

## Foreign Exchange Position

Positions as at: 16 October 2020

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	372,157.95	927,014.49	1,299,172.43
<b>Total</b>	<b>372,157.95</b>	<b>927,014.49</b>	<b>1,299,172.43</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	43,805	130,172	173,977
<b>Total</b>	<b>43,805</b>	<b>130,172</b>	<b>173,977</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	124,330.53	45,559.28	178,307.10	303,720.19	14,768.09	24,138.77	565,419.58	42,928.89	1,299,172.43
<b>Total</b>	<b>124,330.53</b>	<b>45,559.28</b>	<b>178,307.10</b>	<b>303,720.19</b>	<b>14,768.09</b>	<b>24,138.77</b>	<b>565,419.58</b>	<b>42,928.89</b>	<b>1,299,172.43</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,287	12,448	32,708	53,128	2,936	7,020	53,542	4,909	173,977
<b>Total</b>	<b>7,287</b>	<b>12,448</b>	<b>32,708</b>	<b>53,128</b>	<b>2,936</b>	<b>7,020</b>	<b>53,542</b>	<b>4,909</b>	<b>173,977</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	972,993.63	195,818.24	70,300.87	35,122.01	17,182.24	6,840.97	914.46	1,299,172.43
<b>Total</b>	<b>972,993.63</b>	<b>195,818.24</b>	<b>70,300.87</b>	<b>35,122.01</b>	<b>17,182.24</b>	<b>6,840.97</b>	<b>914.46</b>	<b>1,299,172.43</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	152,372	11,387	4,669	2,756	1,934	793	66	173,977
<b>Total</b>	<b>152,372</b>	<b>11,387</b>	<b>4,669</b>	<b>2,756</b>	<b>1,934</b>	<b>793</b>	<b>66</b>	<b>173,977</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	76.77	Afghani
ALL	105.25	Lek
AMD	490.34	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	639.127	Kwanza
ARS	77.4	Argentine Peso
AUD	1.3959	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6617	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.63	Taka
BGN	1.6648	Bulgarian Lev
BHD	0.377	Bahraini Dinar
BIF	1917.55	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

16 October 2020

BND	1.357	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.5912	Brazilian Real
BSD	1	Bahamian Dollar
BTN	73.2633	Ngultrum
BWP	11.4025	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3145	Canadian Dollar
CDF	1957.76	Congolese Franc
CHF	0.9138	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	798.63	Chilean Peso
CNY	6.7136	Yuan Renminbi
COP	3837	Colombian Peso
COU	0.0712	Unidad de Valor Real
CRC	600.65	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	93.68	Cape Verde Escudo
CZK	23.176	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.3374	Danish Krone
DOP	58.35	Dominican Peso
DZD	128.328	Algerian Dinar
EGP	15.65	Egyptian Pound
ERN	15	Nakfa
ETB	37.1182	Ethiopian Birr
EUR	0.8512	Euro
FJD	2.1249	Fiji Dollar
FKP	0.7698	Falkland Islands Pound
GBP	0.7683	Pound Sterling
GEL	3.2109	Lari
GHS	5.75	Cedi
GIP	0.7698	Gibraltar Pound
GMD	51.8	Dalasi
GNF	9751	Guinea Franc
GTQ	7.77	Quetzal
GYD	207.68	Guyana Dollar
HKD	7.75	Hong Kong Dollar
HNL	24.3797	Lempira
HRK	6.4493	Croatian Kuna
HTG	61.7	Gourde
HUF	309.3	Forint
IDR	14680	Rupiah
ILS	3.3757	New Israeli Sheqel
INR	73.24	Indian Rupee

## Foreign Exchange Position

Positions as at:

16 October 2020

IQD	1187.62	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	138.96	Iceland Krona
JMD	143.59	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	105.15	Yen
KES	108.4	Kenyan Shilling
KGS	79.6813	Som
KHR	4094	Riel
KMF	418.23	Comoro Franc
KPW	130	North Korean Won
KRW	1147.14	Won
KWD	0.3054	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	429.07	Tenge
LAK	9190.58	Kip
LBP	1505.5	Lebanese Pound
LKR	184.65	Sri Lanka Rupee
LRD	195.8	Liberian Dollar
LSL	16.5225	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3654	Libyan Dinar
MAD	9.1997	Moroccan Dirham
MDL	16.7865	Moldovan Leu
MGA	3912	Malagasy Ariary
MKD	52.26	Denar
MMK	1300	Kyat
MNT	2811	Tugrik
MOP	7.973	Pataca
MRO	356	Ouguiya
MUR	39.55	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	745.9	Kwacha
MXN	21.333	Mexican Peso
MXV	3.2621	Mexican Unidad de Inversion (UDI)
MYR	4.148	Malaysian Ringgit
MZN	71.85	Metical
NAD	16.53	Namibia Dollar
NGN	380.6	Naira
NIO	34.7	Cordoba Oro
NOK	9.2397	Norwegian Krone
NPR	117.28	Nepalese Rupee
NZD	1.5017	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.5898	Nuevo Sol

## Foreign Exchange Position

Positions as at:

16 October 2020

PGK	3.4072	Kina
PHP	48.6	Philippine Peso
PKR	162.51	Pakistan Rupee
PLN	3.8422	Zloty
PYG	6978	Guarani
QAR	3.64	Qatari Rial
RON	4.1484	Leu
RSD	99.78	Serbian Dinar
RUB	77.586	Russian Ruble
RWF	974.653	Rwanda Franc
SAR	3.751	Saudi Riyal
SBD	7.9051	Solomon Islands Dollar
SCR	18.02	Seychelles Rupee
SDG	55.0002	Sudanese Pound
SEK	8.8218	Swedish Krona
SGD	1.357	Singapore Dollar
SHP	0.7668	Saint Helena Pound
SLL	9823.46	Leone
SOS	575	Somali Shilling
SRD	14.018	Surinam Dollar
SSP	164.8955	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	1256	Syrian Pound
SZL	16.5285	Lilangeni
THB	31.13	Baht
TJS	10.33	Somoni
TMT	3.49	New Manat
TND	2.7536	Tunisian Dinar
TOP	2.2336	Pa'anga
TRY	7.9084	Turkish Lira
TTD	6.7463	Trinidad and Tobago Dollar
TWD	28.753	New Taiwan Dollar
TZS	2315	Tanzanian Shilling
UAH	28.32	Hryvnia
UGX	3705	Uganda Shilling
USD	1	US Dollar
UYU	42.62	Peso Uruguayo
UZS	10359.48	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23175	Dong
VUV	110	Vatu
WST	2.54	Tala
XAF	554.56	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	555.25	CFA Franc BCEAO
XPF	101.44	CFP Franc

## Foreign Exchange Position

Positions as at:

16 October 2020

YER	246.54	Yemeni Rial
ZAR	16.5225	Rand
ZMK	5185	Zambian Kwacha
ZWL	81.3458	Zimbabwe Dollar

## Interest Rate Position

Positions as at: 16 October 2020

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	851,328.72	451,917.75	1,303,246.48
Floating vs. Fixed	8,732,584.33	3,964,128.95	12,696,713.28
Overnight Index Swap	701,470.93	447,464.46	1,148,935.39
<b>Total</b>	<b>10,285,383.99</b>	<b>4,863,511.16</b>	<b>15,148,895.15</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,521	4,585	17,105
Floating vs. Fixed	211,612	123,644	335,255
Overnight Index Swap	11,131	7,514	18,645
<b>Total</b>	<b>235,263</b>	<b>135,742</b>	<b>371,005</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	312,003.78	119.01	44,233.23	7,763.66	218,170.35	147,128.00	573,828.44	1,303,246.48
Floating vs. Fixed	2,208,109.54	2,064,895.14	310,684.50	58,557.29	1,065,030.19	1,913,787.16	5,075,649.46	12,696,713.28
Overnight Index Swap	155,426.94	0.00	120,807.14	931.78	42,412.92	33.81	829,322.80	1,148,935.39
<b>Total</b>	<b>2,675,540.26</b>	<b>2,065,014.15</b>	<b>475,724.87</b>	<b>67,252.73</b>	<b>1,325,613.46</b>	<b>2,060,948.97</b>	<b>6,478,800.70</b>	<b>15,148,895.15</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,891	2	185	79	2,448	4,286	6,214	17,105
Floating vs. Fixed	73,096	64,899	5,167	1,403	15,160	58,828	116,703	335,255
Overnight Index Swap	741	0	625	21	329	7	16,922	18,645
<b>Total</b>	<b>77,728</b>	<b>64,901</b>	<b>5,977</b>	<b>1,503</b>	<b>17,937</b>	<b>63,121</b>	<b>139,839</b>	<b>371,005</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	479,024.94	226,592.30	342,097.97	192,325.39	34,866.89	17,788.97	10,550.02	1,303,246.48
Floating vs. Fixed	5,303,417.00	1,976,888.82	3,343,894.70	1,603,468.97	202,541.06	128,670.84	137,831.89	12,696,713.28
Overnight Index Swap	862,293.98	106,525.36	152,714.53	22,852.86	2,161.94	1,343.34	1,043.39	1,148,935.39
<b>Total</b>	<b>6,644,735.92</b>	<b>2,310,006.48</b>	<b>3,838,707.20</b>	<b>1,818,647.22</b>	<b>239,569.89</b>	<b>147,803.15</b>	<b>149,425.30</b>	<b>15,148,895.15</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	3,279	2,630	5,040	3,799	957	727	673	17,105
Floating vs. Fixed	70,019	44,815	129,431	69,891	8,970	5,742	6,388	335,255
Overnight Index Swap	5,889	3,882	8,117	581	74	65	37	18,645
<b>Total</b>	<b>79,187</b>	<b>51,327</b>	<b>142,588</b>	<b>74,271</b>	<b>10,001</b>	<b>6,534</b>	<b>7,098</b>	<b>371,005</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

## Interest Rate Position

Positions as at:

16 October 2020

AFN	76.77	Afghani
ALL	105.25	Lek
AMD	490.34	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	639.127	Kwanza
ARS	77.4	Argentine Peso
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DJF	177.5	Djibouti Franc
DKK	6.3374	Danish Krone
DOP	58.35	Dominican Peso
DZD	128.328	Algerian Dinar
EGP	15.65	Egyptian Pound
ERN	15	Nakfa

## Interest Rate Position

Positions as at:

16 October 2020

ETB	37.1182	Ethiopian Birr
EUR	0.8512	Euro
FJD	2.1249	Fiji Dollar
FKP	0.7698	Falkland Islands Pound
GBP	0.7683	Pound Sterling
GEL	3.2109	Lari
GHS	5.75	Cedi
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GMD	51.8	Dalasi
GNF	9751	Guinea Franc
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GYD	207.68	Guyana Dollar
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HRK	6.4493	Croatian Kuna
HTG	61.7	Gourde
HUF	309.3	Forint
IDR	14680	Rupiah
ILS	3.3757	New Israeli Sheqel
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KMF	418.23	Comoro Franc
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KRW	1147.14	Won
KWD	0.3054	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	429.07	Tenge
LAK	9190.58	Kip
LBP	1505.5	Lebanese Pound
LKR	184.65	Sri Lanka Rupee
LRD	195.8	Liberian Dollar
LSL	16.5225	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3654	Libyan Dinar

## Interest Rate Position

Positions as at:

16 October 2020

MAD	9.1997 Moroccan Dirham
MDL	16.7865 Moldovan Leu
MGA	3912 Malagasy Ariary
MKD	52.26 Denar
MMK	1300 Kyat
MNT	2811 Tugrik
MOP	7.973 Pataca
MRO	356 Ouguiya
MUR	39.55 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	745.9 Kwacha
MXN	21.333 Mexican Peso
MXV	3.2621 Mexican Unidad de Inversion (UDI)
MYR	4.148 Malaysian Ringgit
MZN	71.85 Metical
NAD	16.53 Namibia Dollar
NGN	380.6 Naira
NIO	34.7 Cordoba Oro
NOK	9.2397 Norwegian Krone
NPR	117.28 Nepalese Rupee
NZD	1.5017 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.5898 Nuevo Sol
PGK	3.4072 Kina
PHP	48.6 Philippine Peso
PKR	162.51 Pakistan Rupee
PLN	3.8422 Zloty
PYG	6978 Guarani
QAR	3.64 Qatari Rial
RON	4.1484 Leu
RSD	99.78 Serbian Dinar
RUB	77.586 Russian Ruble
RWF	974.653 Rwanda Franc
SAR	3.751 Saudi Riyal
SBD	7.9051 Solomon Islands Dollar
SCR	18.02 Seychelles Rupee
SDG	55.0002 Sudanese Pound
SEK	8.8218 Swedish Krona
SGD	1.357 Singapore Dollar
SHP	0.7668 Saint Helena Pound
SLL	9823.46 Leone
SOS	575 Somali Shilling

## Interest Rate Position

Positions as at:

16 October 2020

SRD	14.018 Surinam Dollar
SSP	164.8955 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	1256 Syrian Pound
SZL	16.5285 Lilangeni
THB	31.13 Baht
TJS	10.33 Somoni
TMT	3.49 New Manat
TND	2.7536 Tunisian Dinar
TOP	2.2336 Pa'anga
TRY	7.9084 Turkish Lira
TTD	6.7463 Trinidad and Tobago Dollar
TWD	28.753 New Taiwan Dollar
TZS	2315 Tanzanian Shilling
UAH	28.32 Hryvnia
UGX	3705 Uganda Shilling
USD	1 US Dollar
UYU	42.62 Peso Uruguayo
UZS	10359.48 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23175 Dong
VUV	110 Vatu
WST	2.54 Tala
XAF	554.56 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	555.25 CFA Franc BCEAO
XPF	101.44 CFP Franc
YER	246.54 Yemeni Rial
ZAR	16.5225 Rand
ZMK	5185 Zambian Kwacha
ZWL	81.3458 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

12 October 2020 to

16 October 2020

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	77,294.18	156,462.33	233,756.51
<b>Total</b>	<b>77,294.18</b>	<b>156,462.33</b>	<b>233,756.51</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	11,071	28,299	39,370
<b>Total</b>	<b>11,071</b>	<b>28,299</b>	<b>39,370</b>

### 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	21,083.47	8,169.79	40,437.65	61,516.04	5,100.15	6,895.29	83,947.56	6,606.56	233,756.51
<b>Total</b>	<b>21,083.47</b>	<b>8,169.79</b>	<b>40,437.65</b>	<b>61,516.04</b>	<b>5,100.15</b>	<b>6,895.29</b>	<b>83,947.56</b>	<b>6,606.56</b>	<b>233,756.51</b>

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,384	2,481	7,127	12,859	882	2,369	11,608	662	39,370
<b>Total</b>	<b>1,384</b>	<b>2,481</b>	<b>7,127</b>	<b>12,859</b>	<b>882</b>	<b>2,369</b>	<b>11,608</b>	<b>662</b>	<b>39,370</b>

### 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	201,452.09	18,823.56	7,373.16	2,519.65	3,451.97	126.08	10.00	233,756.51
<b>Total</b>	<b>201,452.09</b>	<b>18,823.56</b>	<b>7,373.16</b>	<b>2,519.65</b>	<b>3,451.97</b>	<b>126.08</b>	<b>10.00</b>	<b>233,756.51</b>

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	37,280	1,279	387	155	259	10	1	39,370
<b>Total</b>	<b>37,280</b>	<b>1,279</b>	<b>387</b>	<b>155</b>	<b>259</b>	<b>10</b>	<b>1</b>	<b>39,370</b>

## Interest Rate Turnover

Turnover for the period:

12 October 2020 to

16 October 2020

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	8,508.06	259,852.30	268,360.36
Floating vs. Fixed	544,873.07	381,459.59	926,332.66
Overnight Index Swap	179,558.42	34,488.55	214,046.96
<b>Total</b>	<b>732,939.55</b>	<b>675,800.44</b>	<b>1,408,739.98</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	133	1,610	1,743
Floating vs. Fixed	8,324	3,333	11,657
Overnight Index Swap	519	156	675
<b>Total</b>	<b>8,976</b>	<b>5,099</b>	<b>14,075</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	37,953.42	0.00	6,393.49	3,643.46	5,311.78	2,642.65	212,415.56	268,360.36
Floating vs. Fixed	67,011.06	68,745.30	7,255.55	1,815.68	218,221.03	50,552.18	512,731.87	926,332.66
Overnight Index Swap	10,475.50	0.00	5,141.08	113.24	109.21	0.00	198,207.93	214,046.96
<b>Total</b>	<b>115,439.98</b>	<b>68,745.30</b>	<b>18,790.12</b>	<b>5,572.38</b>	<b>223,642.02</b>	<b>53,194.83</b>	<b>923,355.35</b>	<b>1,408,739.98</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	506	0	55	45	73	108	957	1,743
Floating vs. Fixed	1,108	2,168	82	25	1,496	1,206	5,573	11,657
Overnight Index Swap	43	0	13	1	2	0	617	675
<b>Total</b>	<b>1,656</b>	<b>2,168</b>	<b>150</b>	<b>71</b>	<b>1,571</b>	<b>1,314</b>	<b>7,146</b>	<b>14,075</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	187,646.27	36,224.30	24,870.94	11,961.59	4,410.38	2,320.78	926.09	268,360.36
Floating vs. Fixed	439,105.90	151,505.41	151,047.33	143,434.21	23,069.37	10,440.80	7,729.64	926,332.66
Overnight Index Swap	196,177.79	8,497.31	5,979.47	3,106.89	168.33	0.86	116.31	214,046.96
<b>Total</b>	<b>822,929.96</b>	<b>196,227.01</b>	<b>181,897.75</b>	<b>158,502.69</b>	<b>27,648.09</b>	<b>12,762.44</b>	<b>8,772.04</b>	<b>1,408,739.98</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	170	190	419	419	176	115	255	1,743
Floating vs. Fixed	2,157	1,485	2,872	3,702	682	321	438	11,657
Overnight Index Swap	168	101	268	117	12	6	4	675
<b>Total</b>	<b>2,495</b>	<b>1,775</b>	<b>3,559</b>	<b>4,237</b>	<b>870</b>	<b>442</b>	<b>697</b>	<b>14,075</b>