

## Foreign Exchange Position

Positions as at: 10 June 2022

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	494,192.55	1,003,445.50	1,497,638.05
<b>Total</b>	<b>494,192.55</b>	<b>1,003,445.50</b>	<b>1,497,638.05</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	69,178	156,916	226,094
<b>Total</b>	<b>69,178</b>	<b>156,916</b>	<b>226,094</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	136,386.06	56,346.66	235,232.24	452,341.29	20,613.04	46,362.55	494,742.06	55,614.16	1,497,638.05
<b>Total</b>	<b>136,386.06</b>	<b>56,346.66</b>	<b>235,232.24</b>	<b>452,341.29</b>	<b>20,613.04</b>	<b>46,362.55</b>	<b>494,742.06</b>	<b>55,614.16</b>	<b>1,497,638.05</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,490	15,569	41,557	78,220	4,680	10,775	62,390	5,413	226,094
<b>Total</b>	<b>7,490</b>	<b>15,569</b>	<b>41,557</b>	<b>78,220</b>	<b>4,680</b>	<b>10,775</b>	<b>62,390</b>	<b>5,413</b>	<b>226,094</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	1,119,456.50	200,548.70	87,395.98	54,402.41	24,350.01	10,023.27	1,461.17	1,497,638.05
<b>Total</b>	<b>1,119,456.50</b>	<b>200,548.70</b>	<b>87,395.98</b>	<b>54,402.41</b>	<b>24,350.01</b>	<b>10,023.27</b>	<b>1,461.17</b>	<b>1,497,638.05</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	197,428	15,575	5,570	3,802	2,425	1,176	118	226,094
<b>Total</b>	<b>197,428</b>	<b>15,575</b>	<b>5,570</b>	<b>3,802</b>	<b>2,425</b>	<b>1,176</b>	<b>118</b>	<b>226,094</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham
AFN	88.6	Afghani
ALL	111.55	Lek
AMD	429.79	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	423	Kwanza
ARS	121.45	Argentine Peso
AUD	1.39	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.8246	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	92.9	Taka
BGN	1.8246	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	2012.9	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

10 June 2022

BND	1.376	Brunei Dollar
BOB	6.8	Boliviano
BRL	4.8988	Brazilian Real
BSD	1	Bahamian Dollar
BTN	77.6525	Ngultrum
BWP	11.8765	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2557	Canadian Dollar
CDF	1995.14	Congolese Franc
CHF	0.978	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	821.2	Chilean Peso
CNY	6.6825	Yuan Renminbi
COP	3795.6	Colombian Peso
COU	0.0812	Unidad de Valor Real
CRC	680.075	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	102.87	Cape Verde Escudo
CZK	23.023	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.9399	Danish Krone
DOP	55.02	Dominican Peso
DZD	144.45	Algerian Dinar
EGP	18.65	Egyptian Pound
ERN	15	Nakfa
ETB	51.6855	Ethiopian Birr
EUR	0.933	Euro
FJD	2.1561	Fiji Dollar
FKP	0.7949	Falkland Islands Pound
GBP	0.7973	Pound Sterling
GEL	2.905	Lari
GHS	7.7	Cedi
GIP	0.7949	Gibraltar Pound
GMD	53.8	Dalasi
GNF	8631	Guinea Franc
GTQ	7.71	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8482	Hong Kong Dollar
HNL	24.3399	Lempira
HRK	7.0149	Croatian Kuna
HTG	109.6384	Gourde
HUF	368.84	Forint
IDR	14490	Rupiah
ILS	3.3302	New Israeli Sheqel
INR	77.683	Indian Rupee

## Foreign Exchange Position

Positions as at:

10 June 2022

IQD	1458.5	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	129.44	Iceland Krona
JMD	152.68	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	134.24	Yen
KES	116.95	Kenyan Shilling
KGS	79.5094	Som
KHR	4051	Riel
KMF	458.24	Comoro Franc
KPW	130	North Korean Won
KRW	1256.81	Won
KWD	0.3061	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	434.08	Tenge
LAK	14333	Kip
LBP	1505.7	Lebanese Pound
LKR	357	Sri Lanka Rupee
LRD	150	Liberian Dollar
LSL	15.2813	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7663	Libyan Dinar
MAD	9.8326	Moroccan Dirham
MDL	18.95	Moldovan Leu
MGA	4005	Malagasy Ariary
MKD	57.26	Denar
MMK	1850	Kyat
MNT	3100	Tugrik
MOP	8.084	Pataca
MRO	356	Ouguiya
MUR	44.3	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1006.81	Kwacha
MXN	19.56	Mexican Peso
MXV	2.6769	Mexican Unidad de Inversion (UDI)
MYR	4.392	Malaysian Ringgit
MZN	63.2	Metical
NAD	15.261	Namibia Dollar
NGN	414.63	Naira
NIO	35.7	Cordoba Oro
NOK	9.4657	Norwegian Krone
NPR	124.37	Nepalese Rupee
NZD	1.5501	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.7546	Nuevo Sol

## Foreign Exchange Position

Positions as at:

10 June 2022

PGK	3.4305	Kina
PHP	52.99	Philippine Peso
PKR	200	Pakistan Rupee
PLN	4.2769	Zloty
PYG	6846.38	Guarani
QAR	3.64	Qatari Rial
RON	4.6098	Leu
RSD	109.5	Serbian Dinar
RUB	58	Russian Ruble
RWF	1012.48	Rwanda Franc
SAR	3.7512	Saudi Riyal
SBD	7.9808	Solomon Islands Dollar
SCR	13.8605	Seychelles Rupee
SDG	445.1202	Sudanese Pound
SEK	9.8204	Swedish Krona
SGD	1.376	Singapore Dollar
SHP	0.7971	Saint Helena Pound
SLL	12985	Leone
SOS	575	Somali Shilling
SRD	21.678	Surinam Dollar
SSP	473.1733	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	2511	Syrian Pound
SZL	15.2873	Lilangeni
THB	34.52	Baht
TJS	11	Somoni
TMT	3.49	New Manat
TND	3.0295	Tunisian Dinar
TOP	2.2512	Pa'anga
TRY	17.1276	Turkish Lira
TTD	6.759	Trinidad and Tobago Dollar
TWD	29.5	New Taiwan Dollar
TZS	2324	Tanzanian Shilling
UAH	29.54	Hryvnia
UGX	3720	Uganda Shilling
USD	1	US Dollar
UYU	39.65	Peso Uruguayo
UZS	11034.96	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23187	Dong
VUV	112.74	Vatu
WST	2.6015	Tala
XAF	611.96	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	610.25	CFA Franc BCEAO
XPF	111.19	CFP Franc

## Foreign Exchange Position

Positions as at:

10 June 2022

YER	249.98	Yemeni Rial
ZAR	15.2825	Rand
ZMK	5185	Zambian Kwacha
ZWL	317.1981	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

10 June 2022

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	841,777.81	537,300.44	1,379,078.25
Floating vs. Fixed	9,647,527.66	3,025,605.06	12,673,132.72
Overnight Index Swap	1,914,468.40	741,957.04	2,656,425.44
<b>Total</b>	<b>12,403,773.87</b>	<b>4,304,862.54</b>	<b>16,708,636.41</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,585	4,170	18,754
Floating vs. Fixed	291,256	115,821	407,076
Overnight Index Swap	60,074	12,721	72,795
<b>Total</b>	<b>365,914</b>	<b>132,711</b>	<b>498,625</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	378,259.95	0.00	69,574.72	2,700.38	141,745.92	157,592.64	629,204.64	1,379,078.25
Floating vs. Fixed	2,863,734.73	2,450,374.89	276,102.74	24,291.20	107,794.66	1,952,252.05	4,998,582.45	12,673,132.72
Overnight Index Swap	890,329.32	8,175.83	157,741.62	58,052.43	420,119.12	703.47	1,121,303.64	2,656,425.44
<b>Total</b>	<b>4,132,323.99</b>	<b>2,458,550.72</b>	<b>503,419.08</b>	<b>85,044.01</b>	<b>669,659.70</b>	<b>2,110,548.16</b>	<b>6,749,090.73</b>	<b>16,708,636.41</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,627	0	304	75	2,558	4,865	6,326	18,754
Floating vs. Fixed	88,488	76,616	6,183	535	3,821	73,887	157,547	407,076
Overnight Index Swap	18,529	154	1,061	1,399	10,022	32	41,599	72,795
<b>Total</b>	<b>111,644</b>	<b>76,770</b>	<b>7,547</b>	<b>2,009</b>	<b>16,401</b>	<b>78,783</b>	<b>205,472</b>	<b>498,625</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	567,131.95	234,708.40	341,681.47	166,925.94	32,705.82	19,747.98	16,176.69	1,379,078.25
Floating vs. Fixed	4,738,595.30	2,279,310.39	3,598,611.35	1,580,240.15	207,798.10	100,864.63	167,712.79	12,673,132.72
Overnight Index Swap	1,297,514.08	448,236.83	527,407.67	250,574.45	59,078.57	41,461.89	32,151.94	2,656,425.44
<b>Total</b>	<b>6,603,241.33</b>	<b>2,962,255.62</b>	<b>4,467,700.49</b>	<b>1,997,740.54</b>	<b>299,582.49</b>	<b>162,074.50</b>	<b>216,041.43</b>	<b>16,708,636.41</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	4,240	2,617	5,588	3,766	1,030	766	748	18,754
Floating vs. Fixed	67,669	63,791	160,480	89,821	11,220	5,522	8,575	407,076
Overnight Index Swap	13,370	13,497	26,823	12,690	2,478	1,923	2,015	72,795
<b>Total</b>	<b>85,278</b>	<b>79,905</b>	<b>192,891</b>	<b>106,276</b>	<b>14,727</b>	<b>8,210</b>	<b>11,338</b>	<b>498,625</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham

## Interest Rate Position

Positions as at:

10 June 2022

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ALL	111.55 Lek
AMD	429.79 Armenian Dram
ANG	1.7845 Netherlands Antillean Guilder
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CZK	23.023 Czech Koruna
DJF	177.5 Djibouti Franc
DKK	6.9399 Danish Krone
DOP	55.02 Dominican Peso
DZD	144.45 Algerian Dinar
EGP	18.65 Egyptian Pound
ERN	15 Nakfa

## Interest Rate Position

Positions as at:

10 June 2022

ETB	51.6855	Ethiopian Birr
EUR	0.933	Euro
FJD	2.1561	Fiji Dollar
FKP	0.7949	Falkland Islands Pound
GBP	0.7973	Pound Sterling
GEL	2.905	Lari
GHS	7.7	Cedi
GIP	0.7949	Gibraltar Pound
GMD	53.8	Dalasi
GNF	8631	Guinea Franc
GTQ	7.71	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8482	Hong Kong Dollar
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IDR	14490	Rupiah
ILS	3.3302	New Israeli Sheqel
INR	77.683	Indian Rupee
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IRR	42000	Iranian Rial
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KWD	0.3061	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	434.08	Tenge
LAK	14333	Kip
LBP	1505.7	Lebanese Pound
LKR	357	Sri Lanka Rupee
LRD	150	Liberian Dollar
LSL	15.2813	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7663	Libyan Dinar

## Interest Rate Position

Positions as at:

10 June 2022

MAD	9.8326 Moroccan Dirham
MDL	18.95 Moldovan Leu
MGA	4005 Malagasy Ariary
MKD	57.26 Denar
MMK	1850 Kyat
MNT	3100 Tugrik
MOP	8.084 Pataca
MRO	356 Ouguiya
MUR	44.3 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1006.81 Kwacha
MXN	19.56 Mexican Peso
MXV	2.6769 Mexican Unidad de Inversion (UDI)
MYR	4.392 Malaysian Ringgit
MZN	63.2 Metical
NAD	15.261 Namibia Dollar
NGN	414.63 Naira
NIO	35.7 Cordoba Oro
NOK	9.4657 Norwegian Krone
NPR	124.37 Nepalese Rupee
NZD	1.5501 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.7546 Nuevo Sol
PGK	3.4305 Kina
PHP	52.99 Philippine Peso
PKR	200 Pakistan Rupee
PLN	4.2769 Zloty
PYG	6846.38 Guarani
QAR	3.64 Qatari Rial
RON	4.6098 Leu
RSD	109.5 Serbian Dinar
RUB	58 Russian Ruble
RWF	1012.48 Rwanda Franc
SAR	3.7512 Saudi Riyal
SBD	7.9808 Solomon Islands Dollar
SCR	13.8605 Seychelles Rupee
SDG	445.1202 Sudanese Pound
SEK	9.8204 Swedish Krona
SGD	1.376 Singapore Dollar
SHP	0.7971 Saint Helena Pound
SLL	12985 Leone
SOS	575 Somali Shilling

## Interest Rate Position

Positions as at:

10 June 2022

SRD	21.678	Surinam Dollar
SSP	473.1733	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	2511	Syrian Pound
SZL	15.2873	Lilangeni
THB	34.52	Baht
TJS	11	Somoni
TMT	3.49	New Manat
TND	3.0295	Tunisian Dinar
TOP	2.2512	Pa'anga
TRY	17.1276	Turkish Lira
TTD	6.759	Trinidad and Tobago Dollar
TWD	29.5	New Taiwan Dollar
TZS	2324	Tanzanian Shilling
UAH	29.54	Hryvnia
UGX	3720	Uganda Shilling
USD	1	US Dollar
UYU	39.65	Peso Uruguayo
UZS	11034.96	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23187	Dong
VUV	112.74	Vatu
WST	2.6015	Tala
XAF	611.96	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	610.25	CFA Franc BCEAO
XPF	111.19	CFP Franc
YER	249.98	Yemeni Rial
ZAR	15.2825	Rand
ZMK	5185	Zambian Kwacha
ZWL	317.1981	Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

06 June 2022 to

10 June 2022

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	134,873.28	194,511.26	329,384.54
<b>Total</b>	<b>134,873.28</b>	<b>194,511.26</b>	<b>329,384.54</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	19,370	31,135	50,505
<b>Total</b>	<b>19,370</b>	<b>31,135</b>	<b>50,505</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	27,259.77	17,950.09	59,355.13	107,139.31	6,570.73	10,827.86	87,712.99	12,568.66	329,384.54
<b>Total</b>	<b>27,259.77</b>	<b>17,950.09</b>	<b>59,355.13</b>	<b>107,139.31</b>	<b>6,570.73</b>	<b>10,827.86</b>	<b>87,712.99</b>	<b>12,568.66</b>	<b>329,384.54</b>

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,663	4,685	11,967	14,732	1,076	2,472	13,064	848	50,505
<b>Total</b>	<b>1,663</b>	<b>4,685</b>	<b>11,967</b>	<b>14,732</b>	<b>1,076</b>	<b>2,472</b>	<b>13,064</b>	<b>848</b>	<b>50,505</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	276,522.82	39,403.31	4,645.20	3,980.51	4,407.99	405.72	18.98	329,384.54
<b>Total</b>	<b>276,522.82</b>	<b>39,403.31</b>	<b>4,645.20</b>	<b>3,980.51</b>	<b>4,407.99</b>	<b>405.72</b>	<b>18.98</b>	<b>329,384.54</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	45,966	3,730	289	252	237	30	2	50,505
<b>Total</b>	<b>45,966</b>	<b>3,730</b>	<b>289</b>	<b>252</b>	<b>237</b>	<b>30</b>	<b>2</b>	<b>50,505</b>

## Interest Rate Turnover

Turnover for the period:

06 June 2022 to

10 June 2022

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,247.47	463,780.94	475,028.41
Floating vs. Fixed	675,899.03	482,917.47	1,158,816.50
Overnight Index Swap	315,181.76	219,858.26	535,040.02
<b>Total</b>	<b>1,002,328.26</b>	<b>1,166,556.67</b>	<b>2,168,884.93</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	171	2,126	2,297
Floating vs. Fixed	13,166	7,307	20,473
Overnight Index Swap	4,047	1,389	5,435
<b>Total</b>	<b>17,384</b>	<b>10,822</b>	<b>28,205</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	128,386.86	0.00	30,589.28	0.00	52.15	4,117.22	311,882.91	475,028.41
Floating vs. Fixed	65,592.44	253,188.51	17,312.09	1,065.94	1,391.60	136,969.08	683,296.84	1,158,816.50
Overnight Index Swap	152,205.71	374.52	34,396.41	571.92	13,599.33	0.04	333,892.10	535,040.02
<b>Total</b>	<b>346,185.01</b>	<b>253,563.03</b>	<b>82,297.77</b>	<b>1,637.86</b>	<b>15,043.08</b>	<b>141,086.34</b>	<b>1,329,071.85</b>	<b>2,168,884.93</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	773	0	261	0	3	166	1,094	2,297
Floating vs. Fixed	762	3,978	307	27	54	3,077	12,270	20,473
Overnight Index Swap	1,750	4	53	14	444	3	3,169	5,435
<b>Total</b>	<b>3,284</b>	<b>3,982</b>	<b>620</b>	<b>41</b>	<b>500</b>	<b>3,246</b>	<b>16,533</b>	<b>28,205</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	278,928.95	60,943.63	84,638.77	28,738.43	7,467.30	6,197.96	8,113.37	475,028.41
Floating vs. Fixed	483,441.93	212,360.99	275,237.92	143,411.45	37,727.11	3,927.69	2,709.41	1,158,816.50
Overnight Index Swap	359,799.81	63,332.00	61,450.13	34,763.26	10,602.94	840.84	4,251.04	535,040.02
<b>Total</b>	<b>1,122,170.69</b>	<b>336,636.62</b>	<b>421,326.82</b>	<b>206,913.15</b>	<b>55,797.34</b>	<b>10,966.49</b>	<b>15,073.82</b>	<b>2,168,884.93</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	244	215	547	502	244	154	392	2,297
Floating vs. Fixed	2,238	2,431	6,529	6,553	1,916	272	536	20,473
Overnight Index Swap	534	758	1,704	1,550	461	76	353	5,435
<b>Total</b>	<b>3,015</b>	<b>3,404</b>	<b>8,780</b>	<b>8,605</b>	<b>2,621</b>	<b>502</b>	<b>1,280</b>	<b>28,205</b>