3,987	9,183	40,926	6,397	170,405
<b>Total</b>	<b>10,026</b>	<b>11,655</b>	<b>35,066</b>	<b>53,165</b>	<b>3,987</b>	<b>9,183</b>	<b>40,926</b>	<b>6,397</b>	<b>170,405</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	1,206,362.60	205,922.64	80,012.25	57,008.19	18,288.14	7,513.83	682.23	1,575,789.87
<b>Total</b>	<b>1,206,362.60</b>	<b>205,922.64</b>	<b>80,012.25</b>	<b>57,008.19</b>	<b>18,288.14</b>	<b>7,513.83</b>	<b>682.23</b>	<b>1,575,789.87</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	145,862	13,016	5,045	3,710	1,836	848	88	170,405
<b>Total</b>	<b>145,862</b>	<b>13,016</b>	<b>5,045</b>	<b>3,710</b>	<b>1,836</b>	<b>848</b>	<b>88</b>	<b>170,405</b>

### *Foreign Exchange Rate*

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	78.45	Afghani
ALL	110.53	Lek
AMD	476.5	Armenian Dram
ANG	1.7125	Netherlands Antillean Guilder
AOA	481.103	Kwanza
ARS	59.698	Argentine Peso
AUD	1.4596	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7636	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.6	Taka
BGN	1.7651	Bulgarian Lev

## Foreign Exchange Position

Positions as at:

06 December 2019

BHD	0.377	Bahraini Dinar
BIF	1857	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.363	Brunei Dollar
BOB	6.84	Boliviano
BRL	4.2077	Brazilian Real
BSD	1	Bahamian Dollar
BTN	71.525	Ngultrum
BWP	10.8108	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3199	Canadian Dollar
CDF	1665	Congolese Franc
CHF	0.9884	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	786.97	Chilean Peso
CNY	7.0489	Yuan Renminbi
COP	3467.5	Colombian Peso
COU	0.0777	Unidad de Valor Real
CRC	565.5	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	99.43	Cape Verde Escudo
CZK	23.052	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.7439	Danish Krone
DOP	52.8	Dominican Peso
DZD	119.5	Algerian Dinar
EGP	16.07	Egyptian Pound
ERN	15	Nakfa
ETB	30.3272	Ethiopian Birr
EUR	0.9025	Euro
FJD	2.1354	Fiji Dollar
FKP	0.7692	Falkland Islands Pound
GBP	0.7631	Pound Sterling
GEL	2.944	Lari
GHS	5.635	Cedi
GIP	0.7692	Gibraltar Pound
GMD	51.3	Dalasi
GNF	9382	Guinea Franc
GTQ	7.675	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8286	Hong Kong Dollar
HNL	24.5868	Lempira

## Foreign Exchange Position

Positions as at:

06 December 2019

HRK	6.7136	Croatian Kuna
HTG	92.2483	Gourde
HUF	298.79	Forint
IDR	14100	Rupiah
ILS	3.4728	New Israeli Sheqel
INR	71.471	Indian Rupee
IQD	1187.62	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	121.34	Iceland Krona
JMD	133.27	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	108.85	Yen
KES	101.9	Kenyan Shilling
KGS	69.85	Som
KHR	4040.841	Riel
KMF	446.25	Comoro Franc
KPW	130	North Korean Won
KRW	1191.15	Won
KWD	0.3033	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	386.76	Tenge
LAK	8832.42	Kip
LBP	1505.5	Lebanese Pound
LKR	181.1	Sri Lanka Rupee
LRD	190.5	Liberian Dollar
LSL	14.578	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.4008	Libyan Dinar
MAD	9.6226	Moroccan Dirham
MDL	17.4	Moldovan Leu
MGA	3615	Malagasy Ariary
MKD	55.32	Denar
MMK	1498	Kyat
MNT	2706	Tugrik
MOP	8.064	Pataca
MRO	356	Ouguiya
MUR	36.43	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	728.96	Kwacha
MXN	19.4255	Mexican Peso
MXV	3.0546	Mexican Unidad de Inversion (UDI)
MYR	4.175	Malaysian Ringgit
MZN	63.4	Metical

## Foreign Exchange Position

Positions as at:

06 December 2019

NAD	14.546	Namibia Dollar
NGN	305.95	Naira
NIO	33.47	Cordoba Oro
NOK	9.1726	Norwegian Krone
NPR	114.44	Nepalese Rupee
NZD	1.5312	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.379	Nuevo Sol
PGK	3.3058	Kina
PHP	50.96	Philippine Peso
PKR	154.69	Pakistan Rupee
PLN	3.8616	Zloty
PYG	6391	Guarani
QAR	3.6415	Qatari Rial
RON	4.3094	Leu
RSD	105.82	Serbian Dinar
RUB	63.87	Russian Ruble
RWF	932.791	Rwanda Franc
SAR	3.7498	Saudi Riyal
SBD	7.874	Solomon Islands Dollar
SCR	13.62	Seychelles Rupee
SDG	45.0002	Sudanese Pound
SEK	9.5113	Swedish Krona
SGD	1.363	Singapore Dollar
SHP	0.7651	Saint Helena Pound
SLL	9593.33	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	157.6008	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYR	435	Syrian Pound
SZL	14.5634	Lilangeni
THB	30.3	Baht
TJS	9.676	Somoni
TMT	3.49	New Manat
TND	2.8478	Tunisian Dinar
TOP	2.2031	Pa'anga
TRY	5.7474	Turkish Lira
TTD	6.6874	Trinidad and Tobago Dollar
TWD	30.464	New Taiwan Dollar
TZS	2299	Tanzanian Shilling
UAH	23.8625	Hryvnia

## Foreign Exchange Position

Positions as at:

06 December 2019

UGX	3685	Uganda Shilling
USD	1	US Dollar
UYU	37.61	Peso Uruguayo
UZS	9505.99	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23170	Dong
VUV	114	Vatu
WST	2.5714	Tala
XAF	596.51	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	588.75	CFA Franc BCEAO
XPF	107.9	CFP Franc
YER	249.15	Yemeni Rial
ZAR	14.584	Rand
ZMK	5185	Zambian Kwacha
ZWL	15.8991	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

06 December 2019

### *By Product and Intention to Clear*

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	876,137.64	548,445.34	1,424,582.98
Floating vs. Fixed	8,113,827.63	4,133,606.93	12,247,434.56
Overnight Index Swap	880,566.42	606,023.26	1,486,589.68
<b>Total</b>	<b>9,870,531.69</b>	<b>5,288,075.53</b>	<b>15,158,607.22</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,304	4,086	15,389
Floating vs. Fixed	182,738	121,468	304,206
Overnight Index Swap	12,611	8,056	20,667
<b>Total</b>	<b>206,653</b>	<b>133,610</b>	<b>340,262</b>

### *By Product and Currency*

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	306,447.36	13.35	22,001.34	4,829.97	224,286.45	149,505.94	717,498.58	1,424,582.98
Floating vs. Fixed	2,061,995.90	1,497,527.47	252,239.76	46,139.27	1,190,866.25	2,461,568.35	4,737,097.55	12,247,434.56
Overnight Index Swap	244,399.09	0.00	103,561.59	2,948.50	66,629.57	160.95	1,068,889.98	1,486,589.68
<b>Total</b>	<b>2,612,842.36</b>	<b>1,497,540.82</b>	<b>377,802.69</b>	<b>53,917.73</b>	<b>1,481,782.27</b>	<b>2,611,235.24</b>	<b>6,523,486.11</b>	<b>15,158,607.22</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,478	1	152	67	2,482	3,707	5,502	15,389
Floating vs. Fixed	63,119	49,413	4,903	1,129	15,763	61,959	107,921	304,206
Overnight Index Swap	854	0	466	2	311	8	19,026	20,667
<b>Total</b>	<b>67,451</b>	<b>49,414</b>	<b>5,521</b>	<b>1,198</b>	<b>18,556</b>	<b>65,674</b>	<b>132,449</b>	<b>340,262</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	650,072.09	242,622.01	308,697.27	174,081.84	26,507.52	14,456.89	8,145.36	1,424,582.98
Floating vs. Fixed	5,139,235.39	2,132,255.70	2,996,186.74	1,524,448.53	197,881.75	122,288.05	135,138.41	12,247,434.56
Overnight Index Swap	1,189,269.69	126,459.23	144,276.73	23,534.50	1,075.71	1,220.49	753.33	1,486,589.68
<b>Total</b>	<b>6,978,577.18</b>	<b>2,501,336.93</b>	<b>3,449,160.75</b>	<b>1,722,064.87</b>	<b>225,464.97</b>	<b>137,965.43</b>	<b>144,037.10</b>	<b>15,158,607.22</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	3,254	2,555	4,378	3,371	741	624	466	15,389
Floating vs. Fixed	66,110	44,156	109,940	63,716	8,919	5,333	6,032	304,206
Overnight Index Swap	7,110	4,443	8,347	652	50	46	19	20,667
<b>Total</b>	<b>76,474</b>	<b>51,154</b>	<b>122,665</b>	<b>67,739</b>	<b>9,710</b>	<b>6,003</b>	<b>6,517</b>	<b>340,262</b>

## Interest Rate Position

Positions as at:

06 December 2019

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
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ANG	1.7125	Netherlands Antillean Guilder
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COU	0.0777	Unidad de Valor Real
CRC	565.5	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso

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Positions as at:

06 December 2019

CVE	99.43	Cape Verde Escudo
CZK	23.052	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.7439	Danish Krone
DOP	52.8	Dominican Peso
DZD	119.5	Algerian Dinar
EGP	16.07	Egyptian Pound
ERN	15	Nakfa
ETB	30.3272	Ethiopian Birr
EUR	0.9025	Euro
FJD	2.1354	Fiji Dollar
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GBP	0.7631	Pound Sterling
GEL	2.944	Lari
GHS	5.635	Cedi
GIP	0.7692	Gibraltar Pound
GMD	51.3	Dalasi
GNF	9382	Guinea Franc
GTQ	7.675	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8286	Hong Kong Dollar
HNL	24.5868	Lempira
HRK	6.7136	Croatian Kuna
HTG	92.2483	Gourde
HUF	298.79	Forint
IDR	14100	Rupiah
ILS	3.4728	New Israeli Sheqel
INR	71.471	Indian Rupee
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IRR	42000	Iranian Rial
ISK	121.34	Iceland Krona
JMD	133.27	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	108.85	Yen
KES	101.9	Kenyan Shilling
KGS	69.85	Som
KHR	4040.841	Riel
KMF	446.25	Comoro Franc
KPW	130	North Korean Won



## Interest Rate Position

Positions as at:

06 December 2019

KRW	1191.15 Won
KWD	0.3033 Kuwaiti Dinar
KYD	0.825 Cayman Islands Dollar
KZT	386.76 Tenge
LAK	8832.42 Kip
LBP	1505.5 Lebanese Pound
LKR	181.1 Sri Lanka Rupee
LRD	190.5 Liberian Dollar
LSL	14.578 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	1.4008 Libyan Dinar
MAD	9.6226 Moroccan Dirham
MDL	17.4 Moldovan Leu
MGA	3615 Malagasy Ariary
MKD	55.32 Denar
MMK	1498 Kyat
MNT	2706 Tugrik
MOP	8.064 Pataca
MRO	356 Ouguiya
MUR	36.43 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	728.96 Kwacha
MXN	19.4255 Mexican Peso
MXV	3.0546 Mexican Unidad de Inversion (UDI)
MYR	4.175 Malaysian Ringgit
MZN	63.4 Metical
NAD	14.546 Namibia Dollar
NGN	305.95 Naira
NIO	33.47 Cordoba Oro
NOK	9.1726 Norwegian Krone
NPR	114.44 Nepalese Rupee
NZD	1.5312 New Zealand Dollar
OMR	0.3847 Rial Omani
PAB	1 Balboa
PEN	3.379 Nuevo Sol
PGK	3.3058 Kina
PHP	50.96 Philippine Peso
PKR	154.69 Pakistan Rupee

## Interest Rate Position

Positions as at:

06 December 2019

PLN	3.8616 Zloty
PYG	6391 Guarani
QAR	3.6415 Qatari Rial
RON	4.3094 Leu
RSD	105.82 Serbian Dinar
RUB	63.87 Russian Ruble
RWF	932.791 Rwanda Franc
SAR	3.7498 Saudi Riyal
SBD	7.874 Solomon Islands Dollar
SCR	13.62 Seychelles Rupee
SDG	45.0002 Sudanese Pound
SEK	9.5113 Swedish Krona
SGD	1.363 Singapore Dollar
SHP	0.7651 Saint Helena Pound
SLL	9593.33 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	157.6008 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	435 Syrian Pound
SZL	14.5634 Lilangeni
THB	30.3 Baht
TJS	9.676 Somoni
TMT	3.49 New Manat
TND	2.8478 Tunisian Dinar
TOP	2.2031 Pa'anga
TRY	5.7474 Turkish Lira
TTD	6.6874 Trinidad and Tobago Dollar
TWD	30.464 New Taiwan Dollar
TZS	2299 Tanzanian Shilling
UAH	23.8625 Hryvnia
UGX	3685 Uganda Shilling
USD	1 US Dollar
UYU	37.61 Peso Uruguayo
UZS	9505.99 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23170 Dong
VUV	114 Vatu

## Interest Rate Position

Positions as at:

06 December 2019

WST	2.5714 Tala
XAF	596.51 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	588.75 CFA Franc BCEAO
XPF	107.9 CFP Franc
YER	249.15 Yemeni Rial
ZAR	14.584 Rand
ZMK	5185 Zambian Kwacha
ZWL	15.8991 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period: 02 December 2019 to

06 December 2019

### *By Product and Intention to Clear*

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	107,239.48	235,870.22	343,109.70
Total	107,239.48	235,870.22	343,109.70

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	10,755	25,807	36,562
Total	10,755	25,807	36,562

### *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	23,613.73	14,495.23	49,058.05	130,723.47	6,096.39	8,179.51	102,825.87	8,117.44	343,109.70
Total	23,613.73	14,495.23	49,058.05	130,723.47	6,096.39	8,179.51	102,825.87	8,117.44	343,109.70

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,341	3,032	7,175	13,512	1,134	1,975	7,761	634	36,562
Total	1,341	3,032	7,175	13,512	1,134	1,975	7,761	634	36,562

### *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	267,740.99	65,459.73	4,450.42	2,016.08	2,930.77	511.72	0.00	343,109.70
Total	267,740.99	65,459.73	4,450.42	2,016.08	2,930.77	511.72	0.00	343,109.70

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	33,452	2,483	268	134	205	21	0	36,562
Total	33,452	2,483	268	134	205	21	0	36,562

## Interest Rate Turnover

Turnover for the period:

02 December 2019 to

06 December 2019

### *By Product and Intention to Clear*

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	45,774.50	754,485.16	800,259.66
Floating vs. Fixed	714,824.37	596,684.07	1,311,508.44
Overnight Index Swap	378,106.29	58,487.29	436,593.58
<b>Total</b>	<b>1,138,705.16</b>	<b>1,409,656.52</b>	<b>2,548,361.67</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	381	1,181	1,562
Floating vs. Fixed	12,074	4,777	16,851
Overnight Index Swap	782	248	1,030
<b>Total</b>	<b>13,237</b>	<b>6,206</b>	<b>19,442</b>

### *By Product and Currency*

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	41,623.23	0.00	6,286.46	553.26	15,426.47	6,488.77	729,881.46	800,259.66
Floating vs. Fixed	172,823.29	96,515.72	5,578.45	3,030.77	43,431.01	82,013.23	908,115.97	1,311,508.44
Overnight Index Swap	20,457.82	0.00	631.04	0.00	3,816.77	0.00	411,687.95	436,593.58
<b>Total</b>	<b>234,904.34</b>	<b>96,515.72</b>	<b>12,495.95</b>	<b>3,584.03</b>	<b>62,674.25</b>	<b>88,502.00</b>	<b>2,049,685.38</b>	<b>2,548,361.67</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	338	0	90	32	149	115	838	1,562
Floating vs. Fixed	2,762	1,635	113	63	569	2,035	9,675	16,851
Overnight Index Swap	74	0	6	0	4	0	947	1,030
<b>Total</b>	<b>3,173</b>	<b>1,635</b>	<b>209</b>	<b>95</b>	<b>722</b>	<b>2,150</b>	<b>11,459</b>	<b>19,442</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	669,184.89	88,444.46	28,844.83	8,956.99	3,507.70	716.01	604.77	800,259.66
Floating vs. Fixed	771,261.84	170,223.76	191,024.30	124,493.61	39,344.82	4,084.91	11,075.21	1,311,508.44
Overnight Index Swap	403,732.09	21,751.50	6,968.96	3,941.35	52.85	146.83	0.00	436,593.58
<b>Total</b>	<b>1,844,178.82</b>	<b>280,419.72</b>	<b>226,838.09</b>	<b>137,391.94</b>	<b>42,905.37</b>	<b>4,947.75</b>	<b>11,679.99</b>	<b>2,548,361.67</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	203	220	349	326	155	94	215	1,562
Floating vs. Fixed	3,185	1,825	4,450	4,740	1,894	210	548	16,851
Overnight Index Swap	387	140	332	156	7	8	0	1,030
<b>Total</b>	<b>3,775</b>	<b>2,185</b>	<b>5,131</b>	<b>5,222</b>	<b>2,056</b>	<b>312</b>	<b>763</b>	<b>19,442</b>