Foreign Exchange Position Time Series

Foreign Exchange Positions	*Outstanding Notional (US$mn)*				
	Asset Class Total	*By Product*	*By Product and Intention to Clear*		*By Product and Currency*
As At	Outstanding Notional (US$mn) / Total	Outstanding Notional (US$mn) / Non-deliverable Forward	Outstanding Notional (US$mn) / Intended to Clear / Non-deliverable Forward	Outstanding Notional (US$mn) / Not Intended to Clear / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/CNY / Non-deliverable Forward
06 April 2018	1,162,531.50	1,162,531.50	378,992.09	783,539.41	212,452.23
13 April 2018	1,153,447.60	1,153,447.60	371,604.45	781,843.15	218,309.54
20 April 2018	1,199,309.75	1,199,309.75	380,623.78	818,685.97	217,038.09
27 April 2018	1,215,127.49	1,215,127.49	389,818.77	825,308.72	212,145.87
04 May 2018	1,203,805.73	1,203,805.73	383,624.15	820,181.58	211,448.03
11 May 2018	1,253,808.17	1,253,808.17	396,593.43	857,214.74	219,231.71
18 May 2018	1,287,997.59	1,287,997.59	399,676.44	888,321.15	224,590.64
25 May 2018	1,288,443.64	1,288,443.64	391,971.19	896,472.44	225,258.37
01 June 2018	1,373,083.52	1,373,083.52	425,298.78	947,784.74	241,553.69
08 June 2018	1,384,039.16	1,384,039.16	430,587.08	953,452.08	238,585.67
15 June 2018	1,440,801.69	1,440,801.69	454,013.40	986,788.29	245,434.14
22 June 2018	1,311,321.04	1,311,321.04	432,849.21	878,471.83	251,360.97
29 June 2018	1,321,494.11	1,321,494.11	424,679.75	896,814.37	257,361.69
06 July 2018	1,356,907.92	1,356,907.92	427,650.82	929,257.09	259,915.26
13 July 2018	1,386,108.50	1,386,108.50	429,690.88	956,417.62	259,750.59
20 July 2018	1,384,200.96	1,384,200.96	424,487.84	959,713.12	262,866.03
27 July 2018	1,426,363.61	1,426,363.61	432,707.54	993,656.06	267,507.84
03 August 2018	1,399,646.84	1,399,646.84	427,246.50	972,400.33	262,683.50
10 August 2018	1,421,435.80	1,421,435.80	435,232.88	986,202.92	261,537.84
17 August 2018	1,401,835.85	1,401,835.85	425,053.62	976,782.23	254,126.41
24 August 2018	1,416,357.63	1,416,357.63	422,358.46	993,999.17	261,128.80
31 August 2018	1,411,842.31	1,411,842.31	415,971.35	995,870.96	250,756.60
07 September 2018	1,449,696.19	1,449,696.19	427,466.23	1,022,229.97	246,997.39
14 September 2018	1,488,930.92	1,488,930.92	428,755.34	1,060,175.58	242,100.69
21 September 2018	1,396,189.69	1,396,189.69	397,928.96	998,260.73	225,595.94
28 September 2018	1,286,515.02	1,286,515.02	369,405.94	917,109.08	201,203.54

Foreign Exchange Position Time Series

Foreign Exchange Positions					
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As At	Outstanding Notional (US$mn) / USD/IDR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/INR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/KRW / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/MYR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/PHP / Non-deliverable Forward
06 April 2018	57,734.30	189,295.42	332,068.46	16,818.28	33,591.54
13 April 2018	52,627.59	196,950.40	327,257.25	16,411.68	33,205.86
20 April 2018	57,366.30	212,260.34	341,988.23	16,193.55	32,139.71
27 April 2018	63,304.34	210,541.14	341,440.10	15,518.40	32,456.12
04 May 2018	63,985.47	205,755.79	339,797.51	14,949.01	32,713.06
11 May 2018	71,622.95	218,025.20	344,109.64	14,441.89	37,511.79
18 May 2018	77,341.12	221,334.94	354,768.26	14,824.32	36,760.69
25 May 2018	71,667.07	225,596.41	353,232.26	15,504.56	38,043.32
01 June 2018	75,615.72	237,500.82	379,831.66	17,358.85	38,494.32
08 June 2018	78,611.84	236,037.79	384,158.43	18,011.62	39,423.42
15 June 2018	79,850.48	243,123.85	414,184.27	18,169.73	40,305.28
22 June 2018	63,503.88	220,203.64	361,732.17	14,805.10	33,349.60
29 June 2018	63,116.93	213,173.37	363,819.91	15,099.84	33,387.55
06 July 2018	62,629.69	212,231.40	386,923.98	15,664.79	35,861.53
13 July 2018	68,968.41	208,111.22	405,590.81	14,965.35	34,539.00
20 July 2018	72,311.80	214,293.12	385,919.14	16,100.22	32,842.94
27 July 2018	68,719.87	223,762.29	395,122.59	15,075.34	32,696.40
03 August 2018	66,682.49	207,905.83	396,607.74	13,957.43	36,762.79
10 August 2018	65,522.92	207,633.42	411,412.41	13,923.67	40,641.80
17 August 2018	68,172.84	228,942.56	390,725.69	12,960.72	39,097.91
24 August 2018	63,828.42	227,218.26	410,922.09	13,006.59	38,506.86
31 August 2018	64,866.48	222,595.97	408,685.46	14,874.93	38,860.58
07 September 2018	74,103.07	233,180.97	418,907.44	15,811.18	42,154.00
14 September 2018	75,565.45	248,994.80	438,246.07	16,673.26	45,487.07
21 September 2018	69,866.96	231,057.61	383,821.12	12,830.07	41,834.27
28 September 2018	64,420.32	215,447.38	374,719.05	13,168.92	42,377.40

Foreign Exchange Position Time Series

Foreign Exchange Positions					
			By Product and Residual Maturity		
As At	Outstanding Notional (US$mn) / USD/TWD / Non-deliverable Forward	Outstanding Notional (US$mn) / Others / Non-deliverable Forward	Outstanding Notional (US$mn) / 0 - 3 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 3 - 6 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 6 - 9 Months / Non-deliverable Forward
06 April 2018	265,710.51	54,860.76	876,635.10	127,270.98	73,698.91
13 April 2018	257,243.19	51,442.10	870,380.36	119,676.43	78,342.64
20 April 2018	268,132.85	54,190.69	917,307.84	118,418.28	82,306.71
27 April 2018	276,439.83	63,281.69	924,539.08	122,937.48	85,291.71
04 May 2018	276,698.63	58,458.22	915,660.23	123,037.06	84,198.29
11 May 2018	290,709.95	58,155.05	951,855.92	131,224.44	92,311.28
18 May 2018	297,645.44	60,732.19	983,039.93	133,770.39	90,305.95
25 May 2018	295,440.49	63,701.15	967,611.95	145,668.51	93,598.71
01 June 2018	312,431.03	70,297.42	1,035,043.78	162,957.70	93,490.69
08 June 2018	320,998.41	68,211.96	1,034,103.77	173,747.69	93,724.02
15 June 2018	325,793.16	73,940.78	1,073,504.68	188,577.63	95,589.65
22 June 2018	299,434.63	66,931.05	979,887.20	155,718.13	91,504.75
29 June 2018	303,592.21	71,942.61	990,873.60	154,246.06	94,295.33
06 July 2018	324,798.42	58,882.84	1,001,539.35	165,375.57	100,819.80
13 July 2018	341,312.54	52,870.57	1,022,251.08	174,985.62	100,342.22
20 July 2018	346,544.98	53,322.73	1,008,616.95	192,664.71	91,343.73
27 July 2018	361,154.57	62,324.72	1,047,617.26	194,978.45	88,809.60
03 August 2018	359,976.00	55,071.07	1,025,728.70	189,064.77	88,341.92
10 August 2018	361,052.14	59,711.59	1,045,026.47	187,229.90	92,184.13
17 August 2018	347,201.33	60,608.39	1,024,847.80	192,308.27	86,518.80
24 August 2018	339,814.27	61,932.32	1,035,158.69	195,207.15	88,124.07
31 August 2018	343,647.37	67,554.92	1,031,171.02	195,128.50	87,777.39
07 September 2018	356,006.49	62,535.64	1,054,785.67	206,838.71	91,029.39
14 September 2018	362,930.91	58,932.67	1,075,184.19	224,322.39	89,740.15
21 September 2018	379,210.09	51,973.62	1,000,827.01	212,868.13	89,565.85
28 September 2018	319,569.21	55,609.21	931,289.57	174,996.10	92,898.19

Foreign Exchange Position Time Series

Foreign Exchange Positions					*Number of Outstanding*
					Total (Asset Class)
As At	Outstanding Notional (US$mn) / 9 - 12 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 1 - 2 Years / Non-deliverable Forward	Outstanding Notional (US$mn) / 2 - 5 Years / Non-deliverable Forward	Outstanding Notional (US$mn) / > 5 Years / Non-deliverable Forward	Number of Outstanding Trades / Total
06 April 2018	62,163.65	16,411.77	5,956.96	394.13	115,411
13 April 2018	62,609.58	15,893.21	6,137.69	407.69	117,169
20 April 2018	58,353.49	16,345.13	6,170.86	407.44	120,848
27 April 2018	58,316.24	17,253.53	6,395.94	393.51	123,313
04 May 2018	58,008.57	16,054.25	6,453.85	393.49	125,633
11 May 2018	55,078.50	16,412.31	6,532.24	393.48	134,902
18 May 2018	57,125.47	16,777.31	6,568.32	410.23	140,181
25 May 2018	56,734.91	17,747.81	6,682.53	399.22	143,240
01 June 2018	56,562.72	17,662.51	6,966.91	399.21	152,689
08 June 2018	58,322.47	16,842.37	6,887.72	411.13	156,173
15 June 2018	57,858.60	18,033.55	6,831.44	406.13	160,429
22 June 2018	59,555.54	17,521.63	6,708.91	424.89	135,245
29 June 2018	59,703.36	15,005.21	6,949.67	420.89	133,194
06 July 2018	64,600.83	17,320.97	6,830.50	420.89	141,647
13 July 2018	65,722.71	15,474.44	6,911.53	420.89	150,515
20 July 2018	66,501.34	17,756.34	6,894.17	423.72	154,631
27 July 2018	69,907.99	17,680.19	6,946.41	423.72	157,411
03 August 2018	72,270.72	16,634.85	7,173.33	432.54	158,196
10 August 2018	72,992.20	16,542.53	7,028.03	432.54	160,277
17 August 2018	73,759.93	16,867.36	7,099.15	434.54	165,659
24 August 2018	74,305.94	15,931.83	7,197.40	432.54	162,172
31 August 2018	74,376.38	15,675.29	7,262.70	451.04	160,904
07 September 2018	72,717.71	16,418.46	7,455.22	451.04	167,668
14 September 2018	75,578.82	16,363.63	7,288.30	453.44	174,926
21 September 2018	70,107.43	15,000.19	7,368.26	452.82	145,953
28 September 2018	63,205.35	16,653.94	7,011.04	460.83	134,647

Foreign Exchange Position Time Series

Foreign Exchange Positions	*Trades*				
	By Product	*By Product and Intention to Clear*		*By Product and Currency*	
As At	Number of Outstanding Trades / Non-deliverable Forward	Number of Outstanding Trades / Intended to Clear / Non-deliverable Forward	Number of Outstanding Trades / Not Intended to Clear / Non-deliverable Forward	Number of Outstanding Trades / USD/CNY / Non-deliverable Forward	Number of Outstanding Trades / USD/IDR / Non-deliverable Forward
06 April 2018	115,411	35,024	80,387	13,705	8,860
13 April 2018	117,169	34,368	82,801	13,782	8,541
20 April 2018	120,848	35,517	85,331	13,471	9,207
27 April 2018	123,313	36,319	86,994	12,802	10,171
04 May 2018	125,633	36,261	89,372	12,745	10,362
11 May 2018	134,902	39,714	95,188	13,315	11,975
18 May 2018	140,181	41,013	99,168	13,359	13,096
25 May 2018	143,240	40,968	102,273	13,433	13,045
01 June 2018	152,689	44,778	107,911	14,084	14,493
08 June 2018	156,173	44,645	111,528	13,935	14,801
15 June 2018	160,429	44,926	115,503	13,976	15,318
22 June 2018	135,245	44,754	90,491	13,866	11,398
29 June 2018	133,194	43,621	89,573	14,095	10,996
06 July 2018	141,647	45,155	96,492	14,631	11,316
13 July 2018	150,515	47,462	103,053	15,072	12,603
20 July 2018	154,631	47,889	106,742	15,950	13,985
27 July 2018	157,411	47,123	110,288	16,244	13,140
03 August 2018	158,196	47,265	110,931	16,221	12,905
10 August 2018	160,277	46,942	113,335	16,182	12,548
17 August 2018	165,659	47,548	118,111	15,826	13,686
24 August 2018	162,172	45,550	116,623	15,477	12,876
31 August 2018	160,904	45,238	115,666	15,054	13,255
07 September 2018	167,668	46,144	121,524	15,056	14,604
14 September 2018	174,926	47,336	127,590	14,777	15,256
21 September 2018	145,953	44,916	101,037	13,216	12,735
28 September 2018	134,647	41,076	93,571	11,995	12,165

Foreign Exchange Position Time Series

Foreign Exchange Positions					
As At	Number of Outstanding Trades / USD/INR / Non-deliverable Forward	Number of Outstanding Trades / USD/KRW / Non-deliverable Forward	Number of Outstanding Trades / USD/MYR / Non-deliverable Forward	Number of Outstanding Trades / USD/PHP / Non-deliverable Forward	Number of Outstanding Trades / USD/TWD / Non-deliverable Forward
06 April 2018	20,477	35,275	3,565	5,647	21,681
13 April 2018	21,930	36,056	3,558	5,745	21,378
20 April 2018	22,652	36,599	3,668	5,745	23,358
27 April 2018	22,235	37,260	3,684	5,851	24,966
04 May 2018	23,348	36,535	3,633	6,192	26,225
11 May 2018	26,314	37,592	3,521	6,976	28,334
18 May 2018	28,239	37,888	3,570	7,739	29,409
25 May 2018	29,156	38,772	3,928	8,192	29,570
01 June 2018	31,231	41,560	4,167	8,324	31,208
08 June 2018	33,235	42,411	4,552	8,536	31,263
15 June 2018	34,996	43,795	4,763	8,844	31,080
22 June 2018	30,811	36,626	3,203	6,249	27,284
29 June 2018	28,423	36,222	3,298	6,374	27,940
06 July 2018	28,881	39,965	3,416	7,012	30,953
13 July 2018	29,301	43,579	3,173	7,150	34,057
20 July 2018	30,500	41,182	3,353	7,185	36,827
27 July 2018	31,243	41,912	3,395	7,268	38,430
03 August 2018	30,327	42,374	3,260	7,923	39,435
10 August 2018	32,217	42,507	3,334	8,733	38,905
17 August 2018	38,580	40,739	3,357	9,106	38,311
24 August 2018	36,752	41,613	3,394	9,000	36,847
31 August 2018	35,110	42,130	3,803	8,864	36,326
07 September 2018	38,045	43,096	4,148	9,803	36,661
14 September 2018	40,971	45,637	4,208	9,988	37,800
21 September 2018	36,140	36,996	2,526	7,586	31,325
28 September 2018	32,723	32,487	2,604	7,852	29,320

Foreign Exchange Position Time Series

Foreign Exchange Positions					
		By Product and Residual Maturity			
As At	Number of Outstanding Trades / Others / Non-deliverable Forward	Number of Outstanding Trades / 0 - 3 Months / Non-deliverable Forward	Number of Outstanding Trades / 3 - 6 Months / Non-deliverable Forward	Number of Outstanding Trades / 6 - 9 Months / Non-deliverable Forward	Number of Outstanding Trades / 9 - 12 Months / Non-deliverable Forward
06 April 2018	6,201	97,306	7,454	4,795	3,409
13 April 2018	6,179	99,217	7,143	5,012	3,368
20 April 2018	6,149	102,985	7,159	5,188	3,040
27 April 2018	6,346	105,244	7,316	5,195	3,030
04 May 2018	6,593	107,540	7,594	5,064	2,973
11 May 2018	6,875	116,330	7,843	5,242	2,955
18 May 2018	6,881	120,902	8,433	5,169	3,139
25 May 2018	7,145	122,827	9,391	5,309	3,147
01 June 2018	7,622	131,163	10,578	5,061	3,278
08 June 2018	7,440	133,057	12,113	4,962	3,409
15 June 2018	7,657	136,249	13,023	5,059	3,423
22 June 2018	5,808	115,375	8,918	4,876	3,422
29 June 2018	5,846	113,348	8,696	5,087	3,522
06 July 2018	5,474	120,857	9,274	5,142	3,735
13 July 2018	5,580	129,434	9,491	5,079	3,905
20 July 2018	5,649	132,928	10,350	4,660	3,985
27 July 2018	5,779	135,258	10,782	4,611	4,115
03 August 2018	5,751	136,677	10,121	4,613	4,156
10 August 2018	5,851	138,850	9,753	4,851	4,221
17 August 2018	6,054	144,257	9,945	4,617	4,168
24 August 2018	6,214	140,275	10,470	4,680	4,139
31 August 2018	6,363	138,850	10,594	4,767	4,116
07 September 2018	6,255	144,221	11,611	4,970	4,190
14 September 2018	6,290	149,897	13,240	4,933	4,196
21 September 2018	5,430	125,622	8,802	4,939	4,014
28 September 2018	5,502	114,575	8,660	5,164	3,638

Foreign Exchange Position Time Series

Foreign Exchange Positions			
As At	Number of Outstanding Trades / 1 - 2 Years / Non-deliverable Forward	Number of Outstanding Trades / 2 - 5 Years / Non-deliverable Forward	Number of Outstanding Trades / > 5 Years / Non-deliverable Forward
06 April 2018	1,653	764	30
13 April 2018	1,621	776	32
20 April 2018	1,675	772	30
27 April 2018	1,710	790	29
04 May 2018	1,648	785	29
11 May 2018	1,698	805	29
18 May 2018	1,705	803	30
25 May 2018	1,733	805	29
01 June 2018	1,707	874	29
08 June 2018	1,718	882	32
15 June 2018	1,735	909	31
22 June 2018	1,740	883	31
29 June 2018	1,574	936	31
06 July 2018	1,693	916	31
13 July 2018	1,653	922	31
20 July 2018	1,757	919	32
27 July 2018	1,694	919	32
03 August 2018	1,672	921	36
10 August 2018	1,655	912	36
17 August 2018	1,724	911	37
24 August 2018	1,672	900	36
31 August 2018	1,632	908	38
07 September 2018	1,698	940	38
14 September 2018	1,694	927	40
21 September 2018	1,608	930	39
28 September 2018	1,648	923	40

Foreign Exchange Position Time Series

Foreign Exchange Positions	*Outstanding Notional (US$mn)*				
	Asset Class Total	*By Product*	*By Product and Intention to Clear*		*By Product and Currency*
As At	Outstanding Notional (US$mn) / Total	Outstanding Notional (US$mn) / Non-deliverable Forward	Outstanding Notional (US$mn) / Intended to Clear / Non-deliverable Forward	Outstanding Notional (US$mn) / Not Intended to Clear / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/CNY / Non-deliverable Forward
05 October 2018	1,331,075.49	1,331,075.49	397,526.45	933,549.05	207,944.90
12 October 2018	1,343,773.93	1,343,773.93	404,236.26	939,537.66	202,966.87
19 October 2018	1,365,850.23	1,365,850.23	407,704.31	958,145.92	203,443.91
26 October 2018	1,380,769.09	1,380,769.09	422,481.58	958,287.51	196,041.11
02 November 2018	1,415,442.76	1,415,442.76	433,094.17	982,348.59	202,898.56
09 November 2018	1,425,892.34	1,425,892.34	430,592.26	995,300.07	208,784.74
16 November 2018	1,444,596.15	1,444,596.15	434,704.29	1,009,891.87	199,840.89
23 November 2018	1,445,670.09	1,445,670.09	437,367.27	1,008,302.82	196,094.44
30 November 2018	1,453,877.04	1,453,877.04	421,723.67	1,032,153.38	190,559.06
07 December 2018	1,480,387.26	1,480,387.26	435,688.02	1,044,699.23	193,825.18
14 December 2018	1,537,324.08	1,537,324.08	443,270.06	1,094,054.02	198,266.52
21 December 2018	1,356,733.87	1,356,733.87	402,929.67	953,804.20	185,041.74
28 December 2018	1,267,097.72	1,267,097.72	368,358.99	898,738.73	175,841.03
04 January 2019	1,278,322.46	1,278,322.46	372,129.08	906,193.38	178,633.08
11 January 2019	1,307,249.42	1,307,249.42	388,019.55	919,229.87	181,765.40
18 January 2019	1,283,646.57	1,283,646.57	375,558.08	908,088.49	170,197.18
25 January 2019	1,289,609.37	1,289,609.37	375,384.33	914,225.03	171,837.13
01 February 2019	1,354,961.47	1,354,961.47	397,312.58	957,648.89	179,847.35
08 February 2019	1,334,199.10	1,334,199.10	393,188.79	941,010.31	182,862.13
15 February 2019	1,300,220.31	1,300,220.31	356,274.82	943,945.50	195,338.87
22 February 2019	1,291,679.46	1,291,679.46	365,202.10	926,477.37	176,733.55
01 March 2019	1,274,834.44	1,274,834.44	352,471.02	922,363.42	175,840.90
08 March 2019	1,322,210.50	1,322,210.50	371,825.37	950,385.13	184,659.39
15 March 2019	1,349,755.14	1,349,755.14	372,553.98	977,201.16	176,746.11
22 March 2019	1,309,979.12	1,309,979.12	348,947.22	961,031.91	171,033.90
29 March 2019	1,340,888.20	1,340,888.20	360,004.16	980,884.05	178,568.02

Foreign Exchange Position Time Series

Foreign Exchange Positions					
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As At	Outstanding Notional (US$mn) / USD/IDR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/INR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/KRW / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/MYR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/PHP / Non-deliverable Forward
05 October 2018	69,143.18	230,421.53	374,258.08	13,388.38	43,589.62
12 October 2018	68,557.67	241,449.33	367,141.94	13,266.39	42,172.89
19 October 2018	69,440.78	239,270.98	381,397.90	13,425.60	42,174.30
26 October 2018	66,894.72	251,360.48	384,257.56	12,920.84	41,392.26
02 November 2018	70,332.05	252,403.33	391,679.51	13,853.87	44,066.20
09 November 2018	73,381.70	245,566.86	408,362.80	13,621.32	43,884.62
16 November 2018	77,033.14	258,324.02	415,772.98	14,059.24	48,927.83
23 November 2018	74,789.30	276,882.13	401,595.55	14,868.60	49,295.87
30 November 2018	75,678.41	253,534.16	428,644.66	15,181.19	49,934.11
07 December 2018	74,896.77	254,242.39	436,941.89	16,374.80	49,633.09
14 December 2018	72,077.66	266,182.91	467,956.72	16,329.81	47,676.35
21 December 2018	63,099.37	244,292.16	395,097.49	13,200.10	38,512.93
28 December 2018	56,887.91	222,060.63	375,857.79	12,855.70	34,447.45
04 January 2019	58,419.36	207,247.96	383,883.05	13,514.06	37,288.70
11 January 2019	59,333.52	229,307.78	386,864.59	14,039.32	38,602.38
18 January 2019	60,596.30	228,236.95	375,588.36	13,611.97	38,247.65
25 January 2019	61,166.73	233,371.56	378,537.66	14,112.58	37,183.20
01 February 2019	63,006.09	232,161.91	405,462.84	14,498.64	38,809.82
08 February 2019	61,999.05	229,457.20	387,616.98	14,511.26	38,696.66
15 February 2019	60,682.71	241,996.88	375,194.53	14,522.33	35,130.91
22 February 2019	60,979.03	241,374.42	377,369.51	16,870.66	36,070.97
01 March 2019	59,679.09	235,795.03	373,356.12	17,573.82	36,386.56
08 March 2019	60,361.54	249,903.72	380,792.32	19,929.18	39,220.21
15 March 2019	61,089.32	258,834.20	409,273.09	19,861.90	41,876.33
22 March 2019	56,118.19	247,559.78	337,120.55	16,561.45	35,912.43
29 March 2019	63,248.64	251,081.53	337,300.12	15,644.90	35,682.17

Foreign Exchange Position Time Series

Foreign Exchange Positions					
			By Product and Residual Maturity		
As At	Outstanding Notional (US$mn) / USD/TWD / Non-deliverable Forward	Outstanding Notional (US$mn) / Others / Non-deliverable Forward	Outstanding Notional (US$mn) / 0 - 3 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 3 - 6 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 6 - 9 Months / Non-deliverable Forward
05 October 2018	347,623.33	44,706.49	969,249.77	183,102.30	91,745.96
12 October 2018	359,616.45	48,602.38	986,519.11	182,992.03	92,315.63
19 October 2018	365,639.84	51,056.90	1,022,644.13	169,456.61	93,900.74
26 October 2018	370,888.35	57,013.77	1,044,958.53	164,716.64	95,279.34
02 November 2018	376,896.85	63,312.39	1,081,048.40	162,058.19	98,367.08
09 November 2018	379,905.86	52,384.44	1,078,740.66	174,736.14	98,440.53
16 November 2018	377,250.29	53,387.78	1,102,796.11	169,275.71	100,002.71
23 November 2018	373,434.67	58,709.53	1,101,775.16	176,466.82	99,456.68
30 November 2018	381,442.24	58,903.21	1,096,900.46	191,792.56	97,761.11
07 December 2018	397,029.08	57,444.06	1,104,863.32	213,566.24	94,822.07
14 December 2018	403,726.62	65,107.48	1,150,414.03	225,058.86	93,906.54
21 December 2018	359,296.74	58,193.36	1,030,968.63	170,764.11	88,690.77
28 December 2018	335,866.62	53,280.59	953,466.51	168,415.07	80,184.76
04 January 2019	349,051.18	50,285.07	970,268.09	160,368.58	81,887.97
11 January 2019	349,420.07	47,916.35	994,517.51	163,846.71	81,008.20
18 January 2019	348,223.10	48,945.06	972,489.81	161,647.72	78,876.59
25 January 2019	344,551.70	48,848.81	978,740.90	162,308.00	75,649.78
01 February 2019	360,175.18	60,999.63	1,037,470.53	168,655.02	71,800.38
08 February 2019	366,812.58	52,243.24	1,026,603.45	162,037.93	69,959.44
15 February 2019	323,388.86	53,965.22	987,396.34	164,466.57	69,354.55
22 February 2019	323,784.50	58,496.80	973,611.93	175,026.54	64,164.84
01 March 2019	306,518.88	69,684.04	955,129.08	180,106.23	60,525.24
08 March 2019	329,339.32	58,004.83	988,433.95	190,690.21	61,153.69
15 March 2019	317,585.58	64,488.62	997,397.87	203,402.74	64,478.01
22 March 2019	288,474.74	157,198.07	1,002,921.97	160,170.98	67,169.14
29 March 2019	298,089.91	161,272.92	1,034,807.94	151,723.50	70,003.69

Foreign Exchange Position Time Series

Foreign Exchange Positions					*Number of Outstanding*
					Total (Asset Class)
As At	Outstanding Notional (US$mn) / 9 - 12 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 1 - 2 Years / Non-deliverable Forward	Outstanding Notional (US$mn) / 2 - 5 Years / Non-deliverable Forward	Outstanding Notional (US$mn) / > 5 Years / Non-deliverable Forward	Number of Outstanding Trades / Total
05 October 2018	63,050.45	16,124.46	7,072.41	730.16	148,013
12 October 2018	57,381.10	16,721.17	7,390.09	454.80	150,099
19 October 2018	55,352.86	16,933.64	7,082.75	479.49	152,025
26 October 2018	51,893.88	16,243.07	7,212.85	464.78	157,088
02 November 2018	50,093.80	16,421.91	6,998.61	454.76	165,193
09 November 2018	50,385.74	16,194.47	6,940.02	454.78	173,522
16 November 2018	48,452.91	16,486.74	7,127.22	454.76	177,462
23 November 2018	44,918.17	15,437.09	7,092.17	523.99	178,704
30 November 2018	44,327.73	15,335.52	7,308.00	451.66	174,455
07 December 2018	43,366.98	16,031.12	7,243.47	494.05	182,369
14 December 2018	43,913.29	17,069.69	6,466.27	495.40	187,373
21 December 2018	44,987.83	14,585.57	6,276.29	460.67	163,647
28 December 2018	45,223.38	13,059.49	6,287.83	460.67	158,923
04 January 2019	44,482.10	14,545.30	6,309.74	460.68	150,136
11 January 2019	46,244.06	14,809.76	6,362.51	460.68	159,725
18 January 2019	49,327.29	14,500.06	6,344.43	460.68	157,767
25 January 2019	50,841.62	15,370.76	6,237.63	460.67	161,821
01 February 2019	54,645.10	15,951.91	5,977.86	460.68	167,002
08 February 2019	54,981.72	14,183.06	5,963.32	470.18	166,084
15 February 2019	57,506.14	15,002.04	6,024.51	470.17	156,515
22 February 2019	57,861.32	14,628.55	5,916.10	470.17	158,504
01 March 2019	57,599.22	14,804.90	6,177.17	492.59	147,461
08 March 2019	59,548.88	15,822.26	6,054.59	506.92	157,913
15 March 2019	61,685.94	16,211.47	6,052.83	526.29	162,982
22 March 2019	56,617.09	16,489.13	6,079.65	531.15	141,298
29 March 2019	60,375.54	17,026.60	6,410.07	540.86	140,539

Foreign Exchange Position Time Series

Foreign Exchange Positions	*Trades*				
	By Product	*By Product and Intention to Clear*		*By Product and Currency*	
As At	Number of Outstanding Trades / Non-deliverable Forward	Number of Outstanding Trades / Intended to Clear / Non-deliverable Forward	Number of Outstanding Trades / Not Intended to Clear / Non-deliverable Forward	Number of Outstanding Trades / USD/CNY / Non-deliverable Forward	Number of Outstanding Trades / USD/IDR / Non-deliverable Forward
05 October 2018	148,013	47,153	100,860	12,449	12,952
12 October 2018	150,099	47,378	102,721	12,411	12,745
19 October 2018	152,025	47,931	104,094	12,310	12,462
26 October 2018	157,088	49,635	107,453	11,921	12,005
02 November 2018	165,193	53,021	112,172	12,204	12,256
09 November 2018	173,522	54,387	119,136	12,558	13,638
16 November 2018	177,462	53,845	123,618	12,016	14,633
23 November 2018	178,704	53,227	125,477	12,102	14,729
30 November 2018	174,455	50,539	123,916	11,731	15,569
07 December 2018	182,369	52,111	130,259	12,117	16,132
14 December 2018	187,373	50,724	136,649	12,205	14,791
21 December 2018	163,647	48,658	114,989	11,091	11,957
28 December 2018	158,923	42,832	116,091	10,657	10,696
04 January 2019	150,136	43,270	106,867	10,765	10,453
11 January 2019	159,725	45,825	113,900	11,162	11,416
18 January 2019	157,767	46,262	111,505	10,708	12,088
25 January 2019	161,821	48,892	112,929	10,737	13,191
01 February 2019	167,002	54,436	112,566	11,016	14,208
08 February 2019	166,084	54,489	111,596	11,222	14,239
15 February 2019	156,515	47,918	108,597	10,378	14,018
22 February 2019	158,504	46,810	111,694	10,884	14,001
01 March 2019	147,461	41,493	105,968	10,799	13,034
08 March 2019	157,913	44,477	113,436	11,624	13,644
15 March 2019	162,982	44,342	118,640	11,175	13,643
22 March 2019	141,298	44,529	96,769	10,221	11,924
29 March 2019	140,539	46,055	94,484	10,531	13,343

Foreign Exchange Position Time Series

Foreign Exchange Positions					
As At	Number of Outstanding Trades / USD/INR / Non-deliverable Forward	Number of Outstanding Trades / USD/KRW / Non-deliverable Forward	Number of Outstanding Trades / USD/MYR / Non-deliverable Forward	Number of Outstanding Trades / USD/PHP / Non-deliverable Forward	Number of Outstanding Trades / USD/TWD / Non-deliverable Forward
05 October 2018	35,926	35,589	2,741	8,296	34,584
12 October 2018	36,181	35,857	2,769	7,843	36,698
19 October 2018	36,144	36,556	2,714	7,766	38,283
26 October 2018	37,911	40,219	2,660	7,893	38,382
02 November 2018	39,398	43,085	2,837	8,793	40,216
09 November 2018	39,804	47,354	2,907	9,395	41,752
16 November 2018	45,053	46,351	3,094	10,162	39,918
23 November 2018	48,496	44,519	3,299	10,536	38,489
30 November 2018	43,264	44,129	3,360	10,771	39,003
07 December 2018	47,059	45,002	3,634	11,072	40,876
14 December 2018	52,710	46,424	3,923	10,601	40,226
21 December 2018	52,933	37,786	2,665	7,909	34,030
28 December 2018	56,836	35,960	2,548	6,865	30,192
04 January 2019	44,447	36,313	2,763	7,437	32,770
11 January 2019	50,748	36,847	2,785	7,808	33,865
18 January 2019	48,501	35,667	2,735	8,382	34,645
25 January 2019	45,981	38,252	2,771	9,162	36,555
01 February 2019	40,656	42,519	2,923	9,867	40,410
08 February 2019	39,514	41,692	2,997	9,497	41,599
15 February 2019	39,515	40,450	3,015	9,558	34,173
22 February 2019	39,279	41,614	3,340	9,387	34,418
01 March 2019	35,146	39,452	4,001	8,871	30,506
08 March 2019	37,536	41,164	4,402	9,931	34,071
15 March 2019	41,430	43,738	4,355	10,741	32,307
22 March 2019	39,672	34,909	3,235	8,265	28,070
29 March 2019	34,671	35,737	3,159	8,618	29,317

Foreign Exchange Position Time Series

Foreign Exchange Positions					
		By Product and Residual Maturity			
As At	Number of Outstanding Trades / Others / Non-deliverable Forward	Number of Outstanding Trades / 0 - 3 Months / Non-deliverable Forward	Number of Outstanding Trades / 3 - 6 Months / Non-deliverable Forward	Number of Outstanding Trades / 6 - 9 Months / Non-deliverable Forward	Number of Outstanding Trades / 9 - 12 Months / Non-deliverable Forward
05 October 2018	5,477	127,524	9,096	5,184	3,622
12 October 2018	5,597	129,062	9,351	5,367	3,661
19 October 2018	5,791	131,871	8,422	5,548	3,556
26 October 2018	6,098	136,622	8,890	5,547	3,416
02 November 2018	6,405	144,824	8,660	5,659	3,397
09 November 2018	6,116	152,828	9,040	5,666	3,391
16 November 2018	6,236	156,975	8,830	5,603	3,438
23 November 2018	6,534	158,058	9,187	5,591	3,268
30 November 2018	6,628	152,192	10,984	5,457	3,275
07 December 2018	6,478	158,270	12,848	5,461	3,222
14 December 2018	6,493	161,252	14,890	5,469	3,189
21 December 2018	5,277	143,455	9,282	5,290	3,223
28 December 2018	5,170	139,434	9,167	4,828	3,149
04 January 2019	5,189	130,902	8,854	4,904	3,117
11 January 2019	5,094	140,281	9,139	4,868	3,143
18 January 2019	5,042	138,201	9,176	4,872	3,184
25 January 2019	5,172	142,228	9,370	4,626	3,280
01 February 2019	5,403	147,177	9,547	4,620	3,298
08 February 2019	5,324	146,843	9,177	4,557	3,241
15 February 2019	5,408	136,902	9,316	4,648	3,314
22 February 2019	5,581	138,266	10,151	4,418	3,333
01 March 2019	5,653	126,652	10,887	4,339	3,192
08 March 2019	5,541	135,102	12,729	4,351	3,273
15 March 2019	5,594	137,518	15,143	4,491	3,312
22 March 2019	5,003	121,599	9,530	4,564	3,093
29 March 2019	5,165	121,115	9,004	4,595	3,238

Foreign Exchange Position Time Series

Foreign Exchange Positions			
As At	Number of Outstanding Trades / 1 - 2 Years / Non-deliverable Forward	Number of Outstanding Trades / 2 - 5 Years / Non-deliverable Forward	Number of Outstanding Trades / > 5 Years / Non-deliverable Forward
05 October 2018	1,645	902	40
12 October 2018	1,711	908	39
19 October 2018	1,716	872	40
26 October 2018	1,689	881	44
02 November 2018	1,718	897	39
09 November 2018	1,671	888	39
16 November 2018	1,683	895	39
23 November 2018	1,676	883	42
30 November 2018	1,626	885	37
07 December 2018	1,651	879	39
14 December 2018	1,694	840	39
21 December 2018	1,537	823	38
28 December 2018	1,476	832	38
04 January 2019	1,509	813	38
11 January 2019	1,439	817	38
18 January 2019	1,487	810	38
25 January 2019	1,476	804	38
01 February 2019	1,525	798	38
08 February 2019	1,433	795	39
15 February 2019	1,492	805	39
22 February 2019	1,513	785	39
01 March 2019	1,528	815	49
08 March 2019	1,587	816	56
15 March 2019	1,643	815	60
22 March 2019	1,649	803	61
29 March 2019	1,693	832	63

Foreign Exchange Position Time Series

Foreign Exchange Positions	*Outstanding Notional (US$mn)*				
	Asset Class Total	*By Product*	*By Product and Intention to Clear*		*By Product and Currency*
As At	Outstanding Notional (US$mn) / Total	Outstanding Notional (US$mn) / Non-deliverable Forward	Outstanding Notional (US$mn) / Intended to Clear / Non-deliverable Forward	Outstanding Notional (US$mn) / Not Intended to Clear / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/CNY / Non-deliverable Forward
04 April 2019	1,359,862.98	1,359,862.98	363,360.50	996,502.48	179,569.69
12 April 2019	1,420,456.66	1,420,456.66	362,933.82	1,057,522.84	180,711.30
18 April 2019	1,383,868.91	1,383,868.91	344,397.75	1,039,471.16	166,381.59
26 April 2019	1,303,017.71	1,303,017.71	340,268.32	962,749.39	170,145.64
03 May 2019	1,258,656.54	1,258,656.54	316,704.60	941,951.94	164,891.69
10 May 2019	1,293,367.90	1,293,367.90	343,278.31	950,089.59	170,768.02
17 May 2019	1,338,085.78	1,338,085.78	350,649.21	987,436.57	179,854.90
24 May 2019	1,424,267.61	1,424,267.61	380,238.09	1,044,029.52	183,309.16
31 May 2019	1,475,037.29	1,475,037.29	393,669.75	1,081,367.54	189,302.83
06 June 2019	1,535,505.52	1,535,505.52	403,181.02	1,132,324.50	201,550.10
14 June 2019	1,540,925.62	1,540,925.62	407,057.61	1,133,868.01	202,231.31
21 June 2019	1,411,738.77	1,411,738.77	380,140.87	1,031,597.89	199,538.48
28 June 2019	1,382,536.93	1,382,536.93	369,140.24	1,013,396.69	196,374.03
05 July 2019	1,384,912.12	1,384,912.12	363,689.50	1,021,222.62	192,388.24
12 July 2019	1,418,503.44	1,418,503.44	379,636.38	1,038,867.06	194,247.61
19 July 2019	1,388,624.71	1,388,624.71	368,592.69	1,020,032.02	186,479.08
26 July 2019	1,357,781.02	1,357,781.02	361,844.51	995,936.51	171,428.74
02 August 2019	1,347,428.58	1,347,428.58	361,334.73	986,093.84	174,057.07
09 August 2019	1,447,301.39	1,447,301.39	392,192.03	1,055,109.37	185,265.13
16 August 2019	1,437,526.92	1,437,526.92	381,737.75	1,055,789.17	186,084.39
23 August 2019	1,424,646.46	1,424,646.46	367,091.93	1,057,554.53	176,443.92
30 August 2019	1,478,085.08	1,478,085.08	373,430.15	1,104,654.92	185,295.87
06 September 2019	1,557,870.20	1,557,870.20	403,576.67	1,154,293.52	195,967.42
13 September 2019	1,548,983.75	1,548,983.75	404,055.28	1,144,928.46	198,072.50
20 September 2019	1,407,650.52	1,407,650.52	383,239.32	1,024,411.20	193,728.97
27 September 2019	1,419,824.23	1,419,824.23	387,296.36	1,032,527.88	198,273.55

Foreign Exchange Position Time Series

Foreign Exchange Positions					
	y				
As At	Outstanding Notional (US$mn) / USD/IDR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/INR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/KRW / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/MYR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/PHP / Non-deliverable Forward
04 April 2019	65,753.79	253,777.59	348,056.61	15,905.22	37,025.18
12 April 2019	63,110.90	266,524.56	349,261.14	18,244.66	38,621.61
18 April 2019	61,527.28	260,644.97	351,704.60	18,265.15	37,073.77
26 April 2019	60,648.24	258,668.74	365,742.45	17,815.94	36,990.68
03 May 2019	58,365.16	225,952.15	380,821.43	18,293.04	35,960.40
10 May 2019	60,309.04	235,861.52	417,323.79	18,026.20	34,811.51
17 May 2019	64,550.22	246,288.49	414,525.29	17,660.88	36,441.52
24 May 2019	68,465.95	261,510.72	429,327.09	18,158.12	37,045.60
31 May 2019	68,629.82	267,884.74	444,830.94	18,094.11	36,736.05
06 June 2019	70,853.12	264,947.11	474,169.14	19,770.29	38,001.94
14 June 2019	70,803.16	271,664.31	469,380.53	20,838.60	37,805.89
21 June 2019	63,636.80	242,635.36	400,470.77	14,799.12	31,629.00
28 June 2019	59,981.85	241,696.19	384,759.84	14,608.08	29,202.80
05 July 2019	63,085.15	240,730.25	401,148.68	15,154.81	32,216.22
12 July 2019	64,949.59	254,333.85	412,991.20	15,042.36	32,148.40
19 July 2019	63,846.78	255,552.32	398,392.58	14,401.00	32,285.23
26 July 2019	63,433.89	261,754.29	395,226.20	15,097.68	30,859.56
02 August 2019	68,887.12	242,167.76	394,561.88	14,880.56	31,717.25
09 August 2019	73,137.21	269,229.29	428,954.09	15,607.79	33,931.40
16 August 2019	71,379.81	262,131.97	406,284.79	17,261.12	37,522.43
23 August 2019	69,246.88	258,054.29	413,546.92	16,192.39	34,841.72
30 August 2019	65,543.85	271,601.86	441,311.62	15,670.65	33,959.68
06 September 2019	67,822.60	285,735.20	480,624.01	16,980.93	32,741.34
13 September 2019	66,215.33	274,021.74	481,566.88	17,809.50	32,031.45
20 September 2019	60,081.30	261,314.04	397,349.86	14,191.57	24,418.10
27 September 2019	59,043.06	275,463.82	393,929.51	14,312.76	26,662.27

Foreign Exchange Position Time Series

Foreign Exchange Positions					
			By Product and Residual Maturity		
As At	Outstanding Notional (US$mn) / USD/TWD / Non-deliverable Forward	Outstanding Notional (US$mn) / Others / Non-deliverable Forward	Outstanding Notional (US$mn) / 0 - 3 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 3 - 6 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 6 - 9 Months / Non-deliverable Forward
04 April 2019	310,990.59	148,784.31	1,050,984.99	157,266.89	66,716.92
12 April 2019	297,899.57	206,082.94	1,123,025.64	146,779.32	68,201.94
18 April 2019	287,106.17	201,165.39	1,091,336.20	144,902.35	69,862.30
26 April 2019	280,670.70	112,335.32	1,015,010.93	133,332.63	74,125.94
03 May 2019	267,164.92	107,207.75	969,144.29	132,345.18	81,367.04
10 May 2019	299,640.95	56,626.86	986,058.10	139,801.56	87,041.27
17 May 2019	323,109.29	55,655.19	1,021,327.51	144,941.17	89,044.23
24 May 2019	364,796.53	61,654.44	1,098,541.54	149,664.19	94,591.29
31 May 2019	382,623.15	66,935.64	1,123,624.39	170,088.84	96,382.20
06 June 2019	405,545.44	60,668.38	1,167,891.11	182,704.33	98,624.02
14 June 2019	406,255.42	61,946.39	1,148,113.61	209,794.61	95,122.07
21 June 2019	401,863.25	57,165.99	1,068,097.79	168,052.64	88,247.69
28 June 2019	390,077.33	65,836.81	1,036,377.11	168,962.54	92,299.90
05 July 2019	382,506.95	57,681.82	1,035,486.13	173,148.31	93,662.81
12 July 2019	385,152.45	59,637.99	1,067,363.43	174,587.18	93,538.02
19 July 2019	381,967.25	55,700.46	1,038,590.94	178,750.37	89,855.07
26 July 2019	359,667.12	60,313.55	1,004,587.53	181,687.14	87,676.10
02 August 2019	368,909.75	52,247.18	987,013.84	190,770.96	85,922.85
09 August 2019	389,588.49	51,588.01	1,075,186.65	200,731.76	87,124.28
16 August 2019	399,306.47	57,555.93	1,056,392.12	205,228.98	86,014.58
23 August 2019	396,234.35	60,085.99	1,056,856.17	197,133.17	88,615.23
30 August 2019	404,647.78	60,053.76	1,092,875.48	215,052.95	89,106.14
06 September 2019	421,093.96	56,904.74	1,144,815.17	238,428.88	88,827.75
13 September 2019	422,531.19	56,735.16	1,127,328.59	248,592.17	89,607.62
20 September 2019	398,303.19	58,263.49	1,053,631.08	182,318.42	88,063.12
27 September 2019	394,202.01	57,937.26	1,063,976.15	187,361.79	85,723.15

Foreign Exchange Position Time Series

Foreign Exchange Positions					*Number of Outstanding*
					Total (Asset Class)
As At	Outstanding Notional (US$mn) / 9 - 12 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 1 - 2 Years / Non-deliverable Forward	Outstanding Notional (US$mn) / 2 - 5 Years / Non-deliverable Forward	Outstanding Notional (US$mn) / > 5 Years / Non-deliverable Forward	Number of Outstanding Trades / Total
04 April 2019	64,290.49	13,846.17	6,212.67	544.87	149,294
12 April 2019	60,454.57	15,099.92	6,331.27	564.00	147,544
18 April 2019	57,171.02	13,773.32	6,276.91	546.79	144,954
26 April 2019	55,563.09	18,179.38	6,267.07	538.68	142,516
03 May 2019	53,114.93	15,657.43	6,488.98	538.68	138,750
10 May 2019	56,492.31	17,200.92	6,224.46	549.28	148,782
17 May 2019	59,118.07	16,897.08	6,187.46	570.25	159,219
24 May 2019	58,076.80	16,607.26	6,138.78	647.75	174,530
31 May 2019	61,646.01	16,167.33	6,506.61	621.92	182,044
06 June 2019	61,293.95	17,974.37	6,424.72	593.02	191,478
14 June 2019	63,926.55	16,943.82	6,431.94	593.01	186,950
21 June 2019	62,182.23	18,098.25	6,462.62	597.53	164,022
28 June 2019	59,541.51	18,196.49	6,543.84	615.53	147,928
05 July 2019	58,785.60	16,642.33	6,596.19	590.75	154,838
12 July 2019	59,356.17	16,442.35	6,602.95	613.34	154,288
19 July 2019	57,519.64	16,861.98	6,407.05	639.67	154,277
26 July 2019	58,905.86	17,763.18	6,501.54	659.66	144,418
02 August 2019	59,049.78	17,550.56	6,465.62	654.97	148,718
09 August 2019	59,936.21	16,857.54	6,797.55	667.40	162,216
16 August 2019	58,939.55	23,291.58	6,986.84	673.27	163,415
23 August 2019	56,249.14	18,065.93	7,029.68	697.13	162,941
30 August 2019	54,451.50	18,607.57	7,294.31	697.13	168,446
06 September 2019	58,962.78	18,979.07	7,165.71	690.85	173,804
13 September 2019	59,037.15	16,750.65	6,945.77	721.79	175,213
20 September 2019	57,407.41	18,522.96	6,988.26	719.27	151,281
27 September 2019	57,930.93	17,142.32	6,973.81	716.10	152,644

Foreign Exchange Position Time Series

Foreign Exchange Positions	*Trades*				
	By Product	*By Product and Intention to Clear*		*By Product and Currency*	
As At	Number of Outstanding Trades / Non-deliverable Forward	Number of Outstanding Trades / Intended to Clear / Non-deliverable Forward	Number of Outstanding Trades / Not Intended to Clear / Non-deliverable Forward	Number of Outstanding Trades / USD/CNY / Non-deliverable Forward	Number of Outstanding Trades / USD/IDR / Non-deliverable Forward
04 April 2019	149,294	49,240	100,054	10,610	13,813
12 April 2019	147,544	45,712	101,832	10,761	13,120
18 April 2019	144,954	44,263	100,691	10,168	13,217
26 April 2019	142,516	41,674	100,842	10,309	12,227
03 May 2019	138,750	40,266	98,484	10,211	11,523
10 May 2019	148,782	44,222	104,560	10,854	11,950
17 May 2019	159,219	48,167	111,052	11,521	13,180
24 May 2019	174,530	53,875	120,656	11,661	13,924
31 May 2019	182,044	57,295	124,750	11,891	15,011
06 June 2019	191,478	60,017	131,461	12,477	15,781
14 June 2019	186,950	56,221	130,729	12,471	14,577
21 June 2019	164,022	54,579	109,444	11,766	13,430
28 June 2019	147,928	47,043	100,885	11,372	12,078
05 July 2019	154,838	48,513	106,325	11,238	13,444
12 July 2019	154,288	47,306	106,982	11,077	13,042
19 July 2019	154,277	47,232	107,045	10,985	13,471
26 July 2019	144,418	42,211	102,207	9,987	12,799
02 August 2019	148,718	43,333	105,385	10,166	13,914
09 August 2019	162,216	47,497	114,719	10,874	15,012
16 August 2019	163,415	47,410	116,005	11,000	14,895
23 August 2019	162,941	46,183	116,758	10,643	14,209
30 August 2019	168,446	47,120	121,327	11,324	13,996
06 September 2019	173,804	48,220	125,584	11,860	13,785
13 September 2019	175,213	46,072	129,141	12,300	13,547
20 September 2019	151,281	43,250	108,031	11,710	11,790
27 September 2019	152,644	43,238	109,406	12,268	11,559

Foreign Exchange Position Time Series

Foreign Exchange Positions					
As At	Number of Outstanding Trades / USD/INR / Non-deliverable Forward	Number of Outstanding Trades / USD/KRW / Non-deliverable Forward	Number of Outstanding Trades / USD/MYR / Non-deliverable Forward	Number of Outstanding Trades / USD/PHP / Non-deliverable Forward	Number of Outstanding Trades / USD/TWD / Non-deliverable Forward
04 April 2019	36,539	38,784	3,292	9,421	31,521
12 April 2019	38,097	38,087	3,635	9,955	28,585
18 April 2019	36,668	37,592	3,856	9,420	28,833
26 April 2019	33,008	40,085	3,662	9,070	28,972
03 May 2019	29,854	41,426	3,746	8,760	28,111
10 May 2019	30,564	45,910	3,825	8,413	32,153
17 May 2019	31,830	48,302	3,881	8,332	36,942
24 May 2019	34,874	51,283	4,147	9,161	44,062
31 May 2019	35,440	53,690	4,330	8,963	47,066
06 June 2019	36,506	57,294	4,638	9,192	49,967
14 June 2019	36,455	54,624	4,905	9,315	49,154
21 June 2019	32,386	44,036	3,111	7,167	47,148
28 June 2019	28,435	39,435	3,100	6,494	41,856
05 July 2019	29,957	41,530	3,338	7,010	43,103
12 July 2019	29,675	41,534	3,388	7,062	43,340
19 July 2019	30,148	41,823	3,367	7,193	42,162
26 July 2019	29,431	39,541	3,474	6,890	37,225
02 August 2019	30,030	41,021	3,297	7,282	37,849
09 August 2019	34,835	43,272	3,437	8,155	41,283
16 August 2019	33,907	42,587	3,664	8,522	43,221
23 August 2019	35,226	42,330	3,284	8,117	43,383
30 August 2019	36,773	44,378	3,303	8,086	44,671
06 September 2019	38,439	47,166	3,523	8,092	44,884
13 September 2019	38,758	47,822	4,074	8,148	44,404
20 September 2019	35,918	38,235	2,732	5,863	38,971
27 September 2019	37,031	38,530	2,866	6,277	38,679

Foreign Exchange Position Time Series

Foreign Exchange Positions					
		By Product and Residual Maturity			
As At	Number of Outstanding Trades / Others / Non-deliverable Forward	Number of Outstanding Trades / 0 - 3 Months / Non-deliverable Forward	Number of Outstanding Trades / 3 - 6 Months / Non-deliverable Forward	Number of Outstanding Trades / 6 - 9 Months / Non-deliverable Forward	Number of Outstanding Trades / 9 - 12 Months / Non-deliverable Forward
04 April 2019	5,315	129,660	9,278	4,539	3,460
12 April 2019	5,305	128,122	9,063	4,603	3,299
18 April 2019	5,201	126,005	8,747	4,602	3,209
26 April 2019	5,184	123,746	8,210	4,786	3,134
03 May 2019	5,120	119,848	8,398	4,912	3,120
10 May 2019	5,114	128,984	8,916	5,023	3,270
17 May 2019	5,232	138,445	9,509	5,112	3,526
24 May 2019	5,419	153,044	10,010	5,378	3,509
31 May 2019	5,654	159,294	11,348	5,158	3,743
06 June 2019	5,623	167,362	12,654	5,204	3,675
14 June 2019	5,449	159,822	15,429	5,137	3,976
21 June 2019	4,979	141,985	10,665	4,849	3,884
28 June 2019	5,158	126,125	10,353	4,943	3,818
05 July 2019	5,218	132,906	10,505	5,108	3,792
12 July 2019	5,170	132,071	10,681	5,121	3,894
19 July 2019	5,128	132,313	10,501	5,151	3,748
26 July 2019	5,071	122,410	10,534	5,092	3,737
02 August 2019	5,159	126,517	10,774	5,157	3,648
09 August 2019	5,348	139,656	11,035	5,253	3,599
16 August 2019	5,619	140,685	11,097	5,323	3,575
23 August 2019	5,749	140,876	10,458	5,448	3,439
30 August 2019	5,915	145,378	11,399	5,579	3,301
06 September 2019	6,056	149,048	12,846	5,525	3,569
13 September 2019	6,161	148,204	14,993	5,659	3,565
20 September 2019	6,062	129,525	9,793	5,622	3,470
27 September 2019	5,434	130,784	9,964	5,534	3,511

Foreign Exchange Position Time Series

Foreign Exchange Positions			
As At	Number of Outstanding Trades / 1 - 2 Years / Non-deliverable Forward	Number of Outstanding Trades / 2 - 5 Years / Non-deliverable Forward	Number of Outstanding Trades / > 5 Years / Non-deliverable Forward
04 April 2019	1,499	793	65
12 April 2019	1,582	804	72
18 April 2019	1,528	800	64
26 April 2019	1,794	786	61
03 May 2019	1,623	788	61
10 May 2019	1,745	782	63
17 May 2019	1,770	783	74
24 May 2019	1,734	777	79
31 May 2019	1,634	789	79
06 June 2019	1,721	788	76
14 June 2019	1,703	809	76
21 June 2019	1,767	798	76
28 June 2019	1,785	824	80
05 July 2019	1,661	790	76
12 July 2019	1,658	784	80
19 July 2019	1,707	777	80
26 July 2019	1,782	781	82
02 August 2019	1,754	785	83
09 August 2019	1,790	798	85
16 August 2019	1,853	797	85
23 August 2019	1,812	804	104
30 August 2019	1,870	815	104
06 September 2019	1,915	799	102
13 September 2019	1,856	833	104
20 September 2019	1,944	823	104
27 September 2019	1,918	829	104

Foreign Exchange Position Time Series

Foreign Exchange Positions	*Outstanding Notional (US$mn)*				
	Asset Class Total	*By Product*	*By Product and Intention to Clear*		*By Product and Currency*
As At	Outstanding Notional (US$mn) / Total	Outstanding Notional (US$mn) / Non-deliverable Forward	Outstanding Notional (US$mn) / Intended to Clear / Non-deliverable Forward	Outstanding Notional (US$mn) / Not Intended to Clear / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/CNY / Non-deliverable Forward
04 October 2019	1,367,778.24	1,367,778.24	370,483.55	997,294.69	196,086.72
11 October 2019	1,350,830.21	1,350,830.21	367,979.33	982,850.88	185,588.97
18 October 2019	1,359,290.08	1,359,290.08	372,242.21	987,047.86	183,660.62
25 October 2019	1,357,041.14	1,357,041.14	363,891.99	993,149.15	174,701.77
01 November 2019	1,431,401.19	1,431,401.19	394,433.56	1,036,967.63	178,672.76
08 November 2019	1,461,376.14	1,461,376.14	405,054.47	1,056,321.66	174,886.32
15 November 2019	1,488,439.64	1,488,439.64	409,964.76	1,078,474.87	169,711.47
22 November 2019	1,508,228.02	1,508,228.02	411,870.69	1,096,357.33	166,101.91
29 November 2019	1,544,762.56	1,544,762.56	417,184.50	1,127,578.06	167,563.58
06 December 2019	1,575,789.87	1,575,789.87	418,365.95	1,157,423.93	168,400.62
13 December 2019	1,592,156.64	1,592,156.64	415,980.97	1,176,175.68	157,559.10
20 December 2019	1,404,511.26	1,404,511.26	364,067.50	1,040,443.77	144,015.73
27 December 2019	1,318,022.13	1,318,022.13	327,113.82	990,908.31	136,694.52
03 January 2020	1,231,728.81	1,231,728.81	295,069.38	936,659.42	133,170.95
10 January 2020	1,343,182.06	1,343,182.06	336,802.25	1,006,379.81	149,299.39
17 January 2020	1,322,523.88	1,322,523.88	334,078.98	988,444.90	143,501.62
24 January 2020	1,368,794.50	1,368,794.50	353,182.62	1,015,611.88	149,992.32
31 January 2020	1,357,057.18	1,357,057.18	350,610.17	1,006,447.01	145,334.08
07 February 2020	1,411,030.19	1,411,030.19	365,524.09	1,045,506.10	145,908.16
14 February 2020	1,381,410.99	1,381,410.99	355,815.68	1,025,595.31	136,058.44
21 February 2020	1,427,484.24	1,427,484.24	370,850.16	1,056,634.09	136,690.73
28 February 2020	1,449,186.84	1,449,186.84	376,597.57	1,072,589.27	135,643.11
06 March 2020	1,532,939.83	1,532,939.83	395,752.18	1,137,187.65	136,164.31
13 March 2020	1,600,423.35	1,600,423.35	418,248.31	1,182,175.05	136,474.70
20 March 2020	1,526,625.57	1,526,625.57	431,590.77	1,095,034.80	145,151.37
27 March 2020	1,511,891.16	1,511,891.16	415,115.01	1,096,776.15	146,635.06

Foreign Exchange Position Time Series

Foreign Exchange Positions					
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As At	Outstanding Notional (US$mn) / USD/IDR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/INR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/KRW / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/MYR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/PHP / Non-deliverable Forward
04 October 2019	57,940.54	253,271.10	394,046.44	14,273.88	27,099.33
11 October 2019	57,249.33	245,375.61	379,081.94	14,366.59	28,327.03
18 October 2019	57,118.51	238,717.65	384,319.28	15,025.80	28,106.09
25 October 2019	58,036.22	228,379.84	379,973.92	15,509.31	31,869.50
01 November 2019	56,810.36	234,382.89	399,707.48	15,585.87	32,404.86
08 November 2019	56,847.30	238,681.32	419,827.72	15,375.97	31,904.55
15 November 2019	58,390.29	248,349.85	437,655.37	16,145.86	33,554.28
22 November 2019	56,013.87	261,546.56	439,903.70	15,924.27	33,798.03
29 November 2019	51,309.36	256,293.91	478,669.96	16,601.40	33,167.31
06 December 2019	55,532.02	255,891.57	504,901.42	18,789.72	33,347.19
13 December 2019	56,618.43	259,359.85	517,578.86	18,140.49	32,514.99
20 December 2019	51,098.97	224,693.15	428,767.88	13,489.21	24,826.85
27 December 2019	45,576.07	212,837.43	392,001.20	13,561.04	20,573.27
03 January 2020	46,673.39	198,655.28	384,037.55	13,990.97	21,837.47
10 January 2020	54,774.53	210,175.80	397,134.11	17,531.97	27,993.40
17 January 2020	56,469.15	208,502.41	385,733.72	17,684.27	27,435.84
24 January 2020	58,310.95	213,004.94	395,431.61	15,930.32	26,269.16
31 January 2020	61,782.12	229,142.13	392,050.27	16,929.41	28,371.95
07 February 2020	69,565.11	236,174.37	420,951.73	18,041.85	26,918.23
14 February 2020	68,056.22	234,750.29	415,889.01	15,939.68	26,225.21
21 February 2020	76,332.51	242,977.68	429,205.82	15,522.41	24,870.81
28 February 2020	82,157.84	235,331.08	435,199.42	16,653.65	26,399.07
06 March 2020	92,784.86	259,383.04	467,196.43	19,133.62	27,382.07
13 March 2020	93,635.95	264,912.88	498,582.94	20,342.61	32,281.05
20 March 2020	87,285.96	266,988.22	439,782.07	16,715.15	30,031.10
27 March 2020	81,860.95	270,535.16	428,187.62	17,235.77	30,149.86

Foreign Exchange Position Time Series

Foreign Exchange Positions					
			By Product and Residual Maturity		
As At	Outstanding Notional (US$mn) / USD/TWD / Non-deliverable Forward	Outstanding Notional (US$mn) / Others / Non-deliverable Forward	Outstanding Notional (US$mn) / 0 - 3 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 3 - 6 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 6 - 9 Months / Non-deliverable Forward
04 October 2019	375,286.43	49,773.80	1,007,673.72	194,563.16	83,637.74
11 October 2019	394,100.71	46,740.03	985,801.45	194,667.60	84,419.39
18 October 2019	402,461.99	49,880.14	1,009,625.26	178,447.40	82,945.46
25 October 2019	418,142.44	50,428.14	1,008,177.24	176,098.84	81,923.47
01 November 2019	453,262.25	60,574.70	1,080,987.74	177,127.38	83,078.41
08 November 2019	467,270.35	56,582.61	1,111,878.81	177,181.82	84,461.37
15 November 2019	471,731.12	52,901.41	1,143,057.60	176,130.25	81,494.01
22 November 2019	478,215.65	56,724.02	1,162,075.69	181,508.47	78,134.47
29 November 2019	478,534.04	62,623.00	1,196,988.62	185,119.05	76,725.65
06 December 2019	485,077.15	53,850.18	1,206,362.60	205,922.64	80,012.25
13 December 2019	496,844.61	53,540.32	1,206,810.73	222,415.40	81,196.53
20 December 2019	471,721.16	45,898.31	1,088,460.45	156,352.32	76,754.79
27 December 2019	453,372.89	43,405.72	1,013,908.76	148,597.02	76,462.19
03 January 2020	395,399.49	37,963.71	934,891.77	146,316.36	73,494.35
10 January 2020	439,911.19	46,361.67	1,027,648.67	152,691.18	82,859.38
17 January 2020	432,031.79	51,165.08	1,006,188.79	158,543.43	78,091.25
24 January 2020	452,611.09	57,244.09	1,049,847.11	159,789.00	80,707.25
31 January 2020	426,418.83	57,028.38	1,036,919.36	162,097.12	80,992.13
07 February 2020	434,007.76	59,462.98	1,086,571.86	165,640.32	77,327.65
14 February 2020	428,277.83	56,214.32	1,054,999.42	166,845.82	77,135.87
21 February 2020	438,655.31	63,228.97	1,093,996.66	171,761.62	78,704.11
28 February 2020	452,352.63	65,450.04	1,098,888.33	180,764.00	80,382.75
06 March 2020	466,088.46	64,807.05	1,155,140.79	203,286.68	80,630.54
13 March 2020	489,914.70	64,278.53	1,185,944.95	236,075.86	80,869.51
20 March 2020	477,047.18	63,624.51	1,159,532.96	182,555.69	84,940.71
27 March 2020	478,386.85	58,899.89	1,144,382.92	181,127.33	84,650.46

Foreign Exchange Position Time Series

Foreign Exchange Positions					*Number of Outstanding*
					Total (Asset Class)
As At	Outstanding Notional (US$mn) / 9 - 12 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 1 - 2 Years / Non-deliverable Forward	Outstanding Notional (US$mn) / 2 - 5 Years / Non-deliverable Forward	Outstanding Notional (US$mn) / > 5 Years / Non-deliverable Forward	Number of Outstanding Trades / Total
04 October 2019	56,462.57	17,767.65	6,957.39	716.02	146,728
11 October 2019	57,755.35	20,534.19	6,941.14	711.09	147,823
18 October 2019	60,031.43	20,395.80	7,146.33	698.39	146,354
25 October 2019	63,113.02	19,774.15	7,255.76	698.67	147,477
01 November 2019	64,076.34	17,997.93	7,428.17	705.21	155,555
08 November 2019	61,351.96	18,094.21	7,713.66	694.31	161,659
15 November 2019	61,372.07	18,112.11	7,579.37	694.22	166,304
22 November 2019	59,993.57	18,295.20	7,519.40	701.22	167,823
29 November 2019	59,752.03	18,124.41	7,359.94	692.87	165,709
06 December 2019	57,008.19	18,288.14	7,513.83	682.23	170,405
13 December 2019	56,378.36	18,490.49	6,171.05	694.08	181,250
20 December 2019	60,069.15	16,156.39	5,862.36	855.80	158,161
27 December 2019	56,610.20	15,770.48	5,836.04	837.44	145,799
03 January 2020	55,129.49	15,357.25	5,695.71	843.88	141,741
10 January 2020	55,679.21	17,749.96	5,890.78	662.87	162,560
17 January 2020	56,335.03	16,822.47	5,869.56	673.35	165,517
24 January 2020	54,588.13	17,272.46	5,917.34	673.21	171,902
31 January 2020	54,190.20	16,377.09	5,835.72	645.56	180,450
07 February 2020	56,173.48	18,678.07	6,002.33	636.49	201,718
14 February 2020	58,083.82	17,575.80	6,039.02	731.25	196,783
21 February 2020	57,788.01	18,497.53	6,077.86	658.46	202,461
28 February 2020	64,875.95	17,535.45	6,101.31	639.06	208,516
06 March 2020	68,930.24	18,168.49	6,137.38	645.72	228,204
13 March 2020	72,104.91	18,589.28	6,194.51	644.34	241,628
20 March 2020	73,643.69	19,292.11	6,016.75	643.66	232,345
27 March 2020	77,316.98	17,667.25	6,116.02	630.20	225,537

Foreign Exchange Position Time Series

Foreign Exchange Positions	*Trades*				
	By Product	*By Product and Intention to Clear*		*By Product and Currency*	
As At	Number of Outstanding Trades / Non-deliverable Forward	Number of Outstanding Trades / Intended to Clear / Non-deliverable Forward	Number of Outstanding Trades / Not Intended to Clear / Non-deliverable Forward	Number of Outstanding Trades / USD/CNY / Non-deliverable Forward	Number of Outstanding Trades / USD/IDR / Non-deliverable Forward
04 October 2019	146,728	41,015	105,713	12,239	11,142
11 October 2019	147,823	40,615	107,208	11,375	11,302
18 October 2019	146,354	39,862	106,492	11,097	11,200
25 October 2019	147,477	39,087	108,390	10,878	11,879
01 November 2019	155,555	42,642	112,913	11,063	11,895
08 November 2019	161,659	44,523	117,136	10,925	12,025
15 November 2019	166,304	45,187	121,117	10,571	12,264
22 November 2019	167,823	45,141	122,682	10,432	12,152
29 November 2019	165,709	42,814	122,895	10,233	10,892
06 December 2019	170,405	41,866	128,539	10,026	11,655
13 December 2019	181,250	42,360	138,890	9,688	12,735
20 December 2019	158,161	40,383	117,778	8,493	11,246
27 December 2019	145,799	34,753	111,046	8,238	10,289
03 January 2020	141,741	33,077	108,664	8,150	10,762
10 January 2020	162,560	37,892	124,668	8,516	13,390
17 January 2020	165,517	39,571	125,946	8,465	14,162
24 January 2020	171,902	42,262	129,640	8,881	15,141
31 January 2020	180,450	45,175	135,275	8,592	16,937
07 February 2020	201,718	50,674	151,044	8,934	19,300
14 February 2020	196,783	49,005	147,778	8,499	18,278
21 February 2020	202,461	50,209	152,252	8,380	18,776
28 February 2020	208,516	50,424	158,092	8,487	20,656
06 March 2020	228,204	55,575	172,629	8,392	23,128
13 March 2020	241,628	59,530	182,099	8,526	24,530
20 March 2020	232,345	64,270	168,075	8,499	23,151
27 March 2020	225,537	59,972	165,565	8,552	21,681

Foreign Exchange Position Time Series

Foreign Exchange Positions					
As At	Number of Outstanding Trades / USD/INR / Non-deliverable Forward	Number of Outstanding Trades / USD/KRW / Non-deliverable Forward	Number of Outstanding Trades / USD/MYR / Non-deliverable Forward	Number of Outstanding Trades / USD/PHP / Non-deliverable Forward	Number of Outstanding Trades / USD/TWD / Non-deliverable Forward
04 October 2019	34,000	38,437	2,921	6,534	35,869
11 October 2019	33,401	38,342	3,043	6,622	38,193
18 October 2019	31,914	39,436	3,309	6,443	37,332
25 October 2019	30,341	39,832	3,402	7,382	38,230
01 November 2019	30,171	43,299	3,485	8,055	41,850
08 November 2019	32,468	45,020	3,435	8,282	43,772
15 November 2019	33,316	47,731	3,519	8,863	44,153
22 November 2019	34,609	49,066	3,417	9,164	42,848
29 November 2019	34,345	48,919	3,562	8,857	42,551
06 December 2019	35,066	53,165	3,987	9,183	40,926
13 December 2019	37,076	58,065	4,122	9,001	43,980
20 December 2019	33,180	49,795	2,761	6,397	41,154
27 December 2019	30,975	44,619	2,768	5,178	38,721
03 January 2020	28,213	44,807	2,955	5,520	36,414
10 January 2020	33,649	50,065	3,600	6,969	40,960
17 January 2020	34,977	50,986	3,587	7,605	39,986
24 January 2020	35,068	54,047	3,438	8,002	41,618
31 January 2020	36,021	59,540	3,668	8,636	41,134
07 February 2020	39,821	69,406	3,927	8,506	45,713
14 February 2020	37,672	69,030	3,431	8,167	45,773
21 February 2020	38,329	71,653	3,403	7,797	47,920
28 February 2020	36,366	73,264	3,720	8,029	51,482
06 March 2020	44,790	77,534	4,217	8,585	54,657
13 March 2020	48,183	82,036	4,529	9,380	57,168
20 March 2020	49,566	77,121	3,548	8,945	55,256
27 March 2020	50,852	72,536	3,844	8,849	53,055

Foreign Exchange Position Time Series

Foreign Exchange Positions					
		By Product and Residual Maturity			
As At	Number of Outstanding Trades / Others / Non-deliverable Forward	Number of Outstanding Trades / 0 - 3 Months / Non-deliverable Forward	Number of Outstanding Trades / 3 - 6 Months / Non-deliverable Forward	Number of Outstanding Trades / 6 - 9 Months / Non-deliverable Forward	Number of Outstanding Trades / 9 - 12 Months / Non-deliverable Forward
04 October 2019	5,586	124,596	10,496	5,401	3,395
11 October 2019	5,545	125,465	10,555	5,453	3,463
18 October 2019	5,623	124,505	10,089	5,258	3,602
25 October 2019	5,533	125,412	10,212	5,178	3,796
01 November 2019	5,737	133,506	10,214	5,100	3,890
08 November 2019	5,733	139,449	10,359	5,089	3,923
15 November 2019	5,888	144,434	10,071	4,982	3,977
22 November 2019	6,136	145,338	10,916	4,860	3,902
29 November 2019	6,350	142,786	11,594	4,670	3,877
06 December 2019	6,397	145,862	13,016	5,045	3,710
13 December 2019	6,583	154,390	15,155	5,126	3,807
20 December 2019	5,135	136,863	9,817	4,854	3,981
27 December 2019	5,011	125,091	9,532	4,779	3,826
03 January 2020	4,921	121,751	9,243	4,596	3,639
10 January 2020	5,412	141,737	9,582	4,901	3,720
17 January 2020	5,749	144,539	9,569	4,939	3,836
24 January 2020	5,707	150,988	9,446	5,216	3,672
31 January 2020	5,922	159,815	9,297	5,181	3,625
07 February 2020	6,111	180,644	9,455	5,320	3,600
14 February 2020	5,933	175,617	9,597	5,213	3,694
21 February 2020	6,203	180,245	10,374	5,363	3,737
28 February 2020	6,512	185,109	11,315	5,480	3,984
06 March 2020	6,901	202,522	13,419	5,396	4,182
13 March 2020	7,276	213,164	15,892	5,569	4,258
20 March 2020	6,259	209,077	10,426	5,698	4,359
27 March 2020	6,168	202,079	10,462	5,750	4,576

Foreign Exchange Position Time Series

Foreign Exchange Positions			
As At	Number of Outstanding Trades / 1 - 2 Years / Non-deliverable Forward	Number of Outstanding Trades / 2 - 5 Years / Non-deliverable Forward	Number of Outstanding Trades / > 5 Years / Non-deliverable Forward
04 October 2019	1,923	814	103
11 October 2019	1,969	816	102
18 October 2019	1,987	816	97
25 October 2019	1,970	812	97
01 November 2019	1,909	838	98
08 November 2019	1,885	860	94
15 November 2019	1,899	847	94
22 November 2019	1,874	837	96
29 November 2019	1,848	842	92
06 December 2019	1,836	848	88
13 December 2019	1,837	841	94
20 December 2019	1,730	819	97
27 December 2019	1,664	813	94
03 January 2020	1,628	788	96
10 January 2020	1,743	796	81
17 January 2020	1,737	807	90
24 January 2020	1,699	791	90
31 January 2020	1,666	779	87
07 February 2020	1,825	785	89
14 February 2020	1,775	800	87
21 February 2020	1,860	789	93
28 February 2020	1,756	785	87
06 March 2020	1,808	789	88
13 March 2020	1,852	806	87
20 March 2020	1,915	783	87
27 March 2020	1,802	783	85

Foreign Exchange Position Time Series

Foreign Exchange Positions	*Outstanding Notional (US$mn)*				
	Asset Class Total	*By Product*	*By Product and Intention to Clear*		*By Product and Currency*
As At	Outstanding Notional (US$mn) / Total	Outstanding Notional (US$mn) / Non-deliverable Forward	Outstanding Notional (US$mn) / Intended to Clear / Non-deliverable Forward	Outstanding Notional (US$mn) / Not Intended to Clear / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/CNY / Non-deliverable Forward
03 April 2020	1,527,576.86	1,527,576.86	430,336.15	1,097,240.72	146,541.63
09 April 2020	1,470,558.21	1,470,558.21	423,667.72	1,046,890.49	145,684.72
17 April 2020	1,415,397.72	1,415,397.72	416,092.26	999,305.45	142,451.31
24 April 2020	1,391,929.29	1,391,929.29	405,490.56	986,438.73	133,298.67
29 April 2020	1,401,861.57	1,401,861.57	414,550.23	987,311.34	139,382.19
08 May 2020	1,373,490.03	1,373,490.03	407,112.12	966,377.91	132,623.20
15 May 2020	1,413,166.78	1,413,166.78	425,342.85	987,823.93	142,825.95
22 May 2020	1,419,295.28	1,419,295.28	427,380.55	991,914.73	147,148.49
29 May 2020	1,396,969.68	1,396,969.68	416,992.16	979,977.52	150,736.14
05 June 2020	1,488,548.32	1,488,548.32	437,915.15	1,050,633.17	164,783.48
12 June 2020	1,538,391.08	1,538,391.08	451,432.11	1,086,958.97	171,776.12
19 June 2020	1,425,173.79	1,425,173.79	410,179.99	1,014,993.79	162,859.71
26 June 2020	1,422,360.79	1,422,360.79	401,744.06	1,020,616.72	159,492.90
03 July 2020	1,344,371.77	1,344,371.77	385,094.57	959,277.20	150,252.72
10 July 2020	1,325,941.48	1,325,941.48	378,802.23	947,139.24	149,195.80
17 July 2020	1,289,020.03	1,289,020.03	367,554.68	921,465.34	142,823.67
24 July 2020	1,270,291.08	1,270,291.08	351,802.93	918,488.15	143,504.21
31 July 2020	1,316,508.25	1,316,508.25	367,962.73	948,545.52	148,888.86
07 August 2020	1,284,021.84	1,284,021.84	360,444.59	923,577.25	142,993.74
14 August 2020	1,296,942.50	1,296,942.50	364,923.69	932,018.81	140,405.64
21 August 2020	1,283,873.88	1,283,873.88	359,572.35	924,301.53	140,635.89
28 August 2020	1,308,954.15	1,308,954.15	369,719.47	939,234.68	140,163.07
04 September 2020	1,288,625.42	1,288,625.42	359,816.84	928,808.58	132,993.88
11 September 2020	1,335,885.60	1,335,885.60	378,783.33	957,102.27	133,109.46
18 September 2020	1,236,901.28	1,236,901.28	350,682.33	886,218.95	128,548.30
25 September 2020	1,330,045.38	1,330,045.38	383,105.44	946,939.94	131,432.50

Foreign Exchange Position Time Series

Foreign Exchange Positions					
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As At	Outstanding Notional (US$mn) / USD/IDR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/INR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/KRW / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/MYR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/PHP / Non-deliverable Forward
03 April 2020	79,597.50	253,318.36	446,116.31	17,396.01	30,899.35
09 April 2020	74,823.48	247,399.66	434,828.20	18,826.92	33,030.64
17 April 2020	68,420.73	245,972.25	407,012.47	17,211.69	28,075.04
24 April 2020	66,512.10	252,945.69	395,404.56	15,259.12	26,499.61
29 April 2020	64,510.57	255,586.97	378,045.22	15,264.07	26,593.70
08 May 2020	59,511.89	228,780.59	381,748.35	14,875.09	25,415.91
15 May 2020	60,832.06	232,699.28	382,047.75	15,563.70	27,409.51
22 May 2020	61,844.31	240,279.94	368,836.21	14,293.82	26,599.64
29 May 2020	61,159.96	217,386.57	366,718.48	13,750.40	25,007.63
05 June 2020	68,149.86	222,961.67	390,500.40	17,647.01	27,379.57
12 June 2020	73,603.66	220,975.18	406,163.36	19,546.43	27,816.47
19 June 2020	67,971.92	201,427.30	351,624.92	14,470.12	21,510.35
26 June 2020	68,463.96	203,557.47	353,310.68	15,813.60	21,977.17
03 July 2020	68,074.72	193,234.58	343,650.36	15,660.32	21,514.37
10 July 2020	64,595.34	191,794.93	335,460.65	15,164.23	20,581.89
17 July 2020	62,278.97	189,057.32	327,175.95	14,148.44	20,078.42
24 July 2020	64,825.80	175,607.85	326,239.71	14,268.82	19,856.22
31 July 2020	65,611.36	173,312.84	330,329.65	14,363.67	20,293.61
07 August 2020	62,318.38	162,712.01	329,665.65	15,326.36	22,494.11
14 August 2020	62,396.94	164,567.74	333,103.80	16,362.65	22,770.09
21 August 2020	60,636.98	164,348.18	328,441.80	16,128.99	23,526.35
28 August 2020	57,684.49	177,532.63	327,240.56	15,076.64	22,334.43
04 September 2020	58,848.67	174,651.70	328,122.20	16,277.14	24,652.33
11 September 2020	59,471.12	183,321.22	340,632.06	17,375.30	25,074.86
18 September 2020	50,308.89	171,777.33	297,864.50	12,720.60	20,301.25
25 September 2020	52,276.05	184,587.51	303,798.97	15,977.70	21,430.78

Foreign Exchange Position Time Series

Foreign Exchange Positions					
			By Product and Residual Maturity		
As At	Outstanding Notional (US$mn) / USD/TWD / Non-deliverable Forward	Outstanding Notional (US$mn) / Others / Non-deliverable Forward	Outstanding Notional (US$mn) / 0 - 3 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 3 - 6 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 6 - 9 Months / Non-deliverable Forward
03 April 2020	500,225.85	53,481.86	1,157,652.83	180,424.89	85,702.22
09 April 2020	466,544.17	49,420.42	1,098,736.02	184,900.76	87,654.60
17 April 2020	455,077.82	51,176.40	1,064,385.40	165,976.54	91,016.83
24 April 2020	455,082.41	46,927.14	1,037,624.14	169,226.32	92,309.53
29 April 2020	472,730.80	49,748.05	1,041,024.01	178,275.41	90,577.19
08 May 2020	488,323.11	42,211.90	1,013,020.51	176,450.51	96,627.85
15 May 2020	508,567.18	43,221.35	1,044,124.94	179,323.26	101,266.45
22 May 2020	518,633.64	41,659.24	1,048,608.06	181,721.12	100,689.23
29 May 2020	512,006.95	50,203.56	1,020,809.46	184,027.05	107,781.29
05 June 2020	542,458.64	54,667.70	1,098,051.59	197,926.23	108,272.35
12 June 2020	554,052.56	64,457.31	1,132,921.05	212,262.01	109,585.83
19 June 2020	522,744.68	82,564.78	1,054,708.98	187,743.20	103,928.01
26 June 2020	520,104.71	79,640.29	1,054,208.96	187,200.70	107,062.95
03 July 2020	504,100.10	47,884.60	971,736.90	190,727.73	110,068.27
10 July 2020	505,202.07	43,946.56	954,920.65	192,020.05	109,869.82
17 July 2020	488,576.27	44,880.97	925,879.69	192,555.84	101,154.75
24 July 2020	485,455.06	40,533.41	913,808.54	192,081.87	96,674.24
31 July 2020	512,485.33	51,222.93	967,202.44	192,750.74	91,220.23
07 August 2020	507,159.44	41,352.15	930,948.76	196,722.83	91,867.05
14 August 2020	511,548.28	45,787.36	940,774.37	197,064.18	95,857.89
21 August 2020	505,670.17	44,485.52	934,095.45	193,858.67	93,610.08
28 August 2020	513,621.18	55,301.16	956,129.70	208,119.43	86,354.95
04 September 2020	506,472.97	46,606.54	939,831.78	207,184.70	82,798.47
11 September 2020	528,360.73	48,540.87	970,110.64	226,802.23	79,524.46
18 September 2020	510,535.52	44,844.89	918,571.81	186,320.39	75,202.27
25 September 2020	573,000.19	47,541.69	1,003,168.54	196,292.48	71,538.25

Foreign Exchange Position Time Series

Foreign Exchange Positions					*Number of Outstanding*
					Total (Asset Class)
As At	Outstanding Notional (US$mn) / 9 - 12 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 1 - 2 Years / Non-deliverable Forward	Outstanding Notional (US$mn) / 2 - 5 Years / Non-deliverable Forward	Outstanding Notional (US$mn) / > 5 Years / Non-deliverable Forward	Number of Outstanding Trades / Total
03 April 2020	79,780.64	17,389.39	5,996.61	630.29	221,998
09 April 2020	76,335.83	16,177.62	6,126.21	627.17	201,062
17 April 2020	70,960.88	16,363.75	6,067.29	627.02	179,683
24 April 2020	68,337.89	17,444.42	6,365.49	621.49	167,084
29 April 2020	68,940.78	16,134.67	6,288.01	621.51	161,187
08 May 2020	64,290.90	16,494.15	5,988.46	617.65	158,470
15 May 2020	65,729.21	16,129.69	5,975.73	617.49	163,921
22 May 2020	65,372.33	16,337.20	5,960.64	606.70	162,956
29 May 2020	62,317.72	15,429.02	5,999.82	605.33	155,562
05 June 2020	60,953.26	16,648.92	6,098.66	597.31	172,729
12 June 2020	58,657.82	17,899.20	6,469.92	595.25	179,591
19 June 2020	56,283.06	15,434.88	6,480.70	594.95	162,650
26 June 2020	51,033.69	15,703.44	6,505.89	645.16	168,165
03 July 2020	50,197.13	14,552.07	6,483.28	606.39	160,300
10 July 2020	47,078.34	14,973.46	6,488.41	590.75	159,426
17 July 2020	46,794.03	15,253.36	6,773.52	608.84	149,403
24 July 2020	44,419.17	15,965.97	6,742.64	598.65	150,866
31 July 2020	42,677.67	15,253.92	6,822.94	580.31	159,556
07 August 2020	40,835.44	16,273.18	6,809.03	565.54	161,209
14 August 2020	38,674.85	16,887.32	6,743.01	940.89	160,376
21 August 2020	38,086.12	16,697.34	6,585.27	940.95	164,579
28 August 2020	33,924.12	16,867.65	6,618.65	939.66	165,513
04 September 2020	35,097.14	15,999.36	6,787.14	926.83	169,387
11 September 2020	35,666.06	16,032.53	6,825.16	924.53	175,545
18 September 2020	33,357.33	15,827.56	6,697.40	924.52	166,677
25 September 2020	34,775.62	16,580.23	6,726.07	964.20	180,203

Foreign Exchange Position Time Series

Foreign Exchange Positions	*Trades*				
	By Product	*By Product and Intention to Clear*		*By Product and Currency*	
As At	Number of Outstanding Trades / Non-deliverable Forward	Number of Outstanding Trades / Intended to Clear / Non-deliverable Forward	Number of Outstanding Trades / Not Intended to Clear / Non-deliverable Forward	Number of Outstanding Trades / USD/CNY / Non-deliverable Forward	Number of Outstanding Trades / USD/IDR / Non-deliverable Forward
03 April 2020	221,998	61,417	160,581	8,495	20,151
09 April 2020	201,062	57,477	143,585	8,487	18,378
17 April 2020	179,683	50,675	129,008	8,331	15,549
24 April 2020	167,084	45,201	121,883	7,955	14,773
29 April 2020	161,187	42,702	118,485	8,221	14,254
08 May 2020	158,470	42,574	115,896	7,925	13,313
15 May 2020	163,921	44,092	119,829	8,263	13,809
22 May 2020	162,956	43,176	119,780	8,428	14,382
29 May 2020	155,562	41,055	114,507	8,503	13,608
05 June 2020	172,729	45,658	127,071	9,316	15,990
12 June 2020	179,591	46,023	133,568	9,399	17,727
19 June 2020	162,650	44,453	118,197	8,766	16,519
26 June 2020	168,165	45,298	122,867	8,732	17,620
03 July 2020	160,300	41,765	118,535	8,053	17,137
10 July 2020	159,426	40,084	119,342	8,103	16,076
17 July 2020	149,403	36,621	112,782	8,148	14,510
24 July 2020	150,866	36,938	113,928	8,225	15,413
31 July 2020	159,556	39,288	120,268	8,455	15,917
07 August 2020	161,209	39,358	121,851	8,365	15,250
14 August 2020	160,376	39,582	120,794	8,409	15,476
21 August 2020	164,579	40,712	123,867	8,512	16,193
28 August 2020	165,513	39,799	125,714	8,377	14,414
04 September 2020	169,387	41,148	128,239	8,077	15,324
11 September 2020	175,545	41,882	133,663	8,029	16,169
18 September 2020	166,677	42,908	123,769	7,489	15,497
25 September 2020	180,203	46,357	133,846	7,461	15,948

Foreign Exchange Position Time Series

Foreign Exchange Positions					
As At	Number of Outstanding Trades / USD/INR / Non-deliverable Forward	Number of Outstanding Trades / USD/KRW / Non-deliverable Forward	Number of Outstanding Trades / USD/MYR / Non-deliverable Forward	Number of Outstanding Trades / USD/PHP / Non-deliverable Forward	Number of Outstanding Trades / USD/TWD / Non-deliverable Forward
03 April 2020	46,286	73,271	3,880	8,733	55,214
09 April 2020	40,420	68,509	4,097	9,178	45,929
17 April 2020	36,385	59,512	3,764	7,883	42,320
24 April 2020	34,269	53,757	3,334	7,063	40,041
29 April 2020	33,674	48,217	3,376	7,039	40,252
08 May 2020	29,633	48,176	3,218	6,762	43,227
15 May 2020	30,997	48,555	3,338	7,198	45,584
22 May 2020	30,419	46,740	3,366	7,162	46,165
29 May 2020	26,058	44,789	3,332	6,717	46,037
05 June 2020	28,345	51,498	4,020	7,494	49,363
12 June 2020	29,134	53,367	4,712	7,729	50,498
19 June 2020	27,641	47,630	3,168	5,954	47,433
26 June 2020	28,612	49,389	3,357	5,923	48,962
03 July 2020	27,054	47,820	3,347	5,747	45,779
10 July 2020	27,680	47,846	3,304	5,733	45,390
17 July 2020	26,406	43,815	3,062	5,591	42,506
24 July 2020	27,056	43,532	3,182	5,374	42,751
31 July 2020	27,570	46,994	3,164	5,687	46,272
07 August 2020	26,728	49,394	3,505	5,793	46,772
14 August 2020	25,986	48,815	3,447	5,981	46,837
21 August 2020	26,841	49,481	3,434	6,285	48,323
28 August 2020	29,789	49,892	3,317	5,819	48,220
04 September 2020	32,650	50,953	3,660	6,438	46,654
11 September 2020	34,437	52,007	3,904	6,668	48,540
18 September 2020	34,692	50,178	2,608	5,810	45,676
25 September 2020	37,233	53,503	2,972	6,193	51,944

Foreign Exchange Position Time Series

Foreign Exchange Positions					
		By Product and Residual Maturity			
As At	Number of Outstanding Trades / Others / Non-deliverable Forward	Number of Outstanding Trades / 0 - 3 Months / Non-deliverable Forward	Number of Outstanding Trades / 3 - 6 Months / Non-deliverable Forward	Number of Outstanding Trades / 6 - 9 Months / Non-deliverable Forward	Number of Outstanding Trades / 9 - 12 Months / Non-deliverable Forward
03 April 2020	5,968	198,589	10,453	5,646	4,668
09 April 2020	6,065	177,275	10,882	5,720	4,574
17 April 2020	5,939	157,197	9,625	5,925	4,301
24 April 2020	5,892	144,042	10,298	5,860	4,189
29 April 2020	6,154	137,948	10,617	5,740	4,253
08 May 2020	6,216	135,097	10,861	5,724	4,109
15 May 2020	6,177	140,317	10,831	5,908	4,162
22 May 2020	6,294	139,020	11,176	5,891	4,216
29 May 2020	6,518	131,411	11,524	6,104	3,948
05 June 2020	6,703	147,660	12,406	6,112	3,845
12 June 2020	7,025	152,558	14,189	6,188	3,769
19 June 2020	5,540	139,126	11,175	5,970	3,642
26 June 2020	5,570	144,961	10,897	6,147	3,406
03 July 2020	5,363	136,915	10,998	6,301	3,407
10 July 2020	5,294	136,218	10,855	6,360	3,264
17 July 2020	5,365	126,363	10,905	6,057	3,281
24 July 2020	5,333	128,284	10,663	5,908	3,199
31 July 2020	5,497	137,258	10,708	5,740	3,105
07 August 2020	5,402	138,634	10,884	5,875	3,003
14 August 2020	5,425	137,522	11,048	6,044	2,896
21 August 2020	5,510	141,698	11,202	6,065	2,797
28 August 2020	5,685	142,252	12,226	5,637	2,584
04 September 2020	5,631	145,474	13,059	5,449	2,667
11 September 2020	5,791	150,034	14,815	5,320	2,604
18 September 2020	4,727	145,778	10,496	5,141	2,499
25 September 2020	4,949	158,680	11,310	4,742	2,654

Foreign Exchange Position Time Series

Foreign Exchange Positions			
As At	Number of Outstanding Trades / 1 - 2 Years / Non-deliverable Forward	Number of Outstanding Trades / 2 - 5 Years / Non-deliverable Forward	Number of Outstanding Trades / > 5 Years / Non-deliverable Forward
03 April 2020	1,766	791	85
09 April 2020	1,720	807	84
17 April 2020	1,757	794	84
24 April 2020	1,830	784	81
29 April 2020	1,773	775	81
08 May 2020	1,811	785	83
15 May 2020	1,833	789	81
22 May 2020	1,805	768	80
29 May 2020	1,728	768	79
05 June 2020	1,817	812	77
12 June 2020	1,984	828	75
19 June 2020	1,846	816	75
26 June 2020	1,855	822	77
03 July 2020	1,777	826	76
10 July 2020	1,833	822	74
17 July 2020	1,882	838	77
24 July 2020	1,916	819	77
31 July 2020	1,842	828	75
07 August 2020	1,904	838	71
14 August 2020	1,953	842	71
21 August 2020	1,939	807	71
28 August 2020	1,933	811	70
04 September 2020	1,840	829	69
11 September 2020	1,891	814	67
18 September 2020	1,898	798	67
25 September 2020	1,952	795	70

Foreign Exchange Position Time Series

Foreign Exchange Positions	*Outstanding Notional (US$mn)*				
	Asset Class Total	*By Product*	*By Product and Intention to Clear*		*By Product and Currency*
As At	Outstanding Notional (US$mn) / Total	Outstanding Notional (US$mn) / Non-deliverable Forward	Outstanding Notional (US$mn) / Intended to Clear / Non-deliverable Forward	Outstanding Notional (US$mn) / Not Intended to Clear / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/CNY / Non-deliverable Forward
30 September 2020	1,309,536.57	1,309,536.57	375,455.50	934,081.07	130,277.44
09 October 2020	1,297,849.40	1,297,849.40	375,981.60	921,867.80	123,828.87
16 October 2020	1,299,172.43	1,299,172.43	372,157.95	927,014.49	124,330.53
23 October 2020	1,299,083.21	1,299,083.21	377,868.61	921,214.60	122,955.89
30 October 2020	1,278,310.83	1,278,310.83	366,726.49	911,584.34	122,590.65
06 November 2020	1,359,080.90	1,359,080.90	392,985.20	966,095.70	127,414.06
13 November 2020	1,382,984.40	1,382,984.40	387,925.62	995,058.79	129,519.20
20 November 2020	1,384,811.39	1,384,811.39	386,792.24	998,019.16	127,122.12
27 November 2020	1,376,919.76	1,376,919.76	370,287.76	1,006,632.00	127,758.18
04 December 2020	1,440,519.88	1,440,519.88	387,956.10	1,052,563.79	125,065.81
11 December 2020	1,498,400.13	1,498,400.13	396,756.61	1,101,643.52	123,864.57
18 December 2020	1,329,310.92	1,329,310.92	358,733.23	970,577.69	112,951.39
24 December 2020	1,285,859.87	1,285,859.87	334,340.50	951,519.37	111,088.32
31 December 2020	1,293,743.85	1,293,743.85	332,240.02	961,503.83	114,167.24
08 January 2021	1,317,317.30	1,317,317.30	348,271.16	969,046.13	117,533.45
15 January 2021	1,337,945.16	1,337,945.16	367,967.30	969,977.86	118,266.97
22 January 2021	1,341,033.01	1,341,033.01	371,546.27	969,486.74	118,999.07
29 January 2021	1,374,724.60	1,374,724.60	390,868.57	983,856.03	122,124.96
05 February 2021	1,444,573.51	1,444,573.51	417,077.98	1,027,495.52	120,519.43
11 February 2021	1,452,519.59	1,452,519.59	424,286.78	1,028,232.81	121,936.88
19 February 2021	1,407,252.81	1,407,252.81	404,871.65	1,002,381.17	116,248.37
26 February 2021	1,402,984.26	1,402,984.26	400,501.92	1,002,482.34	115,368.18
05 March 2021	1,445,615.57	1,445,615.57	413,177.30	1,032,438.27	113,018.94
12 March 2021	1,585,988.04	1,585,988.04	463,910.01	1,122,078.02	121,057.75
19 March 2021	1,413,855.01	1,413,855.01	427,466.89	986,388.12	114,277.31
26 March 2021	1,426,257.06	1,426,257.06	429,713.76	996,543.29	113,706.94

Foreign Exchange Position Time Series

Foreign Exchange Positions					
	y				
As At	Outstanding Notional (US$mn) / USD/IDR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/INR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/KRW / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/MYR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/PHP / Non-deliverable Forward
30 September 2020	48,225.99	173,167.56	293,457.10	15,130.12	21,467.78
09 October 2020	49,276.86	177,955.74	293,201.43	14,686.55	22,092.80
16 October 2020	45,559.28	178,307.10	303,720.19	14,768.09	24,138.77
23 October 2020	44,092.01	183,321.52	309,347.50	14,942.34	24,965.52
30 October 2020	40,371.50	179,295.32	299,545.32	13,405.54	25,410.79
06 November 2020	46,505.31	190,616.83	339,939.40	13,797.75	25,685.28
13 November 2020	47,386.86	195,370.02	341,312.08	16,223.90	27,947.19
20 November 2020	48,125.54	201,792.61	345,149.73	15,626.82	26,713.95
27 November 2020	49,803.91	195,208.17	343,969.03	16,687.52	24,533.87
04 December 2020	50,324.99	211,822.77	368,702.03	17,008.36	26,060.18
11 December 2020	50,106.82	224,033.89	400,398.29	20,530.22	27,804.15
18 December 2020	40,393.99	207,598.04	319,597.24	13,553.11	21,003.10
24 December 2020	33,905.79	202,696.56	305,078.89	13,394.59	21,175.50
31 December 2020	36,634.60	205,268.64	305,638.32	14,019.50	19,978.38
08 January 2021	41,730.12	208,075.47	310,960.13	16,248.58	21,232.95
15 January 2021	45,697.14	209,532.02	316,633.96	14,839.00	21,674.08
22 January 2021	44,670.52	211,277.65	317,443.35	15,475.09	23,169.24
29 January 2021	45,049.18	221,440.42	324,515.21	15,273.52	23,208.60
05 February 2021	46,699.79	236,953.25	358,381.28	16,112.09	25,709.80
11 February 2021	45,461.07	239,582.93	359,450.45	16,615.64	24,626.54
19 February 2021	43,898.77	259,454.40	348,797.47	16,329.17	27,389.80
26 February 2021	42,775.93	260,876.92	343,792.84	16,419.11	28,150.13
05 March 2021	46,196.53	285,478.02	352,606.44	17,726.54	31,334.88
12 March 2021	53,214.16	294,022.68	405,416.32	18,876.82	34,746.29
19 March 2021	45,136.31	271,455.17	319,313.31	13,053.25	30,897.56
26 March 2021	45,926.57	277,968.12	304,659.55	12,662.48	30,884.51

Foreign Exchange Position Time Series

Foreign Exchange Positions					
			By Product and Residual Maturity		
As At	Outstanding Notional (US$mn) / USD/TWD / Non-deliverable Forward	Outstanding Notional (US$mn) / Others / Non-deliverable Forward	Outstanding Notional (US$mn) / 0 - 3 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 3 - 6 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 6 - 9 Months / Non-deliverable Forward
30 September 2020	579,974.32	47,836.27	972,868.04	208,635.38	71,497.99
09 October 2020	573,535.61	43,271.54	967,266.12	202,966.69	68,892.86
16 October 2020	565,419.58	42,928.89	972,993.63	195,818.24	70,300.87
23 October 2020	553,890.94	45,567.49	983,230.61	189,060.80	66,273.70
30 October 2020	547,304.98	50,386.74	973,771.93	179,688.49	64,098.11
06 November 2020	570,851.94	44,270.33	1,049,851.57	184,471.01	62,427.77
13 November 2020	578,994.38	46,230.77	1,064,814.10	195,324.57	60,071.99
20 November 2020	573,733.17	46,547.44	1,069,744.98	195,890.46	58,270.64
27 November 2020	568,532.38	50,426.70	1,071,597.07	189,270.42	54,752.18
04 December 2020	596,906.31	44,629.43	1,116,698.49	204,755.64	58,904.48
11 December 2020	604,126.67	47,535.52	1,153,973.67	223,234.59	59,816.80
18 December 2020	568,279.02	45,935.02	1,045,510.59	165,153.08	56,046.69
24 December 2020	553,867.16	44,653.07	1,015,413.33	152,131.92	57,061.58
31 December 2020	553,197.81	44,839.36	1,029,968.83	145,753.11	55,865.24
08 January 2021	558,714.37	42,822.24	1,042,995.24	147,155.05	61,988.99
15 January 2021	569,607.83	41,694.16	1,056,691.53	152,017.38	62,852.05
22 January 2021	570,329.61	39,668.48	1,052,684.17	151,804.32	66,186.51
29 January 2021	577,075.04	46,037.67	1,077,560.27	159,864.45	67,784.79
05 February 2021	602,101.72	38,096.16	1,139,004.83	163,300.95	69,883.56
11 February 2021	606,226.73	38,619.35	1,147,537.01	161,872.52	70,973.98
19 February 2021	555,687.15	39,447.69	1,108,579.46	157,705.58	69,400.64
26 February 2021	550,287.21	45,313.95	1,085,101.37	170,578.36	73,015.52
05 March 2021	561,147.65	38,106.56	1,104,482.70	194,088.77	71,574.26
12 March 2021	616,832.66	41,821.34	1,206,784.35	224,404.79	75,175.68
19 March 2021	580,229.17	39,492.94	1,092,875.23	169,092.75	75,179.94
26 March 2021	597,710.37	42,738.54	1,098,450.23	171,264.43	76,703.01

Foreign Exchange Position Time Series

Foreign Exchange Positions					*Number of Outstanding*
					Total (Asset Class)
As At	Outstanding Notional (US$mn) / 9 - 12 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 1 - 2 Years / Non-deliverable Forward	Outstanding Notional (US$mn) / 2 - 5 Years / Non-deliverable Forward	Outstanding Notional (US$mn) / > 5 Years / Non-deliverable Forward	Number of Outstanding Trades / Total
30 September 2020	33,583.52	15,274.98	6,752.37	924.28	174,913
09 October 2020	33,841.89	16,721.08	7,236.29	924.47	172,905
16 October 2020	35,122.01	17,182.24	6,840.97	914.46	173,977
23 October 2020	36,000.60	16,733.24	6,869.68	914.57	168,664
30 October 2020	36,537.77	16,559.19	6,734.41	920.94	168,209
06 November 2020	37,535.10	17,396.41	6,488.84	910.20	188,326
13 November 2020	38,136.43	17,199.65	6,527.55	910.10	199,143
20 November 2020	35,529.45	18,032.66	6,436.33	906.87	200,723
27 November 2020	37,374.51	16,764.65	6,255.28	905.64	202,019
04 December 2020	37,066.59	15,947.15	6,241.61	905.92	213,713
11 December 2020	38,172.36	16,118.44	6,155.45	928.83	220,293
18 December 2020	40,912.19	14,690.82	5,927.01	1,070.53	188,764
24 December 2020	40,152.62	14,146.42	5,883.56	1,070.45	185,085
31 December 2020	41,137.52	14,106.14	5,842.38	1,070.63	185,195
08 January 2021	42,627.07	15,742.71	5,737.46	1,070.78	182,708
15 January 2021	44,563.79	14,948.54	5,805.72	1,066.14	184,193
22 January 2021	47,323.39	15,737.46	6,233.28	1,063.89	188,339
29 January 2021	47,615.26	14,692.67	6,141.04	1,066.11	197,752
05 February 2021	48,935.22	16,428.32	5,959.75	1,060.88	222,020
11 February 2021	50,013.55	15,113.55	5,950.23	1,058.75	221,376
19 February 2021	48,210.05	16,304.89	5,993.46	1,058.74	208,100
26 February 2021	50,570.36	16,497.91	6,124.54	1,096.19	194,087
05 March 2021	51,651.41	16,627.38	6,027.57	1,163.48	205,004
12 March 2021	55,001.14	17,305.05	6,184.40	1,132.62	228,631
19 March 2021	53,137.00	16,265.73	6,182.63	1,121.73	202,169
26 March 2021	55,577.11	16,476.98	6,652.09	1,133.21	204,270

Foreign Exchange Position Time Series

Foreign Exchange Positions	*Trades*				
	By Product	*By Product and Intention to Clear*		*By Product and Currency*	
As At	Number of Outstanding Trades / Non-deliverable Forward	Number of Outstanding Trades / Intended to Clear / Non-deliverable Forward	Number of Outstanding Trades / Not Intended to Clear / Non-deliverable Forward	Number of Outstanding Trades / USD/CNY / Non-deliverable Forward	Number of Outstanding Trades / USD/IDR / Non-deliverable Forward
30 September 2020	174,913	45,427	129,486	7,303	14,876
09 October 2020	172,905	43,513	129,392	7,200	13,689
16 October 2020	173,977	43,805	130,172	7,287	12,448
23 October 2020	168,664	42,005	126,659	7,234	12,033
30 October 2020	168,209	40,675	127,535	7,294	11,132
06 November 2020	188,326	46,687	141,640	7,768	13,459
13 November 2020	199,143	49,288	149,855	7,951	14,796
20 November 2020	200,723	49,030	151,693	7,782	15,813
27 November 2020	202,019	48,683	153,336	7,966	16,309
04 December 2020	213,713	51,848	161,865	7,880	16,246
11 December 2020	220,293	51,459	168,835	7,874	16,025
18 December 2020	188,764	46,601	142,163	6,901	13,386
24 December 2020	185,085	44,470	140,615	6,707	11,853
31 December 2020	185,195	43,807	141,388	6,820	13,538
08 January 2021	182,708	43,171	139,537	6,754	15,670
15 January 2021	184,193	44,479	139,714	6,816	16,779
22 January 2021	188,339	46,226	142,113	6,936	16,605
29 January 2021	197,752	50,103	147,649	6,849	17,256
05 February 2021	222,020	57,989	164,031	6,832	18,308
11 February 2021	221,376	56,891	164,485	7,057	16,957
19 February 2021	208,100	53,016	155,084	6,797	15,312
26 February 2021	194,087	50,292	143,796	6,676	13,860
05 March 2021	205,004	51,204	153,801	6,758	15,098
12 March 2021	228,631	58,777	169,855	7,108	16,608
19 March 2021	202,169	57,516	144,653	6,626	14,439
26 March 2021	204,270	57,684	146,586	6,524	14,258

Foreign Exchange Position Time Series

Foreign Exchange Positions					
As At	Number of Outstanding Trades / USD/INR / Non-deliverable Forward	Number of Outstanding Trades / USD/KRW / Non-deliverable Forward	Number of Outstanding Trades / USD/MYR / Non-deliverable Forward	Number of Outstanding Trades / USD/PHP / Non-deliverable Forward	Number of Outstanding Trades / USD/TWD / Non-deliverable Forward
30 September 2020	33,795	52,093	2,924	6,239	52,697
09 October 2020	33,726	51,179	2,843	6,427	52,845
16 October 2020	32,708	53,128	2,936	7,020	53,542
23 October 2020	31,794	50,499	3,077	7,172	51,908
30 October 2020	32,416	52,781	2,741	7,590	49,083
06 November 2020	36,274	62,018	2,998	7,987	52,820
13 November 2020	36,598	66,811	3,423	8,550	55,876
20 November 2020	36,811	67,949	3,369	8,422	55,422
27 November 2020	35,462	70,411	3,550	7,738	55,358
04 December 2020	38,843	74,150	3,833	8,294	59,258
11 December 2020	39,653	76,851	4,346	9,060	60,957
18 December 2020	35,517	65,101	2,772	6,668	53,664
24 December 2020	34,962	63,572	2,730	6,802	53,818
31 December 2020	35,079	62,255	2,837	6,318	53,720
08 January 2021	31,829	61,806	3,030	6,744	52,095
15 January 2021	31,990	62,760	2,969	6,345	51,713
22 January 2021	32,632	65,327	2,980	6,557	52,501
29 January 2021	33,765	71,949	2,926	6,884	53,128
05 February 2021	39,035	84,037	3,129	8,004	57,618
11 February 2021	39,278	85,855	3,190	7,653	56,091
19 February 2021	41,631	78,212	3,174	8,452	49,280
26 February 2021	40,301	69,793	3,187	8,653	46,463
05 March 2021	48,327	69,579	3,669	9,578	46,746
12 March 2021	51,794	78,083	3,962	10,569	54,859
19 March 2021	47,564	65,028	2,581	8,330	53,193
26 March 2021	47,804	63,550	2,453	8,442	56,665

Foreign Exchange Position Time Series

Foreign Exchange Positions					
		By Product and Residual Maturity			
As At	Number of Outstanding Trades / Others / Non-deliverable Forward	Number of Outstanding Trades / 0 - 3 Months / Non-deliverable Forward	Number of Outstanding Trades / 3 - 6 Months / Non-deliverable Forward	Number of Outstanding Trades / 6 - 9 Months / Non-deliverable Forward	Number of Outstanding Trades / 9 - 12 Months / Non-deliverable Forward
30 September 2020	4,987	152,845	12,050	4,665	2,670
09 October 2020	4,996	150,899	12,033	4,544	2,664
16 October 2020	4,909	152,372	11,387	4,669	2,756
23 October 2020	4,949	147,306	11,225	4,552	2,828
30 October 2020	5,174	147,142	10,909	4,484	2,944
06 November 2020	5,004	166,885	11,281	4,402	2,958
13 November 2020	5,139	176,836	12,075	4,337	3,096
20 November 2020	5,155	177,998	12,775	4,186	3,004
27 November 2020	5,226	179,449	12,826	3,990	3,054
04 December 2020	5,209	189,463	14,412	4,198	2,980
11 December 2020	5,527	193,788	16,598	4,177	3,076
18 December 2020	4,755	168,909	10,335	3,945	3,030
24 December 2020	4,641	166,630	9,030	3,996	2,953
31 December 2020	4,628	167,208	8,694	3,995	2,841
08 January 2021	4,780	163,932	8,927	4,231	3,086
15 January 2021	4,821	165,254	8,955	4,322	3,161
22 January 2021	4,801	169,115	8,830	4,498	3,353
29 January 2021	4,995	178,283	9,025	4,634	3,341
05 February 2021	5,057	202,100	9,200	4,731	3,358
11 February 2021	5,295	201,428	9,208	4,794	3,422
19 February 2021	5,242	188,317	9,115	4,762	3,346
26 February 2021	5,154	172,825	10,264	4,833	3,566
05 March 2021	5,249	181,731	12,172	4,779	3,681
12 March 2021	5,648	202,634	14,423	5,032	3,839
19 March 2021	4,408	181,185	9,465	4,921	3,894
26 March 2021	4,574	182,818	9,727	4,982	4,015

Foreign Exchange Position Time Series

Foreign Exchange Positions			
As At	Number of Outstanding Trades / 1 - 2 Years / Non-deliverable Forward	Number of Outstanding Trades / 2 - 5 Years / Non-deliverable Forward	Number of Outstanding Trades / > 5 Years / Non-deliverable Forward
30 September 2020	1,828	788	67
09 October 2020	1,885	813	67
16 October 2020	1,934	793	66
23 October 2020	1,889	798	66
30 October 2020	1,869	795	66
06 November 2020	1,953	782	65
13 November 2020	1,950	785	64
20 November 2020	1,920	777	63
27 November 2020	1,859	779	62
04 December 2020	1,817	781	62
11 December 2020	1,821	769	64
18 December 2020	1,737	744	64
24 December 2020	1,671	741	64
31 December 2020	1,667	726	64
08 January 2021	1,739	729	64
15 January 2021	1,704	734	63
22 January 2021	1,721	761	61
29 January 2021	1,652	755	62
05 February 2021	1,810	760	61
11 February 2021	1,688	776	60
19 February 2021	1,724	776	60
26 February 2021	1,757	782	61
05 March 2021	1,793	781	68
12 March 2021	1,839	803	62
19 March 2021	1,820	792	92
26 March 2021	1,800	836	92

Foreign Exchange Position Time Series

Foreign Exchange Positions	*Outstanding Notional (US$mn)*				
	Asset Class Total	*By Product*	*By Product and Intention to Clear*		*By Product and Currency*
As At	Outstanding Notional (US$mn) / Total	Outstanding Notional (US$mn) / Non-deliverable Forward	Outstanding Notional (US$mn) / Intended to Clear / Non-deliverable Forward	Outstanding Notional (US$mn) / Not Intended to Clear / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/CNY / Non-deliverable Forward
01 April 2021	1,438,618.95	1,438,618.95	438,559.55	1,000,059.41	113,995.44
09 April 2021	1,342,012.29	1,342,012.29	400,477.28	941,535.01	104,560.28
16 April 2021	1,315,381.22	1,315,381.22	392,100.30	923,280.93	102,497.51
23 April 2021	1,353,590.42	1,353,590.42	399,464.87	954,125.55	103,918.44
30 April 2021	1,316,743.86	1,316,743.86	382,607.65	934,136.21	105,997.12
07 May 2021	1,305,239.70	1,305,239.70	383,283.29	921,956.40	97,564.96
14 May 2021	1,333,211.63	1,333,211.63	388,291.66	944,919.97	98,264.60
21 May 2021	1,380,243.10	1,380,243.10	409,748.95	970,494.15	103,488.68
28 May 2021	1,369,998.59	1,369,998.59	393,846.79	976,151.80	107,023.03
04 June 2021	1,451,406.62	1,451,406.62	423,454.85	1,027,951.77	104,057.18
11 June 2021	1,491,192.35	1,491,192.35	433,813.32	1,057,379.04	105,707.97
18 June 2021	1,329,335.19	1,329,335.19	402,334.80	927,000.38	107,583.19
25 June 2021	1,356,527.75	1,356,527.75	402,379.68	954,148.07	109,260.28
02 July 2021	1,327,173.77	1,327,173.77	391,522.27	935,651.50	102,206.55
09 July 2021	1,381,815.18	1,381,815.18	412,493.73	969,321.45	109,044.47
16 July 2021	1,399,195.28	1,399,195.28	414,267.53	984,927.75	107,765.86
23 July 2021	1,409,913.90	1,409,913.90	421,967.55	987,946.34	105,050.62
30 July 2021	1,461,873.97	1,461,873.97	441,892.48	1,019,981.49	113,204.10
06 August 2021	1,488,062.97	1,488,062.97	448,553.67	1,039,509.30	112,017.65
13 August 2021	1,500,437.13	1,500,437.13	451,340.81	1,049,096.31	110,364.06
20 August 2021	1,489,132.81	1,489,132.81	448,380.79	1,040,752.02	111,849.36
27 August 2021	1,539,677.02	1,539,677.02	465,323.10	1,074,353.92	113,017.20
03 September 2021	1,535,846.31	1,535,846.31	459,645.07	1,076,201.24	106,027.07
10 September 2021	1,617,010.97	1,617,010.97	495,071.89	1,121,939.08	112,488.78
17 September 2021	1,454,187.76	1,454,187.76	456,215.70	997,972.06	115,840.24
24 September 2021	1,448,229.52	1,448,229.52	450,867.79	997,361.73	115,422.72

Foreign Exchange Position Time Series

Foreign Exchange Positions					
	y				
As At	Outstanding Notional (US$mn) / USD/IDR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/INR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/KRW / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/MYR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/PHP / Non-deliverable Forward
01 April 2021	48,223.36	270,364.64	313,551.31	12,429.05	32,261.36
09 April 2021	44,477.89	243,060.64	299,905.58	12,988.35	31,405.99
16 April 2021	40,043.49	240,989.94	287,414.07	12,096.96	31,807.04
23 April 2021	63,369.62	252,432.31	286,221.32	11,610.06	31,096.78
30 April 2021	38,069.21	239,904.68	285,923.43	12,102.02	31,897.39
07 May 2021	39,527.88	239,045.48	295,556.09	12,051.26	31,615.57
14 May 2021	39,727.48	237,839.16	301,948.29	12,735.12	31,126.56
21 May 2021	39,644.57	243,064.88	309,407.48	12,023.46	31,473.02
28 May 2021	36,862.76	232,782.57	303,982.81	13,077.82	32,075.39
04 June 2021	39,431.97	254,844.72	337,068.17	15,068.45	34,779.15
11 June 2021	45,075.12	252,391.39	359,186.34	15,629.58	38,438.51
18 June 2021	40,030.92	229,343.55	285,097.16	11,499.28	33,085.55
25 June 2021	39,702.25	239,139.60	294,133.18	12,270.32	34,839.79
02 July 2021	41,634.81	224,508.35	303,028.65	12,703.43	34,958.87
09 July 2021	40,902.66	224,137.34	312,306.24	13,065.07	39,450.68
16 July 2021	40,529.02	228,152.07	319,190.08	13,754.38	40,424.23
23 July 2021	39,780.72	225,302.51	320,046.24	13,413.72	42,409.81
30 July 2021	38,740.60	227,533.51	336,688.68	13,825.18	41,676.84
06 August 2021	40,545.75	228,710.66	351,790.33	14,003.16	46,185.65
13 August 2021	42,144.17	230,375.85	367,827.31	13,894.22	45,101.23
20 August 2021	42,693.22	222,551.98	365,514.98	13,954.30	44,148.34
27 August 2021	42,224.60	234,114.86	379,312.53	14,542.90	45,099.15
03 September 2021	43,910.46	218,469.24	393,905.38	15,319.28	45,472.02
10 September 2021	45,001.74	225,926.14	422,230.84	18,152.03	45,399.21
17 September 2021	39,249.51	195,446.55	359,574.15	12,022.79	37,074.79
24 September 2021	38,198.58	208,106.23	354,705.68	12,120.34	37,150.65

Foreign Exchange Position Time Series

Foreign Exchange Positions					
			By Product and Residual Maturity		
As At	Outstanding Notional (US$mn) / USD/TWD / Non-deliverable Forward	Outstanding Notional (US$mn) / Others / Non-deliverable Forward	Outstanding Notional (US$mn) / 0 - 3 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 3 - 6 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 6 - 9 Months / Non-deliverable Forward
01 April 2021	603,255.38	44,538.41	1,110,329.92	174,948.43	73,962.21
09 April 2021	567,419.92	38,193.64	1,019,286.92	167,773.23	79,594.46
16 April 2021	561,283.30	39,248.90	995,778.14	162,193.10	83,109.90
23 April 2021	563,610.64	41,331.26	1,039,129.95	159,543.45	81,667.59
30 April 2021	555,953.75	46,896.26	1,008,661.42	157,617.57	78,022.30
07 May 2021	548,876.86	41,001.59	996,184.41	156,834.14	78,385.64
14 May 2021	570,332.60	41,237.83	1,014,442.97	162,214.81	82,570.74
21 May 2021	594,844.93	46,296.07	1,062,445.82	158,629.82	81,473.45
28 May 2021	595,895.89	48,298.31	1,039,195.82	168,711.55	85,237.16
04 June 2021	623,181.41	42,975.56	1,111,521.49	174,885.08	88,494.02
11 June 2021	630,395.22	44,368.23	1,123,164.83	195,882.29	94,658.04
18 June 2021	579,327.92	43,367.60	1,006,511.43	157,421.43	90,862.48
25 June 2021	581,552.20	45,630.14	1,024,657.85	159,755.34	95,723.08
02 July 2021	563,693.08	44,440.04	988,683.53	159,721.41	99,687.63
09 July 2021	594,495.13	48,413.59	1,022,469.21	176,458.07	100,195.50
16 July 2021	601,357.65	48,022.00	1,028,477.18	187,385.15	98,797.73
23 July 2021	615,820.32	48,089.96	1,038,398.66	191,954.63	93,064.87
30 July 2021	632,829.63	57,375.44	1,076,673.34	199,728.37	95,289.91
06 August 2021	646,000.41	48,809.37	1,086,662.67	205,385.29	101,254.01
13 August 2021	638,189.29	52,540.99	1,095,554.40	214,339.55	93,683.43
20 August 2021	636,395.94	52,024.69	1,083,455.88	212,326.54	95,255.51
27 August 2021	653,395.87	57,969.90	1,122,997.71	229,897.51	89,443.98
03 September 2021	660,030.70	52,712.15	1,107,618.34	242,471.08	88,530.32
10 September 2021	692,952.03	54,860.20	1,172,771.91	261,023.17	86,284.51
17 September 2021	646,223.16	48,756.56	1,062,020.93	216,747.91	83,100.57
24 September 2021	630,802.68	51,722.63	1,059,682.21	217,653.92	81,667.76

Foreign Exchange Position Time Series

Foreign Exchange Positions					*Number of Outstanding*
					Total (Asset Class)
As At	Outstanding Notional (US$mn) / 9 - 12 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 1 - 2 Years / Non-deliverable Forward	Outstanding Notional (US$mn) / 2 - 5 Years / Non-deliverable Forward	Outstanding Notional (US$mn) / > 5 Years / Non-deliverable Forward	Number of Outstanding Trades / Total
01 April 2021	56,162.72	15,700.11	6,390.05	1,125.52	213,673
09 April 2021	51,611.96	16,254.51	6,367.68	1,123.52	187,427
16 April 2021	50,205.04	16,601.50	6,342.23	1,151.31	178,272
23 April 2021	47,755.42	17,742.89	6,599.78	1,151.34	175,117
30 April 2021	47,950.26	16,824.10	6,485.92	1,182.29	170,901
07 May 2021	48,721.88	17,406.70	6,526.72	1,180.21	177,208
14 May 2021	48,309.64	17,858.94	6,636.34	1,178.18	185,777
21 May 2021	50,287.60	19,554.72	6,673.18	1,178.51	186,309
28 May 2021	46,997.28	21,414.41	7,291.97	1,150.41	182,028
04 June 2021	46,039.82	22,276.60	7,050.83	1,138.77	200,938
11 June 2021	45,267.32	22,717.34	8,355.76	1,146.78	202,269
18 June 2021	44,553.07	21,435.35	7,391.44	1,160.00	174,777
25 June 2021	44,618.84	23,421.78	7,195.26	1,155.61	178,634
02 July 2021	47,540.48	23,375.24	7,023.40	1,142.07	172,106
09 July 2021	50,476.67	23,920.74	7,117.83	1,177.17	179,505
16 July 2021	53,262.18	22,778.86	7,182.36	1,311.83	183,897
23 July 2021	54,223.11	23,132.17	7,560.35	1,580.11	185,019
30 July 2021	58,381.47	22,547.69	7,637.44	1,615.74	189,923
06 August 2021	61,921.96	23,589.09	7,640.81	1,609.14	202,464
13 August 2021	63,180.45	24,042.91	8,030.08	1,606.32	202,458
20 August 2021	64,721.52	23,522.11	8,235.44	1,615.81	208,281
27 August 2021	64,243.31	23,590.18	7,898.71	1,605.62	209,847
03 September 2021	64,282.07	23,329.52	7,985.62	1,629.37	214,715
10 September 2021	62,776.18	24,448.02	8,227.27	1,479.90	219,589
17 September 2021	58,790.28	23,721.38	8,311.51	1,495.17	195,356
24 September 2021	56,560.47	22,874.66	8,292.44	1,498.05	185,539

Foreign Exchange Position Time Series

Foreign Exchange Positions	*Trades*				
	By Product	*By Product and Intention to Clear*		*By Product and Currency*	
As At	Number of Outstanding Trades / Non-deliverable Forward	Number of Outstanding Trades / Intended to Clear / Non-deliverable Forward	Number of Outstanding Trades / Not Intended to Clear / Non-deliverable Forward	Number of Outstanding Trades / USD/CNY / Non-deliverable Forward	Number of Outstanding Trades / USD/IDR / Non-deliverable Forward
01 April 2021	213,673	61,385	152,288	6,571	14,766
09 April 2021	187,427	52,213	135,214	6,138	12,213
16 April 2021	178,272	49,228	129,044	6,286	11,063
23 April 2021	175,117	49,196	125,922	6,361	10,188
30 April 2021	170,901	48,163	122,738	6,520	10,055
07 May 2021	177,208	49,251	127,957	6,082	10,549
14 May 2021	185,777	51,581	134,197	6,243	11,185
21 May 2021	186,309	52,107	134,203	6,366	10,423
28 May 2021	182,028	49,915	132,114	6,452	10,317
04 June 2021	200,938	54,989	145,950	6,535	10,755
11 June 2021	202,269	55,173	147,096	6,656	11,279
18 June 2021	174,777	52,272	122,505	6,413	10,443
25 June 2021	178,634	52,735	125,899	6,433	10,977
02 July 2021	172,106	48,813	123,293	5,952	11,551
09 July 2021	179,505	50,405	129,100	6,338	11,899
16 July 2021	183,897	52,018	131,879	6,125	12,361
23 July 2021	185,019	52,739	132,280	6,230	11,964
30 July 2021	189,923	53,846	136,077	6,426	12,073
06 August 2021	202,464	57,458	145,006	6,435	13,336
13 August 2021	202,458	56,479	145,979	6,296	13,473
20 August 2021	208,281	57,222	151,059	6,337	13,873
27 August 2021	209,847	56,528	153,319	6,338	13,905
03 September 2021	214,715	57,456	157,259	6,086	15,006
10 September 2021	219,589	57,930	161,659	6,545	14,758
17 September 2021	195,356	57,104	138,252	6,550	13,357
24 September 2021	185,539	54,210	131,329	6,494	13,213

Foreign Exchange Position Time Series

Foreign Exchange Positions					
As At	Number of Outstanding Trades / USD/INR / Non-deliverable Forward	Number of Outstanding Trades / USD/KRW / Non-deliverable Forward	Number of Outstanding Trades / USD/MYR / Non-deliverable Forward	Number of Outstanding Trades / USD/PHP / Non-deliverable Forward	Number of Outstanding Trades / USD/TWD / Non-deliverable Forward
01 April 2021	49,397	67,212	2,454	8,945	59,606
09 April 2021	40,828	58,455	2,447	8,503	54,238
16 April 2021	40,374	54,058	2,570	8,120	51,063
23 April 2021	41,427	52,082	2,644	7,577	50,021
30 April 2021	39,365	51,509	2,705	7,698	47,984
07 May 2021	41,801	54,014	2,735	8,062	48,755
14 May 2021	41,711	57,409	2,926	8,059	53,117
21 May 2021	38,673	58,314	2,783	8,125	56,402
28 May 2021	35,070	57,005	3,276	8,385	56,098
04 June 2021	40,378	64,598	3,700	9,046	60,431
11 June 2021	37,628	66,203	3,961	9,668	61,111
18 June 2021	32,505	55,888	2,687	8,307	53,805
25 June 2021	33,229	57,138	2,945	9,220	53,787
02 July 2021	31,863	55,328	3,016	9,336	49,991
09 July 2021	30,828	58,016	3,221	10,868	53,126
16 July 2021	31,080	59,128	3,336	11,770	55,048
23 July 2021	30,164	58,811	3,452	12,083	57,138
30 July 2021	29,488	62,832	3,607	12,020	58,124
06 August 2021	31,808	67,729	3,608	13,182	61,131
13 August 2021	30,705	70,542	3,575	12,846	59,551
20 August 2021	29,368	76,855	3,536	12,548	60,074
27 August 2021	28,837	79,873	3,691	12,400	58,987
03 September 2021	29,526	81,290	3,972	12,470	60,448
10 September 2021	29,772	82,971	4,645	11,715	63,090
17 September 2021	25,841	74,624	2,890	9,671	57,509
24 September 2021	27,890	64,642	2,908	9,754	55,631

Foreign Exchange Position Time Series

Foreign Exchange Positions					
		By Product and Residual Maturity			
As At	Number of Outstanding Trades / Others / Non-deliverable Forward	Number of Outstanding Trades / 0 - 3 Months / Non-deliverable Forward	Number of Outstanding Trades / 3 - 6 Months / Non-deliverable Forward	Number of Outstanding Trades / 6 - 9 Months / Non-deliverable Forward	Number of Outstanding Trades / 9 - 12 Months / Non-deliverable Forward
01 April 2021	4,722	191,999	10,170	4,768	4,132
09 April 2021	4,605	165,878	9,847	5,341	3,741
16 April 2021	4,738	157,225	9,271	5,445	3,692
23 April 2021	4,818	154,090	9,325	5,435	3,592
30 April 2021	5,066	149,872	9,400	5,331	3,625
07 May 2021	5,210	155,907	9,593	5,323	3,677
14 May 2021	5,127	163,913	9,975	5,506	3,623
21 May 2021	5,223	163,809	10,429	5,493	3,775
28 May 2021	5,425	158,102	11,663	5,796	3,558
04 June 2021	5,495	175,880	12,578	6,046	3,449
11 June 2021	5,764	174,665	14,788	6,362	3,446
18 June 2021	4,730	152,709	9,520	6,095	3,413
25 June 2021	4,905	156,287	9,569	6,244	3,447
02 July 2021	5,069	149,420	9,624	6,495	3,480
09 July 2021	5,209	156,047	10,632	6,037	3,584
16 July 2021	5,049	159,966	11,049	5,998	3,753
23 July 2021	5,177	161,019	11,095	5,908	3,786
30 July 2021	5,353	165,816	11,098	5,976	3,840
06 August 2021	5,235	177,584	11,208	6,366	4,006
13 August 2021	5,470	177,458	11,552	6,080	4,066
20 August 2021	5,690	182,816	11,832	6,226	4,109
27 August 2021	5,816	183,673	12,957	5,905	4,025
03 September 2021	5,917	187,427	14,119	5,824	4,041
10 September 2021	6,094	190,300	16,133	5,820	3,926
17 September 2021	4,914	170,772	11,885	5,461	3,801
24 September 2021	5,007	161,195	11,893	5,342	3,731

Foreign Exchange Position Time Series

Foreign Exchange Positions			
As At	Number of Outstanding Trades / 1 - 2 Years / Non-deliverable Forward	Number of Outstanding Trades / 2 - 5 Years / Non-deliverable Forward	Number of Outstanding Trades / > 5 Years / Non-deliverable Forward
01 April 2021	1,694	819	91
09 April 2021	1,713	817	90
16 April 2021	1,725	822	92
23 April 2021	1,760	824	92
30 April 2021	1,691	885	98
07 May 2021	1,718	893	97
14 May 2021	1,760	905	95
21 May 2021	1,808	900	95
28 May 2021	1,883	936	90
04 June 2021	1,992	907	86
11 June 2021	2,008	913	87
18 June 2021	1,999	952	89
25 June 2021	2,054	943	90
02 July 2021	2,070	929	88
09 July 2021	2,138	972	95
16 July 2021	2,066	967	98
23 July 2021	2,053	1,018	140
30 July 2021	2,020	1,017	156
06 August 2021	2,127	1,024	149
13 August 2021	2,097	1,055	150
20 August 2021	2,069	1,076	153
27 August 2021	2,073	1,064	150
03 September 2021	2,069	1,079	156
10 September 2021	2,186	1,070	154
17 September 2021	2,200	1,076	161
24 September 2021	2,138	1,078	162

Foreign Exchange Position Time Series

Foreign Exchange Positions	*Outstanding Notional (US$mn)*				
	Asset Class Total	*By Product*	*By Product and Intention to Clear*		*By Product and Currency*
As At	Outstanding Notional (US$mn) / Total	Outstanding Notional (US$mn) / Non-deliverable Forward	Outstanding Notional (US$mn) / Intended to Clear / Non-deliverable Forward	Outstanding Notional (US$mn) / Not Intended to Clear / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/CNY / Non-deliverable Forward
30 September 2021	1,428,900.94	1,428,900.94	437,358.36	991,542.59	114,453.98
08 October 2021	1,418,308.29	1,418,308.29	428,278.53	990,029.76	110,721.32
15 October 2021	1,419,762.79	1,419,762.79	427,429.94	992,332.85	114,451.57
22 October 2021	1,477,771.66	1,477,771.66	453,038.90	1,024,732.76	122,273.90
29 October 2021	1,427,959.87	1,427,959.87	436,818.42	991,141.45	115,006.54
05 November 2021	1,472,181.15	1,472,181.15	448,039.45	1,024,141.70	116,284.42
12 November 2021	1,506,409.89	1,506,409.89	456,772.28	1,049,637.61	121,480.97
19 November 2021	1,513,226.12	1,513,226.12	465,282.50	1,047,943.62	122,711.69
26 November 2021	1,531,527.18	1,531,527.18	467,567.32	1,063,959.87	129,405.92
03 December 2021	1,501,065.31	1,501,065.31	453,553.18	1,047,512.13	118,530.90
10 December 2021	1,556,905.50	1,556,905.50	467,082.45	1,089,823.06	121,694.25
17 December 2021	1,393,823.70	1,393,823.70	418,742.51	975,081.19	121,943.43
24 December 2021	1,356,418.00	1,356,418.00	396,211.88	960,206.11	119,148.15
31 December 2021	1,367,406.20	1,367,406.20	403,034.85	964,371.35	112,545.75
07 January 2022	1,390,154.78	1,390,154.78	431,636.31	958,518.47	106,850.93
14 January 2022	1,466,296.37	1,466,296.37	459,575.43	1,006,720.94	124,744.52
21 January 2022	1,482,633.93	1,482,633.93	476,732.62	1,005,901.31	119,602.74
28 January 2022	1,510,686.68	1,510,686.68	490,773.80	1,019,912.88	124,702.34
04 February 2022	1,495,043.38	1,495,043.38	488,823.45	1,006,219.93	126,935.97
11 February 2022	1,454,111.64	1,454,111.64	475,138.29	978,973.35	118,764.47
18 February 2022	1,464,587.62	1,464,587.62	478,150.23	986,437.39	116,645.23
25 February 2022	1,517,596.41	1,517,596.41	494,799.14	1,022,797.27	125,025.53
04 March 2022	1,503,307.36	1,503,307.36	496,168.53	1,007,138.83	113,670.51
11 March 2022	1,617,361.37	1,617,361.37	534,171.29	1,083,190.07	117,411.19
18 March 2022	1,455,964.47	1,455,964.47	487,119.00	968,845.47	126,126.21
25 March 2022	1,482,756.36	1,482,756.36	500,458.21	982,298.15	130,805.61

Foreign Exchange Position Time Series

Foreign Exchange Positions					
	y				
As At	Outstanding Notional (US$mn) / USD/IDR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/INR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/KRW / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/MYR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/PHP / Non-deliverable Forward
30 September 2021	36,585.97	213,345.97	339,977.86	12,183.27	38,175.70
08 October 2021	38,035.03	211,699.90	342,345.44	12,634.13	39,141.22
15 October 2021	36,161.26	221,228.37	349,424.86	11,704.34	37,969.97
22 October 2021	36,426.81	221,501.76	369,533.43	12,026.74	37,358.79
29 October 2021	35,153.14	224,732.01	353,654.11	11,069.76	34,691.25
05 November 2021	39,660.35	236,643.44	384,581.57	11,589.85	36,401.38
12 November 2021	39,805.82	232,908.28	410,345.93	12,317.13	37,017.90
19 November 2021	40,700.15	246,440.91	409,564.72	11,941.80	39,603.69
26 November 2021	41,498.35	254,239.32	422,540.70	11,929.62	42,164.50
03 December 2021	44,949.84	245,720.75	424,332.99	14,124.76	42,339.22
10 December 2021	46,468.43	264,080.70	441,792.27	16,845.95	42,962.10
17 December 2021	39,470.09	247,546.95	384,501.80	12,284.97	33,062.39
24 December 2021	38,348.88	244,964.89	371,971.54	10,489.49	32,121.37
31 December 2021	37,957.25	242,999.61	368,243.23	10,546.91	33,430.19
07 January 2022	39,848.12	250,949.57	368,039.58	11,351.56	38,580.72
14 January 2022	40,796.87	257,325.67	387,837.76	11,511.82	43,312.19
21 January 2022	40,808.51	252,454.97	391,313.94	11,547.62	48,863.38
28 January 2022	41,915.85	266,983.26	386,387.58	11,700.50	48,492.43
04 February 2022	42,715.95	244,641.44	390,256.55	11,266.27	48,437.64
11 February 2022	43,243.65	249,560.24	405,005.41	11,605.54	48,296.76
18 February 2022	47,146.92	257,841.49	407,143.09	11,859.41	46,877.56
25 February 2022	44,880.65	281,771.44	432,504.17	12,757.76	47,111.79
04 March 2022	47,889.94	262,723.40	435,626.91	14,786.57	44,384.51
11 March 2022	52,879.33	290,207.27	474,000.23	16,326.63	49,369.08
18 March 2022	39,893.24	253,589.65	402,128.08	11,908.89	41,710.75
25 March 2022	38,462.64	246,573.68	410,258.29	12,254.98	40,762.53

Foreign Exchange Position Time Series

Foreign Exchange Positions					
			By Product and Residual Maturity		
As At	Outstanding Notional (US$mn) / USD/TWD / Non-deliverable Forward	Outstanding Notional (US$mn) / Others / Non-deliverable Forward	Outstanding Notional (US$mn) / 0 - 3 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 3 - 6 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 6 - 9 Months / Non-deliverable Forward
30 September 2021	622,349.62	51,828.57	1,034,229.41	225,895.40	80,847.13
08 October 2021	618,874.49	44,856.77	1,035,593.02	213,729.22	82,914.12
15 October 2021	605,245.26	43,577.17	1,039,932.05	208,635.54	84,511.69
22 October 2021	631,804.81	46,845.44	1,113,017.06	196,027.47	83,700.95
29 October 2021	605,569.92	48,083.14	1,078,081.09	186,692.33	83,117.26
05 November 2021	605,648.54	41,371.60	1,109,907.97	196,962.64	84,500.53
12 November 2021	609,211.90	43,321.95	1,156,963.49	185,066.66	86,109.68
19 November 2021	598,090.34	44,172.83	1,163,976.29	185,114.11	87,949.75
26 November 2021	581,905.58	47,843.18	1,188,044.88	180,461.48	86,389.41
03 December 2021	562,450.02	48,616.82	1,156,378.02	183,662.73	85,170.13
10 December 2021	571,837.17	51,224.64	1,185,138.07	205,983.59	87,768.34
17 December 2021	506,618.12	48,395.95	1,084,044.18	151,663.55	80,664.81
24 December 2021	494,524.10	44,849.58	1,054,961.71	148,148.45	78,546.90
31 December 2021	512,403.29	49,279.97	1,065,973.67	151,486.60	75,598.11
07 January 2022	532,515.63	42,018.66	1,081,967.71	153,973.64	75,172.09
14 January 2022	548,696.45	52,071.10	1,139,698.95	162,827.22	83,465.03
21 January 2022	566,912.15	51,130.62	1,152,830.46	170,832.18	76,252.68
28 January 2022	572,451.04	58,053.70	1,174,588.77	177,652.30	70,077.09
04 February 2022	581,788.83	49,000.73	1,164,073.73	174,977.67	69,915.91
11 February 2022	525,530.16	52,105.40	1,117,973.94	176,961.98	68,923.73
18 February 2022	523,068.58	54,005.33	1,121,529.88	184,722.15	68,344.53
25 February 2022	510,326.54	63,218.52	1,155,104.54	195,274.38	72,143.50
04 March 2022	530,038.97	54,186.56	1,125,448.87	208,836.87	73,110.54
11 March 2022	557,307.30	59,860.34	1,214,492.85	224,558.09	78,823.02
18 March 2022	527,428.60	53,179.05	1,110,153.68	166,448.52	78,696.42
25 March 2022	546,721.30	56,917.33	1,133,425.63	172,756.13	77,379.49

Foreign Exchange Position Time Series

Foreign Exchange Positions					*Number of Outstanding*
					Total (Asset Class)
As At	Outstanding Notional (US$mn) / 9 - 12 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 1 - 2 Years / Non-deliverable Forward	Outstanding Notional (US$mn) / 2 - 5 Years / Non-deliverable Forward	Outstanding Notional (US$mn) / > 5 Years / Non-deliverable Forward	Number of Outstanding Trades / Total
30 September 2021	55,676.23	22,597.05	8,179.09	1,476.63	183,955
08 October 2021	51,855.38	24,031.48	8,697.88	1,487.19	187,246
15 October 2021	52,381.31	24,595.69	8,219.75	1,486.77	186,707
22 October 2021	51,044.44	24,244.17	8,234.40	1,503.18	198,930
29 October 2021	46,395.46	23,942.32	8,073.70	1,657.72	190,021
05 November 2021	46,579.90	24,430.54	8,151.77	1,647.81	207,958
12 November 2021	44,311.52	24,086.05	8,220.87	1,651.63	215,603
19 November 2021	42,966.64	23,420.53	8,148.32	1,650.47	215,895
26 November 2021	43,163.79	23,645.63	8,179.59	1,642.41	216,298
03 December 2021	43,135.08	23,010.78	8,103.58	1,605.00	219,984
10 December 2021	44,564.79	23,650.88	8,162.42	1,637.41	224,759
17 December 2021	45,085.55	22,520.63	8,217.00	1,627.98	196,367
24 December 2021	43,789.01	20,975.06	8,368.50	1,628.35	188,988
31 December 2021	43,456.20	20,969.33	8,358.66	1,563.61	188,404
07 January 2022	46,264.07	22,782.93	8,443.31	1,551.02	193,331
14 January 2022	47,410.35	22,741.41	8,602.03	1,551.39	203,268
21 January 2022	49,343.84	22,692.46	9,031.30	1,651.02	209,335
28 January 2022	51,328.27	25,791.77	9,613.83	1,634.66	215,236
04 February 2022	52,396.21	22,584.46	9,467.54	1,627.85	222,352
11 February 2022	55,838.69	22,883.98	9,909.32	1,619.99	219,938
18 February 2022	56,119.51	22,526.54	9,727.24	1,617.76	220,590
25 February 2022	58,799.15	24,868.93	9,793.16	1,612.74	221,986
04 March 2022	61,333.97	23,326.37	9,644.88	1,605.85	229,599
11 March 2022	64,463.15	23,533.09	9,918.11	1,573.07	248,505
18 March 2022	64,538.40	24,343.22	10,211.17	1,573.06	219,335
25 March 2022	63,813.88	23,555.22	10,281.70	1,544.31	220,270

Foreign Exchange Position Time Series

Foreign Exchange Positions	*Trades*				
	By Product	*By Product and Intention to Clear*		*By Product and Currency*	
As At	Number of Outstanding Trades / Non-deliverable Forward	Number of Outstanding Trades / Intended to Clear / Non-deliverable Forward	Number of Outstanding Trades / Not Intended to Clear / Non-deliverable Forward	Number of Outstanding Trades / USD/CNY / Non-deliverable Forward	Number of Outstanding Trades / USD/IDR / Non-deliverable Forward
30 September 2021	183,955	53,360	130,595	6,294	12,733
08 October 2021	187,246	53,163	134,083	6,221	12,699
15 October 2021	186,707	53,183	133,524	6,202	12,961
22 October 2021	198,930	58,272	140,658	6,516	13,399
29 October 2021	190,021	56,177	133,845	6,259	13,314
05 November 2021	207,958	61,593	146,366	6,539	15,192
12 November 2021	215,603	63,195	152,408	6,803	15,159
19 November 2021	215,895	63,124	152,771	6,820	14,985
26 November 2021	216,298	62,477	153,821	6,891	14,981
03 December 2021	219,984	62,183	157,801	6,585	15,911
10 December 2021	224,759	62,397	162,362	6,624	16,145
17 December 2021	196,367	58,842	137,526	6,293	14,312
24 December 2021	188,988	55,385	133,603	6,234	14,068
31 December 2021	188,404	54,728	133,676	5,983	13,834
07 January 2022	193,331	56,966	136,365	5,476	14,239
14 January 2022	203,268	60,132	143,136	5,914	14,435
21 January 2022	209,335	64,385	144,950	5,897	14,380
28 January 2022	215,236	67,136	148,100	5,920	14,781
04 February 2022	222,352	69,092	153,260	6,060	15,119
11 February 2022	219,938	65,763	154,175	5,871	14,858
18 February 2022	220,590	65,611	154,979	5,816	16,552
25 February 2022	221,986	65,553	156,433	6,043	15,077
04 March 2022	229,599	69,259	160,341	5,936	16,558
11 March 2022	248,505	74,365	174,141	6,022	17,605
18 March 2022	219,335	74,979	144,357	6,270	13,266
25 March 2022	220,270	75,114	145,157	6,467	12,634

Foreign Exchange Position Time Series

Foreign Exchange Positions					
As At	Number of Outstanding Trades / USD/INR / Non-deliverable Forward	Number of Outstanding Trades / USD/KRW / Non-deliverable Forward	Number of Outstanding Trades / USD/MYR / Non-deliverable Forward	Number of Outstanding Trades / USD/PHP / Non-deliverable Forward	Number of Outstanding Trades / USD/TWD / Non-deliverable Forward
30 September 2021	28,942	61,691	2,980	10,507	55,716
08 October 2021	31,356	61,663	3,013	11,037	56,176
15 October 2021	33,320	60,661	2,815	10,970	54,640
22 October 2021	33,884	67,564	2,755	10,783	58,762
29 October 2021	32,888	63,563	2,808	9,776	56,010
05 November 2021	37,289	72,064	2,928	10,295	58,242
12 November 2021	36,301	77,732	3,051	10,053	60,879
19 November 2021	37,384	77,001	3,221	10,725	60,104
26 November 2021	37,085	76,849	3,303	11,459	60,011
03 December 2021	38,520	77,241	3,693	11,302	60,881
10 December 2021	41,016	78,232	4,168	11,346	61,154
17 December 2021	38,845	66,275	2,898	8,893	54,032
24 December 2021	39,585	61,257	2,563	8,537	52,012
31 December 2021	38,855	59,761	2,522	9,009	53,509
07 January 2022	39,499	60,454	2,783	10,544	55,498
14 January 2022	39,449	65,360	2,896	11,488	58,639
21 January 2022	38,632	67,974	2,917	12,635	61,641
28 January 2022	40,689	69,670	2,966	13,814	61,826
04 February 2022	41,435	73,773	2,986	13,671	63,691
11 February 2022	45,417	74,810	2,980	12,960	57,278
18 February 2022	46,933	75,078	3,283	12,176	54,907
25 February 2022	51,691	76,127	3,409	12,086	51,682
04 March 2022	46,966	80,850	4,076	10,815	58,494
11 March 2022	51,975	87,808	4,496	12,293	61,941
18 March 2022	43,226	77,967	2,857	10,403	59,964
25 March 2022	40,004	78,256	2,993	10,670	63,826

Foreign Exchange Position Time Series

Foreign Exchange Positions					
		By Product and Residual Maturity			
As At	Number of Outstanding Trades / Others / Non-deliverable Forward	Number of Outstanding Trades / 0 - 3 Months / Non-deliverable Forward	Number of Outstanding Trades / 3 - 6 Months / Non-deliverable Forward	Number of Outstanding Trades / 6 - 9 Months / Non-deliverable Forward	Number of Outstanding Trades / 9 - 12 Months / Non-deliverable Forward
30 September 2021	5,092	159,246	12,470	5,185	3,760
08 October 2021	5,081	162,795	12,151	5,263	3,650
15 October 2021	5,138	162,144	12,150	5,409	3,593
22 October 2021	5,267	174,737	11,891	5,343	3,582
29 October 2021	5,403	166,497	11,514	5,284	3,396
05 November 2021	5,409	183,678	12,098	5,408	3,435
12 November 2021	5,625	191,415	11,944	5,534	3,346
19 November 2021	5,655	190,990	12,715	5,551	3,330
26 November 2021	5,719	191,320	13,028	5,396	3,266
03 December 2021	5,851	192,889	15,149	5,388	3,269
10 December 2021	6,074	195,294	17,327	5,404	3,368
17 December 2021	4,820	175,438	9,235	5,030	3,364
24 December 2021	4,732	168,475	9,023	5,051	3,213
31 December 2021	4,931	168,190	8,814	5,068	3,127
07 January 2022	4,838	172,672	8,971	5,010	3,288
14 January 2022	5,087	182,174	9,284	5,083	3,288
21 January 2022	5,259	188,047	9,402	5,033	3,426
28 January 2022	5,570	194,121	9,303	4,784	3,334
04 February 2022	5,617	201,392	9,318	4,766	3,355
11 February 2022	5,764	198,618	9,511	4,748	3,466
18 February 2022	5,846	198,618	10,102	4,749	3,589
25 February 2022	5,871	198,771	11,087	4,814	3,737
04 March 2022	5,904	203,538	13,862	4,799	3,843
11 March 2022	6,365	218,677	17,085	5,136	3,976
18 March 2022	5,382	197,896	8,601	5,164	4,015
25 March 2022	5,420	198,624	9,080	5,085	3,829

Foreign Exchange Position Time Series

Foreign Exchange Positions			
As At	Number of Outstanding Trades / 1 - 2 Years / Non-deliverable Forward	Number of Outstanding Trades / 2 - 5 Years / Non-deliverable Forward	Number of Outstanding Trades / > 5 Years / Non-deliverable Forward
30 September 2021	2,052	1,083	159
08 October 2021	2,126	1,102	159
15 October 2021	2,183	1,069	159
22 October 2021	2,149	1,067	161
29 October 2021	2,105	1,063	162
05 November 2021	2,109	1,070	160
12 November 2021	2,106	1,094	164
19 November 2021	2,069	1,077	163
26 November 2021	2,050	1,077	161
03 December 2021	2,054	1,079	156
10 December 2021	2,136	1,073	157
17 December 2021	2,075	1,069	156
24 December 2021	1,990	1,080	156
31 December 2021	1,979	1,078	148
07 January 2022	2,155	1,089	146
14 January 2022	2,194	1,099	146
21 January 2022	2,188	1,089	150
28 January 2022	2,424	1,116	154
04 February 2022	2,256	1,115	150
11 February 2022	2,300	1,145	150
18 February 2022	2,253	1,130	149
25 February 2022	2,316	1,114	147
04 March 2022	2,298	1,116	143
11 March 2022	2,340	1,150	141
18 March 2022	2,357	1,161	141
25 March 2022	2,333	1,181	138

Foreign Exchange Position Time Series

Foreign Exchange Positions	*Outstanding Notional (US$mn)*				
	Asset Class Total	*By Product*	*By Product and Intention to Clear*		*By Product and Currency*
As At	Outstanding Notional (US$mn) / Total	Outstanding Notional (US$mn) / Non-deliverable Forward	Outstanding Notional (US$mn) / Intended to Clear / Non-deliverable Forward	Outstanding Notional (US$mn) / Not Intended to Clear / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/CNY / Non-deliverable Forward
01 April 2022	1,542,617.49	1,542,617.49	521,864.26	1,020,753.23	133,686.30
08 April 2022	1,483,204.94	1,483,204.94	512,500.42	970,704.52	128,102.66
14 April 2022	1,472,338.49	1,472,338.49	498,784.96	973,553.53	125,889.72
22 April 2022	1,459,392.30	1,459,392.30	485,166.60	974,225.70	138,710.57
29 April 2022	1,426,351.91	1,426,351.91	461,477.84	964,874.07	140,748.23
06 May 2022	1,436,557.83	1,436,557.83	467,623.61	968,934.22	137,064.88
13 May 2022	1,435,093.31	1,435,093.31	465,676.90	969,416.42	141,261.59
20 May 2022	1,470,820.48	1,470,820.48	491,071.53	979,748.95	147,555.18
27 May 2022	1,491,020.79	1,491,020.79	493,236.21	997,784.57	146,800.60
02 June 2022	1,495,227.18	1,495,227.18	492,012.06	1,003,215.12	133,079.45
10 June 2022	1,497,638.05	1,497,638.05	494,192.55	1,003,445.50	136,386.06
17 June 2022	1,356,700.52	1,356,700.52	458,667.03	898,033.48	137,126.99
24 June 2022	1,359,688.53	1,359,688.53	448,108.19	911,580.34	141,024.13
30 June 2022	1,361,711.40	1,361,711.40	438,852.24	922,859.16	146,189.21
08 July 2022	1,357,188.26	1,357,188.26	430,328.18	926,860.08	153,501.00
15 July 2022	1,347,354.80	1,347,354.80	428,859.07	918,495.73	157,562.05
22 July 2022	1,311,736.55	1,311,736.55	406,487.05	905,249.50	149,120.25
29 July 2022	1,264,987.27	1,264,987.27	392,959.23	872,028.04	138,053.03
05 August 2022	1,301,889.05	1,301,889.05	406,364.65	895,524.40	141,315.35
12 August 2022	1,297,877.61	1,297,877.61	401,201.56	896,676.05	139,699.71
19 August 2022	1,273,676.19	1,273,676.19	391,214.28	882,461.91	142,499.61
26 August 2022	1,300,051.86	1,300,051.86	396,757.03	903,294.83	145,238.95
02 September 2022	1,290,607.27	1,290,607.27	388,997.68	901,609.59	144,153.82
09 September 2022	1,344,506.46	1,344,506.46	401,663.66	942,842.80	154,949.76
16 September 2022	1,374,515.95	1,374,515.95	411,692.01	962,823.93	161,258.21
23 September 2022	1,291,690.75	1,291,690.75	398,517.86	893,172.89	169,730.55

Foreign Exchange Position Time Series

Foreign Exchange Positions					
	y				
As At	Outstanding Notional (US$mn) / USD/IDR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/INR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/KRW / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/MYR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/PHP / Non-deliverable Forward
01 April 2022	39,606.25	242,418.94	445,087.03	13,870.17	40,861.68
08 April 2022	40,173.56	241,545.03	425,754.09	13,359.03	40,750.60
14 April 2022	37,417.95	237,687.50	428,093.59	14,057.99	40,092.64
22 April 2022	37,998.25	233,076.26	423,818.41	14,161.06	36,113.36
29 April 2022	42,949.45	207,579.93	417,994.41	15,452.12	34,442.24
06 May 2022	43,087.38	216,091.49	423,418.47	15,749.17	35,119.61
13 May 2022	47,232.38	218,711.51	422,914.17	15,700.81	35,773.95
20 May 2022	50,318.35	227,477.59	438,269.60	16,193.02	38,439.83
27 May 2022	49,552.63	240,634.76	441,461.74	16,175.27	41,696.40
02 June 2022	52,146.59	230,138.31	446,573.40	18,636.97	45,013.64
10 June 2022	56,346.66	235,232.24	452,341.29	20,613.04	46,362.55
17 June 2022	47,708.01	217,336.10	367,944.67	13,321.08	38,690.52
24 June 2022	46,359.91	220,951.74	361,947.96	14,638.73	41,232.60
30 June 2022	47,133.26	221,587.88	359,564.16	13,641.51	41,917.14
08 July 2022	51,147.31	233,376.17	341,459.97	14,765.10	43,833.61
15 July 2022	52,706.21	232,482.79	334,539.23	13,862.77	43,058.70
22 July 2022	52,739.43	242,595.42	325,280.60	14,007.11	41,126.50
29 July 2022	49,748.59	230,901.42	314,501.77	13,203.59	39,769.05
05 August 2022	50,283.41	242,984.48	311,074.34	14,562.82	39,472.15
12 August 2022	50,799.20	230,321.49	320,250.40	15,502.50	38,612.43
19 August 2022	48,237.57	233,556.32	302,625.16	15,098.46	37,914.06
26 August 2022	48,311.03	236,192.45	312,340.49	15,405.01	35,965.62
02 September 2022	47,784.05	224,528.44	318,365.56	15,801.86	35,689.15
09 September 2022	48,517.79	231,562.64	334,568.62	21,777.35	41,554.34
16 September 2022	49,990.56	249,854.51	340,261.42	22,775.10	41,131.09
23 September 2022	41,036.17	233,739.14	302,464.04	15,123.32	33,154.08

Foreign Exchange Position Time Series

Foreign Exchange Positions					
			By Product and Residual Maturity		
As At	Outstanding Notional (US$mn) / USD/TWD / Non-deliverable Forward	Outstanding Notional (US$mn) / Others / Non-deliverable Forward	Outstanding Notional (US$mn) / 0 - 3 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 3 - 6 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 6 - 9 Months / Non-deliverable Forward
01 April 2022	566,756.20	60,330.91	1,190,267.25	175,139.14	74,669.18
08 April 2022	538,892.77	54,627.20	1,136,109.53	171,988.70	77,420.20
14 April 2022	536,922.84	52,176.25	1,131,820.22	170,605.44	75,657.29
22 April 2022	520,649.34	54,865.05	1,124,769.23	162,332.36	79,566.25
29 April 2022	508,068.72	59,116.81	1,096,960.59	154,303.15	77,449.32
06 May 2022	511,223.44	54,803.40	1,101,888.41	160,308.69	78,150.32
13 May 2022	500,576.68	52,922.22	1,097,687.85	160,046.66	83,190.65
20 May 2022	494,390.00	58,176.89	1,131,167.29	166,434.27	80,561.81
27 May 2022	493,794.13	60,905.26	1,138,661.38	174,661.23	84,437.39
02 June 2022	517,937.33	51,701.50	1,134,788.93	185,438.71	84,756.31
10 June 2022	494,742.06	55,614.16	1,119,456.50	200,548.70	87,395.98
17 June 2022	476,241.52	58,331.62	977,208.05	201,492.64	89,497.47
24 June 2022	477,272.19	56,261.27	1,035,651.80	148,706.58	86,900.92
30 June 2022	474,143.46	57,534.77	1,038,870.54	148,580.49	88,619.15
08 July 2022	463,346.78	55,758.33	1,030,419.21	145,145.96	97,697.06
15 July 2022	455,761.37	57,381.69	1,023,444.81	147,333.06	92,163.56
22 July 2022	439,780.27	47,086.97	989,285.95	161,268.95	78,342.29
29 July 2022	425,198.16	53,611.67	945,526.33	151,126.41	87,872.75
05 August 2022	456,271.92	45,924.57	979,898.68	154,664.56	84,941.35
12 August 2022	451,105.89	51,585.98	974,946.43	163,439.62	79,198.81
19 August 2022	442,107.58	51,637.43	958,753.41	158,051.79	79,790.02
26 August 2022	448,816.87	57,781.44	977,575.99	167,787.70	78,081.11
02 September 2022	452,009.38	52,275.01	956,158.26	179,087.34	75,447.40
09 September 2022	456,765.13	54,810.83	993,289.84	196,796.96	73,284.95
16 September 2022	457,709.24	51,535.82	1,009,490.78	212,050.92	71,192.96
23 September 2022	430,792.78	65,650.68	972,480.74	167,552.18	73,316.79

Foreign Exchange Position Time Series

Foreign Exchange Positions					*Number of Outstanding*
					Total (Asset Class)
As At	Outstanding Notional (US$mn) / 9 - 12 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 1 - 2 Years / Non-deliverable Forward	Outstanding Notional (US$mn) / 2 - 5 Years / Non-deliverable Forward	Outstanding Notional (US$mn) / > 5 Years / Non-deliverable Forward	Number of Outstanding Trades / Total
01 April 2022	66,920.02	23,837.33	10,249.85	1,534.73	238,178
08 April 2022	62,890.63	23,000.59	10,265.04	1,530.23	224,839
14 April 2022	59,334.28	22,918.83	10,472.34	1,530.10	221,803
22 April 2022	57,110.93	23,668.61	10,456.88	1,488.04	207,169
29 April 2022	62,722.35	23,016.99	10,411.98	1,487.52	203,535
06 May 2022	60,023.84	24,512.44	10,190.52	1,483.61	206,781
13 May 2022	57,829.22	24,528.12	10,327.69	1,483.14	214,898
20 May 2022	57,640.72	23,085.80	10,456.91	1,473.67	220,172
27 May 2022	57,169.96	24,065.35	10,571.77	1,453.70	217,700
02 June 2022	55,883.65	22,677.92	10,227.89	1,453.77	227,891
10 June 2022	54,402.41	24,350.01	10,023.27	1,461.17	226,094
17 June 2022	52,302.02	24,340.98	10,321.81	1,537.55	195,478
24 June 2022	53,040.96	23,792.44	10,153.71	1,442.11	195,400
30 June 2022	51,558.58	22,713.53	10,011.18	1,357.93	194,191
08 July 2022	49,495.92	23,234.91	9,749.03	1,446.17	199,849
15 July 2022	48,792.76	24,198.93	10,050.07	1,371.60	200,772
22 July 2022	47,643.20	23,724.27	10,106.14	1,365.75	200,276
29 July 2022	44,673.99	23,709.16	10,712.25	1,366.39	188,648
05 August 2022	46,758.09	23,841.27	10,414.06	1,371.03	203,524
12 August 2022	44,622.57	23,892.71	10,791.77	985.70	198,954
19 August 2022	42,064.71	23,145.60	10,885.35	985.31	192,128
26 August 2022	41,132.71	23,349.74	10,994.31	1,130.30	190,061
02 September 2022	42,595.19	24,949.76	11,238.77	1,130.57	194,084
09 September 2022	43,276.69	25,704.61	11,020.03	1,133.38	199,756
16 September 2022	41,717.63	27,945.41	10,991.13	1,127.11	209,074
23 September 2022	42,356.95	24,206.75	10,665.23	1,112.11	187,977

Foreign Exchange Position Time Series

Foreign Exchange Positions	*Trades*				
	By Product	*By Product and Intention to Clear*		*By Product and Currency*	
As At	Number of Outstanding Trades / Non-deliverable Forward	Number of Outstanding Trades / Intended to Clear / Non-deliverable Forward	Number of Outstanding Trades / Not Intended to Clear / Non-deliverable Forward	Number of Outstanding Trades / USD/CNY / Non-deliverable Forward	Number of Outstanding Trades / USD/IDR / Non-deliverable Forward
01 April 2022	238,178	82,675	155,504	6,569	13,048
08 April 2022	224,839	76,503	148,336	6,342	12,099
14 April 2022	221,803	74,066	147,737	6,326	11,230
22 April 2022	207,169	67,995	139,175	6,729	11,144
29 April 2022	203,535	64,975	138,560	7,309	13,002
06 May 2022	206,781	65,274	141,507	7,279	12,606
13 May 2022	214,898	66,220	148,678	7,711	13,815
20 May 2022	220,172	68,938	151,234	7,926	14,490
27 May 2022	217,700	67,648	150,052	7,790	13,623
02 June 2022	227,891	71,181	156,710	7,297	14,735
10 June 2022	226,094	69,178	156,916	7,490	15,569
17 June 2022	195,478	68,723	126,755	7,088	12,970
24 June 2022	195,400	67,967	127,433	7,186	13,059
30 June 2022	194,191	66,872	127,319	7,230	13,343
08 July 2022	199,849	69,037	130,812	7,602	14,559
15 July 2022	200,772	67,521	133,251	7,817	14,952
22 July 2022	200,276	65,372	134,904	7,846	15,406
29 July 2022	188,648	60,513	128,135	7,315	14,697
05 August 2022	203,524	65,394	138,130	7,434	14,986
12 August 2022	198,954	62,089	136,865	7,361	14,522
19 August 2022	192,128	59,410	132,718	7,479	13,300
26 August 2022	190,061	57,618	132,443	7,556	12,682
02 September 2022	194,084	57,765	136,319	7,415	12,504
09 September 2022	199,756	57,757	141,999	7,927	12,678
16 September 2022	209,074	60,667	148,407	8,451	12,833
23 September 2022	187,977	63,158	124,819	8,348	10,671

Foreign Exchange Position Time Series

Foreign Exchange Positions					
As At	Number of Outstanding Trades / USD/INR / Non-deliverable Forward	Number of Outstanding Trades / USD/KRW / Non-deliverable Forward	Number of Outstanding Trades / USD/MYR / Non-deliverable Forward	Number of Outstanding Trades / USD/PHP / Non-deliverable Forward	Number of Outstanding Trades / USD/TWD / Non-deliverable Forward
01 April 2022	41,794	87,188	3,256	11,080	69,706
08 April 2022	41,065	79,742	3,226	10,941	65,950
14 April 2022	38,978	80,398	3,456	10,742	65,179
22 April 2022	35,445	74,106	3,468	9,633	61,240
29 April 2022	33,212	75,047	3,529	9,078	56,889
06 May 2022	35,093	75,410	3,640	9,235	58,158
13 May 2022	37,172	79,928	3,814	8,854	58,222
20 May 2022	40,698	81,532	3,804	9,378	56,968
27 May 2022	40,618	79,558	3,828	9,745	57,165
02 June 2022	40,688	80,358	4,440	10,706	64,403
10 June 2022	41,557	78,220	4,680	10,775	62,390
17 June 2022	38,753	60,746	2,831	8,765	59,407
24 June 2022	39,165	58,468	2,895	9,878	59,822
30 June 2022	38,449	58,473	2,785	9,939	59,041
08 July 2022	41,644	60,441	2,892	10,437	57,232
15 July 2022	41,459	61,285	2,834	10,789	56,538
22 July 2022	43,763	60,413	2,925	10,258	54,640
29 July 2022	40,854	56,285	2,785	9,837	51,829
05 August 2022	45,395	59,776	2,970	9,878	58,054
12 August 2022	42,802	58,461	3,134	9,455	58,008
19 August 2022	42,660	55,387	3,043	9,121	55,772
26 August 2022	40,620	55,163	3,249	8,969	56,422
02 September 2022	40,410	57,691	3,353	8,421	58,505
09 September 2022	39,949	60,444	5,260	9,144	58,472
16 September 2022	42,984	66,067	5,604	9,055	58,198
23 September 2022	38,763	62,054	3,339	7,127	52,404

Foreign Exchange Position Time Series

Foreign Exchange Positions					
		By Product and Residual Maturity			
As At	Number of Outstanding Trades / Others / Non-deliverable Forward	Number of Outstanding Trades / 0 - 3 Months / Non-deliverable Forward	Number of Outstanding Trades / 3 - 6 Months / Non-deliverable Forward	Number of Outstanding Trades / 6 - 9 Months / Non-deliverable Forward	Number of Outstanding Trades / 9 - 12 Months / Non-deliverable Forward
01 April 2022	5,537	216,220	9,423	4,932	3,944
08 April 2022	5,474	202,911	9,364	5,084	3,834
14 April 2022	5,495	199,788	9,643	5,012	3,724
22 April 2022	5,405	184,867	9,824	5,237	3,584
29 April 2022	5,469	181,371	9,476	5,020	4,003
06 May 2022	5,360	184,238	9,841	5,114	3,806
13 May 2022	5,382	192,058	9,985	5,264	3,770
20 May 2022	5,376	196,715	10,663	5,230	3,779
27 May 2022	5,373	193,345	11,460	5,320	3,874
02 June 2022	5,264	201,941	13,082	5,404	3,832
10 June 2022	5,413	197,428	15,575	5,570	3,802
17 June 2022	4,918	164,333	17,918	5,811	3,665
24 June 2022	4,927	173,318	9,317	5,339	3,759
30 June 2022	4,931	171,721	9,626	5,536	3,736
08 July 2022	5,042	177,425	9,398	5,636	3,709
15 July 2022	5,098	178,440	9,347	5,562	3,686
22 July 2022	5,025	178,020	9,572	5,365	3,582
29 July 2022	5,046	166,582	9,070	5,872	3,358
05 August 2022	5,031	181,312	9,378	5,593	3,462
12 August 2022	5,211	176,650	9,720	5,452	3,362
19 August 2022	5,366	170,128	9,612	5,492	3,156
26 August 2022	5,400	167,665	10,242	5,462	2,978
02 September 2022	5,785	170,397	11,678	5,342	2,919
09 September 2022	5,882	174,672	13,037	5,331	2,915
16 September 2022	5,882	182,213	15,087	5,090	2,850
23 September 2022	5,271	167,060	9,225	5,217	2,760

Foreign Exchange Position Time Series

Foreign Exchange Positions			
As At	Number of Outstanding Trades / 1 - 2 Years / Non-deliverable Forward	Number of Outstanding Trades / 2 - 5 Years / Non-deliverable Forward	Number of Outstanding Trades / > 5 Years / Non-deliverable Forward
01 April 2022	2,347	1,175	137
08 April 2022	2,334	1,177	135
14 April 2022	2,307	1,194	135
22 April 2022	2,348	1,181	128
29 April 2022	2,351	1,187	128
06 May 2022	2,460	1,196	126
13 May 2022	2,464	1,231	126
20 May 2022	2,420	1,243	122
27 May 2022	2,330	1,253	118
02 June 2022	2,300	1,214	118
10 June 2022	2,425	1,176	118
17 June 2022	2,437	1,195	119
24 June 2022	2,381	1,173	113
30 June 2022	2,295	1,174	103
08 July 2022	2,395	1,175	111
15 July 2022	2,449	1,182	106
22 July 2022	2,444	1,190	103
29 July 2022	2,436	1,227	103
05 August 2022	2,467	1,210	102
12 August 2022	2,457	1,214	99
19 August 2022	2,428	1,213	99
26 August 2022	2,398	1,205	111
02 September 2022	2,423	1,214	111
09 September 2022	2,487	1,202	112
16 September 2022	2,531	1,193	110
23 September 2022	2,433	1,173	109

Foreign Exchange Position Time Series

Foreign Exchange Positions	*Outstanding Notional (US$mn)*				
	Asset Class Total	*By Product*	*By Product and Intention to Clear*		*By Product and Currency*
As At	Outstanding Notional (US$mn) / Total	Outstanding Notional (US$mn) / Non-deliverable Forward	Outstanding Notional (US$mn) / Intended to Clear / Non-deliverable Forward	Outstanding Notional (US$mn) / Not Intended to Clear / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/CNY / Non-deliverable Forward
30 September 2022	1,367,940.80	1,367,940.80	408,275.75	959,665.05	171,606.15
07 October 2022	1,411,395.26	1,411,395.26	422,211.35	989,183.91	179,188.22
14 October 2022	1,447,121.64	1,447,121.64	431,002.82	1,016,118.83	174,504.56
21 October 2022	1,477,509.76	1,477,509.76	440,370.30	1,037,139.46	176,401.49
28 October 2022	1,460,416.28	1,460,416.28	436,414.17	1,024,002.11	174,558.91
04 November 2022	1,431,202.26	1,431,202.26	429,279.83	1,001,922.43	169,747.41
11 November 2022	1,500,487.02	1,500,487.02	445,722.08	1,054,764.94	174,718.37
18 November 2022	1,498,759.80	1,498,759.80	430,611.24	1,068,148.56	171,858.49
25 November 2022	1,485,613.75	1,485,613.75	427,376.10	1,058,237.65	176,269.79
02 December 2022	1,486,886.78	1,486,886.78	424,451.03	1,062,435.74	174,434.52
09 December 2022	1,521,312.57	1,521,312.57	425,904.21	1,095,408.36	171,222.59
16 December 2022	1,512,779.69	1,512,779.69	418,933.99	1,093,845.70	169,790.01
23 December 2022	1,271,397.16	1,271,397.16	356,803.64	914,593.52	150,677.68
30 December 2022	1,235,341.23	1,235,341.23	343,341.42	891,999.80	147,131.11
06 January 2023	1,290,507.93	1,290,507.93	361,277.01	929,230.91	150,945.21
13 January 2023	1,370,149.33	1,370,149.33	396,199.71	973,949.62	160,535.21
20 January 2023	1,351,992.51	1,351,992.51	397,400.07	954,592.44	157,680.61
27 January 2023	1,369,670.87	1,369,670.87	410,981.31	958,689.55	159,358.43
03 February 2023	1,296,757.39	1,296,757.39	401,501.63	895,255.76	145,815.39
10 February 2023	1,363,272.13	1,363,272.13	419,150.89	944,121.24	140,332.77
17 February 2023	1,351,336.37	1,351,336.37	403,800.23	947,536.14	136,036.36
24 February 2023	1,406,814.01	1,406,814.01	423,202.66	983,611.35	143,133.41
03 March 2023	1,392,979.72	1,392,979.72	406,773.23	986,206.49	138,048.46
10 March 2023	1,462,209.00	1,462,209.00	425,693.06	1,036,515.95	138,976.39
17 March 2023	1,327,377.44	1,327,377.44	398,983.75	928,393.69	136,596.96
24 March 2023	1,358,231.70	1,358,231.70	411,274.48	946,957.22	131,807.71

Foreign Exchange Position Time Series

Foreign Exchange Positions					
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As At	Outstanding Notional (US$mn) / USD/IDR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/INR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/KRW / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/MYR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/PHP / Non-deliverable Forward
30 September 2022	46,126.51	251,349.22	329,378.50	15,530.30	36,850.42
07 October 2022	48,436.49	256,547.47	348,655.34	18,801.48	38,411.50
14 October 2022	50,363.38	287,018.85	366,069.24	22,404.57	39,811.95
21 October 2022	51,152.08	306,764.91	370,415.95	20,956.36	39,715.65
28 October 2022	48,572.42	289,786.12	379,629.08	20,864.02	39,078.04
04 November 2022	49,866.81	269,877.30	385,353.32	21,971.34	38,657.75
11 November 2022	50,345.83	283,946.33	409,807.35	22,222.32	40,909.77
18 November 2022	52,343.09	270,716.57	410,325.83	21,163.26	40,188.72
25 November 2022	50,797.57	272,788.61	407,365.35	20,100.76	41,720.28
02 December 2022	54,833.21	257,819.86	412,608.38	20,687.21	39,220.27
09 December 2022	57,277.19	259,597.96	443,684.18	23,983.31	39,588.95
16 December 2022	57,341.14	258,800.00	420,907.55	23,898.93	36,785.28
23 December 2022	42,650.92	220,233.53	339,326.07	13,132.04	27,481.37
30 December 2022	40,571.16	210,757.62	325,187.30	13,107.33	26,518.44
06 January 2023	39,947.40	212,042.81	332,758.91	14,408.23	27,683.88
13 January 2023	47,240.12	215,348.56	360,254.57	16,942.87	29,553.65
20 January 2023	49,431.09	215,681.68	356,974.80	15,200.98	33,045.40
27 January 2023	50,061.30	224,564.81	359,378.55	14,577.08	32,447.12
03 February 2023	50,258.16	216,272.49	350,687.73	16,231.33	34,359.78
10 February 2023	51,996.63	232,164.18	375,990.20	16,190.40	37,088.85
17 February 2023	48,250.15	225,918.68	390,520.54	17,385.23	35,482.31
24 February 2023	46,872.11	233,597.05	423,492.48	18,778.68	33,968.90
03 March 2023	45,263.86	218,267.93	437,886.92	19,691.34	35,333.79
10 March 2023	47,839.37	219,689.16	481,203.42	21,684.32	33,590.42
17 March 2023	40,226.50	199,458.61	407,020.02	14,190.81	28,281.31
24 March 2023	41,137.24	206,390.66	413,389.36	14,733.88	31,092.82

Foreign Exchange Position Time Series

Foreign Exchange Positions					
			By Product and Residual Maturity		
As At	Outstanding Notional (US$mn) / USD/TWD / Non-deliverable Forward	Outstanding Notional (US$mn) / Others / Non-deliverable Forward	Outstanding Notional (US$mn) / 0 - 3 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 3 - 6 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 6 - 9 Months / Non-deliverable Forward
30 September 2022	431,259.69	85,840.00	1,034,587.24	181,038.00	70,448.24
07 October 2022	431,849.58	89,505.17	1,077,255.22	180,632.54	70,177.71
14 October 2022	421,335.43	85,613.65	1,123,386.81	170,882.77	67,795.78
21 October 2022	423,999.90	88,103.40	1,164,693.38	161,296.90	65,910.74
28 October 2022	432,409.66	75,518.03	1,130,115.63	181,092.63	62,378.22
04 November 2022	412,941.27	82,787.07	1,118,143.47	162,778.42	64,772.12
11 November 2022	435,703.95	82,833.10	1,191,795.22	159,215.38	63,003.30
18 November 2022	431,082.62	101,081.22	1,189,135.09	159,215.15	60,350.86
25 November 2022	430,470.45	86,100.93	1,175,859.16	158,174.77	60,988.80
02 December 2022	430,310.70	96,972.63	1,171,703.58	166,196.18	60,605.50
09 December 2022	442,440.85	83,517.53	1,185,024.13	184,245.31	61,758.67
16 December 2022	450,709.34	94,547.44	1,222,130.11	141,143.04	59,418.73
23 December 2022	411,646.93	66,248.63	988,840.50	139,568.94	60,853.99
30 December 2022	402,075.06	69,993.21	962,149.00	131,128.07	63,723.70
06 January 2023	429,904.29	82,817.21	1,004,640.98	130,668.55	75,168.84
13 January 2023	440,139.49	100,134.87	1,077,100.76	133,323.15	80,321.90
20 January 2023	442,337.42	81,640.53	1,059,024.22	143,713.21	70,978.08
27 January 2023	446,700.41	82,583.17	1,093,827.30	129,424.01	69,419.64
03 February 2023	431,408.24	51,724.28	1,010,157.41	137,530.84	70,440.04
10 February 2023	450,799.52	58,709.58	1,067,921.39	139,908.23	73,827.90
17 February 2023	441,617.73	56,125.38	1,051,813.15	140,546.76	75,783.39
24 February 2023	446,616.34	60,355.04	1,095,043.57	151,661.60	77,100.30
03 March 2023	443,724.40	54,763.01	1,065,674.15	164,454.19	78,889.70
10 March 2023	459,729.35	59,496.57	1,096,983.13	199,478.05	80,789.89
17 March 2023	450,144.89	51,458.33	956,650.18	202,258.06	80,125.28
24 March 2023	463,073.74	56,606.29	1,047,656.84	154,284.76	73,011.39

Foreign Exchange Position Time Series

Foreign Exchange Positions					*Number of Outstanding*
					Total (Asset Class)
As At	Outstanding Notional (US$mn) / 9 - 12 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 1 - 2 Years / Non-deliverable Forward	Outstanding Notional (US$mn) / 2 - 5 Years / Non-deliverable Forward	Outstanding Notional (US$mn) / > 5 Years / Non-deliverable Forward	Number of Outstanding Trades / Total
30 September 2022	46,076.41	24,198.79	10,385.07	1,207.05	210,775
07 October 2022	45,825.52	25,927.94	10,370.93	1,205.40	220,654
14 October 2022	48,754.95	24,339.04	10,820.51	1,141.79	233,806
21 October 2022	49,781.35	23,869.96	10,815.53	1,141.90	234,784
28 October 2022	50,608.74	24,255.61	10,819.17	1,146.27	234,122
04 November 2022	50,033.20	23,458.92	10,877.45	1,138.69	236,610
11 November 2022	50,679.33	23,599.05	11,055.56	1,139.17	260,508
18 November 2022	53,554.51	24,489.69	10,874.55	1,139.95	256,464
25 November 2022	54,061.30	24,613.06	10,764.06	1,152.60	257,056
02 December 2022	52,310.63	24,201.50	10,727.77	1,141.60	250,548
09 December 2022	53,742.26	24,465.59	10,935.11	1,141.51	250,196
16 December 2022	53,999.66	24,764.23	10,347.30	976.61	229,800
23 December 2022	48,474.53	22,634.25	10,066.88	958.08	185,082
30 December 2022	44,711.96	22,627.70	10,042.70	958.10	170,646
06 January 2023	44,677.89	23,718.86	10,752.46	880.34	172,331
13 January 2023	43,800.98	23,943.18	10,795.34	864.01	188,282
20 January 2023	42,919.62	23,353.75	11,117.52	886.11	200,230
27 January 2023	41,610.80	23,457.11	11,045.73	886.28	201,418
03 February 2023	42,548.72	23,594.83	11,499.18	986.37	216,713
10 February 2023	43,526.78	25,629.23	11,522.67	935.93	230,633
17 February 2023	46,384.39	24,176.86	11,807.98	823.84	230,370
24 February 2023	47,520.76	22,827.13	11,834.93	825.72	233,791
03 March 2023	47,306.08	23,676.45	12,181.13	798.03	230,040
10 March 2023	47,862.93	24,251.55	12,089.06	754.39	230,248
17 March 2023	51,696.36	23,859.32	12,033.87	754.37	209,021
24 March 2023	46,879.40	23,617.52	12,041.62	740.18	216,863

Foreign Exchange Position Time Series

Foreign Exchange Positions	*Trades*				
	By Product	*By Product and Intention to Clear*		*By Product and Currency*	
As At	Number of Outstanding Trades / Non-deliverable Forward	Number of Outstanding Trades / Intended to Clear / Non-deliverable Forward	Number of Outstanding Trades / Not Intended to Clear / Non-deliverable Forward	Number of Outstanding Trades / USD/CNY / Non-deliverable Forward	Number of Outstanding Trades / USD/IDR / Non-deliverable Forward
30 September 2022	210,775	70,394	140,381	8,437	12,161
07 October 2022	220,654	73,058	147,596	8,827	12,712
14 October 2022	233,806	75,710	158,096	8,608	13,422
21 October 2022	234,784	75,180	159,604	8,957	13,696
28 October 2022	234,122	73,356	160,766	9,324	13,194
04 November 2022	236,610	74,497	162,113	8,914	13,024
11 November 2022	260,508	82,594	177,914	9,253	14,065
18 November 2022	256,464	80,379	176,085	8,841	14,228
25 November 2022	257,056	80,544	176,512	9,071	14,313
02 December 2022	250,548	77,650	172,898	8,837	15,992
09 December 2022	250,196	74,791	175,405	8,780	16,936
16 December 2022	229,800	66,268	163,532	8,271	16,306
23 December 2022	185,082	59,275	125,807	7,432	12,143
30 December 2022	170,646	52,834	117,812	7,071	11,574
06 January 2023	172,331	52,915	119,416	6,910	10,943
13 January 2023	188,282	60,715	127,567	7,093	13,177
20 January 2023	200,230	67,140	133,090	7,235	16,033
27 January 2023	201,418	67,075	134,343	7,389	16,722
03 February 2023	216,713	74,073	142,640	6,951	18,100
10 February 2023	230,633	78,029	152,604	6,667	18,843
17 February 2023	230,370	74,801	155,569	6,724	17,471
24 February 2023	233,791	75,519	158,272	7,104	16,231
03 March 2023	230,040	72,169	157,871	6,783	15,275
10 March 2023	230,248	69,855	160,393	6,935	15,129
17 March 2023	209,021	69,022	139,999	6,688	13,347
24 March 2023	216,863	70,199	146,664	6,724	13,694

Foreign Exchange Position Time Series

Foreign Exchange Positions					
As At	Number of Outstanding Trades / USD/INR / Non-deliverable Forward	Number of Outstanding Trades / USD/KRW / Non-deliverable Forward	Number of Outstanding Trades / USD/MYR / Non-deliverable Forward	Number of Outstanding Trades / USD/PHP / Non-deliverable Forward	Number of Outstanding Trades / USD/TWD / Non-deliverable Forward
30 September 2022	43,318	75,305	3,591	8,423	53,960
07 October 2022	43,542	82,878	4,251	8,796	54,429
14 October 2022	48,830	89,953	4,966	9,031	53,658
21 October 2022	51,775	88,043	4,177	9,480	53,164
28 October 2022	47,382	89,535	4,291	9,500	55,395
04 November 2022	46,426	93,742	4,657	9,677	54,667
11 November 2022	50,378	105,286	4,830	10,429	60,514
18 November 2022	46,952	104,225	4,743	10,548	60,918
25 November 2022	47,805	103,226	4,712	10,591	61,406
02 December 2022	46,152	100,052	4,813	10,113	58,652
09 December 2022	47,608	97,928	5,427	9,946	57,725
16 December 2022	44,207	86,170	5,358	9,641	53,971
23 December 2022	37,862	66,195	2,870	7,222	46,605
30 December 2022	33,851	60,284	2,926	6,926	43,217
06 January 2023	33,330	62,011	3,216	7,264	43,632
13 January 2023	36,333	66,192	3,871	8,718	47,296
20 January 2023	39,516	70,225	3,455	9,524	48,520
27 January 2023	41,193	66,815	3,395	10,184	49,908
03 February 2023	46,889	70,647	3,749	11,738	53,418
10 February 2023	50,185	74,362	4,057	12,464	58,601
17 February 2023	48,506	76,804	4,549	12,128	58,720
24 February 2023	45,513	81,944	4,992	11,818	60,839
03 March 2023	40,799	85,267	4,980	11,645	59,936
10 March 2023	38,697	89,163	5,270	10,774	58,786
17 March 2023	35,046	82,854	2,841	9,123	54,291
24 March 2023	36,003	85,773	3,156	9,857	56,684

Foreign Exchange Position Time Series

Foreign Exchange Positions					
		By Product and Residual Maturity			
As At	Number of Outstanding Trades / Others / Non-deliverable Forward	Number of Outstanding Trades / 0 - 3 Months / Non-deliverable Forward	Number of Outstanding Trades / 3 - 6 Months / Non-deliverable Forward	Number of Outstanding Trades / 6 - 9 Months / Non-deliverable Forward	Number of Outstanding Trades / 9 - 12 Months / Non-deliverable Forward
30 September 2022	5,580	189,373	9,730	5,100	2,872
07 October 2022	5,219	199,059	9,925	5,093	2,816
14 October 2022	5,338	212,134	9,987	4,991	2,907
21 October 2022	5,492	213,273	9,890	4,915	2,968
28 October 2022	5,501	211,751	10,992	4,611	2,979
04 November 2022	5,503	214,906	10,258	4,773	2,979
11 November 2022	5,753	238,589	10,337	4,768	3,051
18 November 2022	6,009	234,327	10,518	4,544	3,246
25 November 2022	5,932	234,802	10,768	4,319	3,255
02 December 2022	5,937	227,567	11,501	4,250	3,247
09 December 2022	5,846	225,321	13,339	4,195	3,324
16 December 2022	5,876	209,273	9,028	4,093	3,354
23 December 2022	4,753	164,849	9,067	4,030	3,212
30 December 2022	4,797	151,084	8,642	4,053	3,044
06 January 2023	5,025	152,483	8,688	4,141	3,090
13 January 2023	5,602	167,993	8,696	4,249	3,215
20 January 2023	5,722	180,061	8,592	4,297	3,205
27 January 2023	5,812	182,229	7,814	4,155	3,159
03 February 2023	5,221	196,927	8,274	4,199	3,178
10 February 2023	5,455	210,373	8,451	4,329	3,271
17 February 2023	5,468	209,756	8,541	4,590	3,294
24 February 2023	5,350	212,824	8,908	4,594	3,338
03 March 2023	5,355	206,989	10,973	4,659	3,296
10 March 2023	5,494	204,124	13,804	4,762	3,358
17 March 2023	4,831	180,480	16,002	4,838	3,489
24 March 2023	4,972	196,771	7,967	4,702	3,223

Foreign Exchange Position Time Series

Foreign Exchange Positions			
As At	Number of Outstanding Trades / 1 - 2 Years / Non-deliverable Forward	Number of Outstanding Trades / 2 - 5 Years / Non-deliverable Forward	Number of Outstanding Trades / > 5 Years / Non-deliverable Forward
30 September 2022	2,446	1,146	108
07 October 2022	2,511	1,144	106
14 October 2022	2,513	1,174	100
21 October 2022	2,473	1,165	100
28 October 2022	2,516	1,173	100
04 November 2022	2,436	1,159	99
11 November 2022	2,502	1,162	99
18 November 2022	2,523	1,207	99
25 November 2022	2,547	1,265	100
02 December 2022	2,587	1,298	98
09 December 2022	2,618	1,301	98
16 December 2022	2,670	1,286	96
23 December 2022	2,569	1,261	94
30 December 2022	2,495	1,234	94
06 January 2023	2,597	1,247	85
13 January 2023	2,773	1,272	84
20 January 2023	2,693	1,299	83
27 January 2023	2,710	1,268	83
03 February 2023	2,734	1,316	85
10 February 2023	2,801	1,323	85
17 February 2023	2,777	1,327	85
24 February 2023	2,729	1,313	85
03 March 2023	2,727	1,313	83
10 March 2023	2,808	1,312	80
17 March 2023	2,827	1,305	80
24 March 2023	2,818	1,303	79

Foreign Exchange Position Time Series

Foreign Exchange Positions	*Outstanding Notional (US$mn)*				
	Asset Class Total	*By Product*	*By Product and Intention to Clear*		*By Product and Currency*
As At	Outstanding Notional (US$mn) / Total	Outstanding Notional (US$mn) / Non-deliverable Forward	Outstanding Notional (US$mn) / Intended to Clear / Non-deliverable Forward	Outstanding Notional (US$mn) / Not Intended to Clear / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/CNY / Non-deliverable Forward
31 March 2023	1,427,790.68	1,427,790.68	434,749.58	993,041.10	136,809.72
06 April 2023	1,374,433.89	1,374,433.89	416,099.43	958,334.46	128,929.40
14 April 2023	1,338,901.92	1,338,901.92	404,011.83	934,890.09	124,824.68
21 April 2023	1,320,123.55	1,320,123.55	398,990.68	921,132.87	126,234.02
28 April 2023	1,302,318.17	1,302,318.17	381,243.03	921,075.14	132,125.13
05 May 2023	1,327,761.33	1,327,761.33	399,703.81	928,057.52	126,652.98
12 May 2023	1,337,029.28	1,337,029.28	396,461.52	940,567.76	129,971.47
19 May 2023	1,379,528.55	1,379,528.55	415,506.75	964,021.80	142,567.77
25 May 2023	1,397,336.63	1,397,336.63	411,483.37	985,853.26	145,076.44
02 June 2023	1,440,928.14	1,440,928.14	444,096.84	996,831.30	142,755.75
09 June 2023	1,462,671.09	1,462,671.09	439,998.67	1,022,672.41	144,131.91
16 June 2023	1,498,023.29	1,498,023.29	462,497.60	1,035,525.70	141,996.10
23 June 2023	1,349,270.15	1,349,270.15	418,056.07	931,214.08	141,504.29
30 June 2023	1,331,148.85	1,331,148.85	409,229.16	921,919.69	139,863.28
07 July 2023	1,327,292.21	1,327,292.21	406,112.46	921,179.75	138,428.16
14 July 2023	1,392,131.34	1,392,131.34	436,767.13	955,364.21	143,730.02
21 July 2023	1,365,330.30	1,365,330.30	421,105.96	944,224.34	141,919.44
28 July 2023	1,372,016.14	1,372,016.14	405,891.68	966,124.46	147,675.81
04 August 2023	1,345,254.76	1,345,254.76	384,230.07	961,024.69	137,995.07
11 August 2023	1,374,811.50	1,374,811.50	383,415.33	991,396.17	147,670.59
18 August 2023	1,363,924.94	1,363,924.94	373,370.99	990,553.96	150,509.20
25 August 2023	1,403,109.91	1,403,109.91	371,948.28	1,031,161.63	156,539.44
01 September 2023	1,395,564.76	1,395,564.76	359,870.42	1,035,694.34	156,187.63
08 September 2023	1,411,374.26	1,411,374.26	368,572.86	1,042,801.40	157,808.36
15 September 2023	1,463,478.33	1,463,478.33	385,615.22	1,077,863.11	159,345.20
22 September 2023	1,306,198.65	1,306,198.65	346,790.13	959,408.52	167,351.08

Foreign Exchange Position Time Series

Foreign Exchange Positions					
	y				
As At	Outstanding Notional (US$mn) / USD/IDR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/INR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/KRW / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/MYR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/PHP / Non-deliverable Forward
31 March 2023	44,887.07	202,504.82	445,176.31	15,650.02	33,896.51
06 April 2023	43,799.17	197,736.82	441,624.28	17,067.68	32,960.94
14 April 2023	44,686.14	194,983.33	434,474.27	17,339.03	32,554.12
21 April 2023	44,598.54	187,577.95	427,889.02	16,629.29	35,771.22
28 April 2023	41,892.23	189,133.02	416,150.40	15,976.82	31,654.99
05 May 2023	44,106.10	190,693.19	418,362.98	16,869.84	30,779.71
12 May 2023	45,569.05	188,159.67	419,625.90	16,717.76	33,783.78
19 May 2023	43,839.71	199,202.98	430,440.55	16,296.01	32,297.95
25 May 2023	46,187.52	203,468.80	439,745.33	16,137.54	31,310.28
02 June 2023	46,998.34	196,388.49	470,531.84	17,951.05	32,424.26
09 June 2023	45,136.73	203,307.24	481,493.94	18,584.36	33,447.70
16 June 2023	45,186.72	215,625.97	491,322.35	19,187.48	33,526.15
23 June 2023	39,313.05	191,379.35	421,842.10	11,800.01	28,636.29
30 June 2023	36,560.43	189,410.04	431,172.92	12,821.00	26,519.34
07 July 2023	37,068.82	188,191.05	438,628.27	13,490.09	26,338.51
14 July 2023	40,455.06	200,397.46	447,154.73	15,551.20	27,244.16
21 July 2023	35,505.27	196,508.68	445,909.43	16,456.10	26,490.24
28 July 2023	35,541.41	193,648.80	434,416.33	16,747.71	25,100.47
04 August 2023	37,744.96	186,509.46	431,652.36	17,627.52	25,259.38
11 August 2023	35,430.91	184,001.36	440,347.93	17,962.34	26,933.69
18 August 2023	33,294.70	181,152.09	430,721.89	17,018.68	27,931.87
25 August 2023	36,603.55	184,508.43	430,148.35	16,725.10	26,841.12
01 September 2023	33,888.87	180,303.17	439,873.64	14,940.01	24,839.91
08 September 2023	31,140.39	178,760.30	458,203.86	16,761.51	23,687.77
15 September 2023	31,657.71	184,056.81	487,647.63	16,275.81	22,957.53
22 September 2023	25,609.17	163,211.28	403,914.98	10,405.85	18,154.36

Foreign Exchange Position Time Series

Foreign Exchange Positions					
			By Product and Residual Maturity		
As At	Outstanding Notional (US$mn) / USD/TWD / Non-deliverable Forward	Outstanding Notional (US$mn) / Others / Non-deliverable Forward	Outstanding Notional (US$mn) / 0 - 3 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 3 - 6 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 6 - 9 Months / Non-deliverable Forward
31 March 2023	488,674.53	60,191.70	1,117,455.87	160,761.75	67,826.65
06 April 2023	456,691.40	55,624.20	1,065,453.20	160,045.20	69,206.28
14 April 2023	434,048.09	55,992.26	1,035,466.17	155,212.99	67,844.36
21 April 2023	421,744.35	59,679.14	1,025,238.69	147,751.07	67,745.06
28 April 2023	409,511.97	65,873.61	997,952.92	153,169.45	68,514.34
05 May 2023	438,477.98	61,818.56	1,026,201.55	150,922.01	69,830.31
12 May 2023	444,150.10	59,051.56	1,027,130.24	153,723.65	72,867.65
19 May 2023	451,512.19	63,371.40	1,060,392.20	157,820.79	78,097.41
25 May 2023	456,929.03	58,481.69	1,074,670.92	163,408.00	78,293.09
02 June 2023	473,181.24	60,697.16	1,107,771.31	172,353.77	77,919.69
09 June 2023	476,627.61	59,941.61	1,112,351.12	190,545.78	77,297.00
16 June 2023	483,898.63	67,279.89	1,124,371.30	209,854.52	80,923.97
23 June 2023	455,659.44	59,135.63	1,044,125.58	151,618.53	75,657.71
30 June 2023	433,360.37	61,441.47	1,023,588.46	150,944.27	78,174.02
07 July 2023	426,129.43	59,017.89	1,005,586.41	155,395.94	84,280.60
14 July 2023	452,014.12	65,584.60	1,055,010.20	168,283.43	86,870.58
21 July 2023	448,060.21	54,480.94	1,029,844.09	181,638.58	74,210.98
28 July 2023	465,068.84	53,816.76	1,039,719.19	181,755.80	73,206.93
04 August 2023	465,143.00	43,323.02	1,009,436.86	188,310.71	71,178.64
11 August 2023	478,670.81	43,793.86	1,031,572.63	192,113.24	72,526.60
18 August 2023	484,840.26	38,456.25	1,019,525.24	194,546.40	72,584.54
25 August 2023	508,775.80	42,968.12	1,054,923.05	200,996.76	69,970.05
01 September 2023	502,376.07	43,155.46	1,041,836.34	206,199.63	70,169.34
08 September 2023	501,642.94	43,369.14	1,046,177.91	215,240.12	70,485.78
15 September 2023	520,319.39	41,218.26	1,072,531.21	239,078.91	70,135.24
22 September 2023	477,652.11	39,899.81	971,326.61	189,791.85	66,988.95

Foreign Exchange Position Time Series

Foreign Exchange Positions					*Number of Outstanding*
					Total (Asset Class)
As At	Outstanding Notional (US$mn) / 9 - 12 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 1 - 2 Years / Non-deliverable Forward	Outstanding Notional (US$mn) / 2 - 5 Years / Non-deliverable Forward	Outstanding Notional (US$mn) / > 5 Years / Non-deliverable Forward	Number of Outstanding Trades / Total
31 March 2023	46,829.34	22,133.30	12,038.60	745.18	235,302
06 April 2023	44,121.88	22,874.38	11,982.50	750.45	222,386
14 April 2023	43,047.33	24,664.47	11,926.21	740.40	215,458
21 April 2023	42,697.02	24,020.90	11,930.47	740.33	208,957
28 April 2023	45,477.08	24,580.33	11,853.58	770.48	192,105
05 May 2023	44,993.78	23,415.52	11,657.65	740.50	205,115
12 May 2023	46,608.46	24,289.35	11,669.55	740.39	206,562
19 May 2023	46,279.18	24,457.82	11,741.00	740.16	209,898
25 May 2023	44,914.09	23,429.83	11,764.89	855.81	215,804
02 June 2023	47,167.19	22,891.59	12,084.64	739.94	224,438
09 June 2023	46,221.03	23,465.81	12,056.73	733.62	222,240
16 June 2023	45,189.57	24,842.75	12,108.01	733.18	233,038
23 June 2023	42,452.63	22,154.90	12,542.12	718.67	206,181
30 June 2023	44,661.51	21,045.64	12,005.23	729.73	196,963
07 July 2023	47,171.92	22,293.88	11,949.36	614.10	194,700
14 July 2023	48,056.39	22,287.50	11,008.74	614.51	208,343
21 July 2023	46,285.72	21,954.33	10,781.99	614.60	207,536
28 July 2023	43,912.24	22,085.38	10,722.16	614.45	206,716
04 August 2023	43,169.42	22,119.02	10,425.91	614.20	212,559
11 August 2023	45,232.39	22,293.22	10,458.68	614.74	212,870
18 August 2023	44,531.68	21,668.67	10,453.82	614.59	210,224
25 August 2023	44,590.28	21,355.70	10,649.98	624.11	209,432
01 September 2023	45,524.69	20,713.21	10,512.86	608.69	201,655
08 September 2023	46,574.27	21,848.87	10,437.57	609.75	204,862
15 September 2023	48,332.85	22,200.02	10,584.76	615.34	207,796
22 September 2023	44,986.47	21,985.94	10,512.95	605.88	175,285

Foreign Exchange Position Time Series

Foreign Exchange Positions	*Trades*				
	By Product	*By Product and Intention to Clear*		*By Product and Currency*	
As At	Number of Outstanding Trades / Non-deliverable Forward	Number of Outstanding Trades / Intended to Clear / Non-deliverable Forward	Number of Outstanding Trades / Not Intended to Clear / Non-deliverable Forward	Number of Outstanding Trades / USD/CNY / Non-deliverable Forward	Number of Outstanding Trades / USD/IDR / Non-deliverable Forward
31 March 2023	235,302	76,714	158,588	6,898	15,675
06 April 2023	222,386	71,254	151,132	6,387	15,368
14 April 2023	215,458	68,528	146,930	6,366	15,144
21 April 2023	208,957	65,230	143,727	6,353	14,847
28 April 2023	192,105	58,341	133,764	6,739	13,308
05 May 2023	205,115	62,822	142,293	6,431	13,877
12 May 2023	206,562	62,601	143,962	6,640	14,583
19 May 2023	209,898	64,463	145,436	7,309	14,141
25 May 2023	215,804	67,427	148,377	7,509	15,396
02 June 2023	224,438	72,253	152,185	7,177	14,298
09 June 2023	222,240	70,882	151,358	7,496	12,702
16 June 2023	233,038	76,649	156,389	7,607	12,564
23 June 2023	206,181	74,508	131,673	7,138	11,423
30 June 2023	196,963	70,074	126,889	7,289	10,659
07 July 2023	194,700	67,137	127,564	7,174	10,948
14 July 2023	208,343	72,757	135,587	7,523	11,861
21 July 2023	207,536	69,703	137,834	7,987	11,280
28 July 2023	206,716	65,605	141,111	8,211	11,993
04 August 2023	212,559	67,262	145,297	7,723	14,078
11 August 2023	212,870	65,092	147,778	7,900	13,460
18 August 2023	210,224	62,275	147,949	8,225	13,072
25 August 2023	209,432	61,278	148,154	8,429	13,476
01 September 2023	201,655	55,883	145,772	8,538	13,011
08 September 2023	204,862	56,778	148,084	8,707	12,449
15 September 2023	207,796	57,747	150,050	8,861	12,252
22 September 2023	175,285	54,630	120,656	8,908	9,935

Foreign Exchange Position Time Series

Foreign Exchange Positions					
As At	Number of Outstanding Trades / USD/INR / Non-deliverable Forward	Number of Outstanding Trades / USD/KRW / Non-deliverable Forward	Number of Outstanding Trades / USD/MYR / Non-deliverable Forward	Number of Outstanding Trades / USD/PHP / Non-deliverable Forward	Number of Outstanding Trades / USD/TWD / Non-deliverable Forward
31 March 2023	37,000	94,670	3,485	10,582	61,864
06 April 2023	35,308	91,895	3,678	10,567	53,953
14 April 2023	33,682	90,892	3,612	10,147	50,368
21 April 2023	31,500	88,659	3,504	11,260	47,445
28 April 2023	29,257	79,517	3,329	10,197	44,268
05 May 2023	31,865	82,941	3,553	10,456	50,618
12 May 2023	31,662	81,611	3,630	11,499	51,421
19 May 2023	33,955	80,540	3,728	11,194	53,491
25 May 2023	35,221	82,648	4,066	10,751	54,795
02 June 2023	35,384	88,332	4,537	10,832	58,402
09 June 2023	36,356	86,596	4,688	10,286	58,583
16 June 2023	38,529	93,143	5,148	10,187	60,044
23 June 2023	35,440	79,168	3,105	7,832	56,847
30 June 2023	32,857	78,457	3,120	7,336	52,106
07 July 2023	33,312	77,919	3,314	7,273	49,818
14 July 2023	35,472	82,755	3,724	7,770	54,091
21 July 2023	34,562	81,980	4,088	7,422	55,130
28 July 2023	35,010	79,135	4,226	7,219	56,142
04 August 2023	36,009	79,902	4,837	7,605	58,008
11 August 2023	34,505	80,613	5,239	8,437	58,354
18 August 2023	34,098	78,741	5,054	8,772	58,048
25 August 2023	34,648	76,873	4,925	8,733	58,083
01 September 2023	33,381	73,854	4,459	8,429	55,627
08 September 2023	33,975	76,539	4,507	8,236	56,054
15 September 2023	34,767	78,664	4,384	7,592	56,742
22 September 2023	30,046	63,638	2,342	5,599	50,421

Foreign Exchange Position Time Series

Foreign Exchange Positions					
		By Product and Residual Maturity			
As At	Number of Outstanding Trades / Others / Non-deliverable Forward	Number of Outstanding Trades / 0 - 3 Months / Non-deliverable Forward	Number of Outstanding Trades / 3 - 6 Months / Non-deliverable Forward	Number of Outstanding Trades / 6 - 9 Months / Non-deliverable Forward	Number of Outstanding Trades / 9 - 12 Months / Non-deliverable Forward
31 March 2023	5,128	215,238	8,247	4,503	3,253
06 April 2023	5,230	202,371	8,183	4,594	3,151
14 April 2023	5,247	195,569	7,911	4,744	3,047
21 April 2023	5,389	188,835	8,131	4,830	2,993
28 April 2023	5,490	171,773	8,194	4,867	3,118
05 May 2023	5,374	185,041	8,165	4,826	3,032
12 May 2023	5,516	186,189	8,275	4,916	3,087
19 May 2023	5,540	189,045	8,656	5,079	3,045
25 May 2023	5,418	194,584	9,153	5,088	2,918
02 June 2023	5,476	202,114	10,278	5,049	3,030
09 June 2023	5,533	198,568	11,627	5,031	3,046
16 June 2023	5,817	206,736	14,126	5,149	3,028
23 June 2023	5,229	185,339	9,238	4,795	2,925
30 June 2023	5,140	176,391	9,009	4,837	2,974
07 July 2023	4,942	173,689	9,322	4,814	3,036
14 July 2023	5,147	186,910	9,887	4,680	3,137
21 July 2023	5,087	186,294	10,040	4,442	3,110
28 July 2023	4,780	185,583	10,015	4,487	3,026
04 August 2023	4,397	191,353	10,256	4,342	3,024
11 August 2023	4,362	191,202	10,510	4,426	3,151
18 August 2023	4,215	188,348	10,748	4,375	3,224
25 August 2023	4,265	187,902	10,547	4,258	3,199
01 September 2023	4,356	179,309	11,329	4,251	3,230
08 September 2023	4,395	180,703	12,984	4,291	3,241
15 September 2023	4,534	181,504	15,071	4,236	3,269
22 September 2023	4,396	155,435	8,887	4,104	3,112

Foreign Exchange Position Time Series

Foreign Exchange Positions			
As At	Number of Outstanding Trades / 1 - 2 Years / Non-deliverable Forward	Number of Outstanding Trades / 2 - 5 Years / Non-deliverable Forward	Number of Outstanding Trades / > 5 Years / Non-deliverable Forward
31 March 2023	2,702	1,279	80
06 April 2023	2,728	1,272	87
14 April 2023	2,827	1,281	79
21 April 2023	2,815	1,274	79
28 April 2023	2,814	1,258	81
05 May 2023	2,732	1,240	79
12 May 2023	2,775	1,241	79
19 May 2023	2,751	1,243	79
25 May 2023	2,748	1,233	80
02 June 2023	2,656	1,232	79
09 June 2023	2,655	1,233	80
16 June 2023	2,697	1,224	78
23 June 2023	2,568	1,239	77
30 June 2023	2,480	1,187	85
07 July 2023	2,567	1,207	65
14 July 2023	2,515	1,149	65
21 July 2023	2,467	1,118	65
28 July 2023	2,448	1,092	65
04 August 2023	2,445	1,074	65
11 August 2023	2,457	1,058	66
18 August 2023	2,394	1,069	66
25 August 2023	2,381	1,079	66
01 September 2023	2,337	1,135	64
08 September 2023	2,436	1,140	67
15 September 2023	2,471	1,175	70
22 September 2023	2,492	1,192	63

Foreign Exchange Position Time Series

Foreign Exchange Positions	*Outstanding Notional (US$mn)*				
	Asset Class Total	*By Product*	*By Product and Intention to Clear*		*By Product and Currency*
As At	Outstanding Notional (US$mn) / Total	Outstanding Notional (US$mn) / Non-deliverable Forward	Outstanding Notional (US$mn) / Intended to Clear / Non-deliverable Forward	Outstanding Notional (US$mn) / Not Intended to Clear / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/CNY / Non-deliverable Forward
29 September 2023	1,291,206.28	1,291,206.28	328,904.53	962,301.75	161,514.76
06 October 2023	1,288,514.36	1,288,514.36	330,520.01	957,994.35	163,638.28
13 October 2023	1,280,020.46	1,280,020.46	325,879.80	954,140.66	153,663.36
20 October 2023	1,286,262.48	1,286,262.48	327,774.94	958,487.53	158,840.84
27 October 2023	1,306,518.46	1,306,518.46	329,381.01	977,137.44	169,809.30
03 November 2023	1,301,360.74	1,301,360.74	327,648.83	973,711.90	156,697.11
10 November 2023	1,376,459.58	1,376,459.58	353,310.13	1,023,149.45	166,596.79
17 November 2023	1,436,679.89	1,436,679.89	384,391.54	1,052,288.35	157,976.96
24 November 2023	1,504,874.92	1,504,874.92	414,892.40	1,089,982.52	157,956.67
01 December 2023	1,498,504.86	1,498,504.86	389,269.17	1,109,235.69	157,333.30
08 December 2023	1,528,351.02	1,528,351.02	405,867.60	1,122,483.42	152,929.10
15 December 2023	1,585,074.65	1,585,074.65	411,481.06	1,173,593.59	156,629.00
22 December 2023	1,353,320.59	1,353,320.59	356,606.06	996,714.53	150,529.13
29 December 2023	1,272,291.63	1,272,291.63	319,387.03	952,904.60	143,101.56
05 January 2024	1,302,869.75	1,302,869.75	331,944.14	970,925.62	150,398.05
12 January 2024	1,346,187.63	1,346,187.63	343,612.27	1,002,575.36	149,979.10
19 January 2024	1,408,570.80	1,408,570.80	364,403.46	1,044,167.34	147,347.34
26 January 2024	1,450,989.00	1,450,989.00	370,441.55	1,080,547.45	152,537.10
02 February 2024	1,409,612.19	1,409,612.19	363,254.76	1,046,357.43	140,246.83
09 February 2024	1,437,463.02	1,437,463.02	366,349.07	1,071,113.95	141,695.70
16 February 2024	1,379,685.52	1,379,685.52	344,645.49	1,035,040.03	141,634.43
23 February 2024	1,360,217.29	1,360,217.29	333,210.95	1,027,006.34	147,995.05
01 March 2024	1,374,157.65	1,374,157.65	327,645.39	1,046,512.26	145,082.00
08 March 2024	1,374,359.27	1,374,359.27	333,418.30	1,040,940.97	141,567.57
15 March 2024	1,464,051.56	1,464,051.56	355,006.17	1,109,045.40	148,852.88
22 March 2024	1,352,089.22	1,352,089.22	335,980.48	1,016,108.74	157,121.22

Foreign Exchange Position Time Series

Foreign Exchange Positions					
	y				
As At	Outstanding Notional (US$mn) / USD/IDR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/INR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/KRW / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/MYR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/PHP / Non-deliverable Forward
29 September 2023	25,384.65	159,883.99	395,743.93	9,131.11	18,158.57
06 October 2023	26,857.11	156,298.26	390,831.01	10,414.89	17,630.09
13 October 2023	28,354.30	158,509.67	382,306.47	13,048.02	18,339.17
20 October 2023	29,169.75	172,364.27	379,620.44	12,609.54	19,007.36
27 October 2023	31,251.32	166,779.36	395,977.67	12,514.66	19,771.74
03 November 2023	33,601.96	168,389.52	407,496.19	11,855.00	19,711.03
10 November 2023	36,076.91	182,869.52	431,108.36	11,975.42	21,413.44
17 November 2023	38,317.30	193,229.17	455,001.86	12,498.59	21,747.22
24 November 2023	41,476.05	200,775.35	476,597.09	13,999.42	24,312.31
01 December 2023	40,824.76	191,449.57	490,604.13	14,360.80	24,782.57
08 December 2023	40,986.62	189,290.48	509,917.11	15,495.47	25,589.92
15 December 2023	44,904.19	193,189.56	529,558.39	16,099.49	26,562.94
22 December 2023	36,443.61	180,381.29	415,070.97	12,375.74	18,053.82
29 December 2023	31,099.25	165,223.16	376,129.40	10,870.49	15,549.74
05 January 2024	30,854.55	166,152.29	374,373.48	12,771.23	16,442.76
12 January 2024	33,620.06	179,564.02	387,048.84	13,803.35	18,200.07
19 January 2024	33,989.51	193,691.94	394,658.01	13,953.28	19,537.09
26 January 2024	37,299.51	205,553.09	413,347.21	15,116.55	22,332.68
02 February 2024	39,408.76	196,179.72	418,612.64	13,102.86	23,272.38
09 February 2024	43,266.24	204,294.56	434,399.55	13,960.13	23,763.41
16 February 2024	42,293.47	198,288.21	419,491.03	13,882.53	23,814.48
23 February 2024	43,575.01	192,910.73	415,546.15	15,360.63	25,606.83
01 March 2024	41,565.09	205,573.32	428,850.36	18,099.76	24,530.73
08 March 2024	42,298.31	208,058.29	418,066.93	20,508.10	24,757.46
15 March 2024	44,313.99	214,072.39	448,668.79	24,456.21	25,041.96
22 March 2024	38,149.79	199,979.10	394,414.02	18,150.39	19,052.64

Foreign Exchange Position Time Series

Foreign Exchange Positions					
			By Product and Residual Maturity		
As At	Outstanding Notional (US$mn) / USD/TWD / Non-deliverable Forward	Outstanding Notional (US$mn) / Others / Non-deliverable Forward	Outstanding Notional (US$mn) / 0 - 3 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 3 - 6 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 6 - 9 Months / Non-deliverable Forward
29 September 2023	480,377.54	41,011.74	948,247.13	197,682.89	70,514.04
06 October 2023	481,046.52	41,798.20	951,357.58	188,583.12	71,790.64
13 October 2023	486,702.29	39,097.17	947,716.37	184,301.78	70,851.90
20 October 2023	477,209.00	37,441.28	972,752.20	165,494.79	71,573.86
27 October 2023	475,752.20	34,662.20	995,711.90	162,843.74	70,570.39
03 November 2023	469,388.66	34,221.26	997,933.98	160,307.08	67,902.20
10 November 2023	492,863.51	33,555.64	1,064,526.12	166,375.93	70,899.03
17 November 2023	521,792.29	36,116.51	1,121,887.25	168,756.05	70,457.03
24 November 2023	554,075.43	35,682.59	1,191,017.82	166,864.60	72,363.22
01 December 2023	539,253.85	39,895.88	1,187,024.34	166,388.43	73,823.46
08 December 2023	553,863.48	40,278.84	1,200,622.89	176,304.16	76,543.94
15 December 2023	578,950.63	39,180.46	1,240,264.06	194,049.61	76,626.60
22 December 2023	505,146.34	35,319.68	1,068,121.13	143,612.93	70,776.91
29 December 2023	498,021.10	32,296.92	999,490.14	140,617.31	64,515.09
05 January 2024	522,079.45	29,797.94	1,007,652.02	146,889.63	71,106.55
12 January 2024	525,007.99	38,964.20	1,046,996.73	151,991.86	75,574.37
19 January 2024	568,302.45	37,091.18	1,093,061.61	171,637.29	68,813.87
26 January 2024	566,044.19	38,758.68	1,131,582.88	174,999.09	66,501.79
02 February 2024	543,780.17	35,008.84	1,087,189.03	179,501.11	66,652.04
09 February 2024	538,360.91	37,722.52	1,108,141.37	183,867.78	67,486.39
16 February 2024	502,872.26	37,409.10	1,059,601.39	178,087.73	64,351.39
23 February 2024	479,718.54	39,504.34	1,027,794.61	188,128.05	64,175.97
01 March 2024	471,505.46	38,950.94	1,020,067.55	207,451.61	65,114.22
08 March 2024	478,606.72	40,495.89	1,001,153.78	217,989.65	65,529.73
15 March 2024	515,310.24	43,335.11	1,063,843.72	239,123.93	68,801.13
22 March 2024	490,011.09	35,210.96	1,009,697.80	184,937.95	74,379.12

Foreign Exchange Position Time Series

Foreign Exchange Positions					*Number of Outstanding*
					Total (Asset Class)
As At	Outstanding Notional (US$mn) / 9 - 12 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 1 - 2 Years / Non-deliverable Forward	Outstanding Notional (US$mn) / 2 - 5 Years / Non-deliverable Forward	Outstanding Notional (US$mn) / > 5 Years / Non-deliverable Forward	Number of Outstanding Trades / Total
29 September 2023	42,010.57	21,661.90	10,461.83	627.93	164,209
06 October 2023	42,907.36	22,702.61	10,578.82	594.25	173,535
13 October 2023	44,107.19	21,752.94	10,695.86	594.41	178,554
20 October 2023	43,206.32	22,215.97	10,410.24	609.09	187,669
27 October 2023	43,267.56	23,204.41	10,301.13	619.34	193,694
03 November 2023	43,368.77	21,003.89	10,200.98	643.84	207,261
10 November 2023	43,100.14	20,779.73	10,174.10	604.52	227,447
17 November 2023	41,994.29	22,670.98	10,319.57	594.72	239,125
24 November 2023	42,059.78	21,555.18	10,422.54	591.77	250,556
01 December 2023	39,636.30	20,650.58	10,544.41	437.33	246,886
08 December 2023	41,195.25	22,067.41	11,180.31	437.05	248,127
15 December 2023	40,354.19	22,384.10	10,902.91	493.18	253,138
22 December 2023	39,095.16	20,309.72	10,914.02	490.72	193,915
29 December 2023	37,770.69	18,515.27	10,873.62	509.52	169,879
05 January 2024	42,864.88	23,002.83	10,816.18	537.67	173,441
12 January 2024	41,002.57	19,034.61	11,005.65	581.85	180,518
19 January 2024	43,397.23	19,731.67	11,111.78	817.35	198,742
26 January 2024	47,363.69	18,834.18	11,017.78	689.59	212,644
02 February 2024	45,190.33	19,261.94	11,040.33	777.40	214,916
09 February 2024	46,289.16	19,974.10	10,994.39	709.83	225,959
16 February 2024	47,355.21	18,435.61	11,197.84	656.35	214,262
23 February 2024	47,472.54	20,602.40	11,412.24	631.48	204,200
01 March 2024	49,497.86	20,097.47	11,297.42	631.51	195,545
08 March 2024	55,779.96	22,170.03	11,104.51	631.60	197,508
15 March 2024	59,472.34	21,083.42	11,092.35	634.67	221,126
22 March 2024	50,602.97	20,660.95	11,115.26	695.18	197,513

Foreign Exchange Position Time Series

Foreign Exchange Positions	*Trades*				
	By Product	*By Product and Intention to Clear*		*By Product and Currency*	
As At	Number of Outstanding Trades / Non-deliverable Forward	Number of Outstanding Trades / Intended to Clear / Non-deliverable Forward	Number of Outstanding Trades / Not Intended to Clear / Non-deliverable Forward	Number of Outstanding Trades / USD/CNY / Non-deliverable Forward	Number of Outstanding Trades / USD/IDR / Non-deliverable Forward
29 September 2023	164,209	47,891	116,319	8,434	9,839
06 October 2023	173,535	51,838	121,698	8,655	11,314
13 October 2023	178,554	52,828	125,727	8,143	12,231
20 October 2023	187,669	57,830	129,840	8,405	13,018
27 October 2023	193,694	60,594	133,100	8,677	13,844
03 November 2023	207,261	64,358	142,904	8,141	15,738
10 November 2023	227,447	71,984	155,463	8,863	17,151
17 November 2023	239,125	77,310	161,815	8,824	17,933
24 November 2023	250,556	82,319	168,238	8,905	19,093
01 December 2023	246,886	76,084	170,803	8,923	19,062
08 December 2023	248,127	75,152	172,975	8,772	18,692
15 December 2023	253,138	74,857	178,281	8,822	19,123
22 December 2023	193,915	62,993	130,922	8,010	12,793
29 December 2023	169,879	51,202	118,677	7,421	10,702
05 January 2024	173,441	51,408	122,033	7,204	10,790
12 January 2024	180,518	53,343	127,175	7,425	11,404
19 January 2024	198,742	62,140	136,602	7,458	11,361
26 January 2024	212,644	66,470	146,174	7,748	12,979
02 February 2024	214,916	64,621	150,295	7,092	14,376
09 February 2024	225,959	68,708	157,252	7,039	15,810
16 February 2024	214,262	63,840	150,422	7,079	15,691
23 February 2024	204,200	58,967	145,233	7,433	16,281
01 March 2024	195,545	53,056	142,489	7,247	15,192
08 March 2024	197,508	52,265	145,243	7,076	15,657
15 March 2024	221,126	59,599	161,527	7,614	16,184
22 March 2024	197,513	60,712	136,801	7,899	12,492

Foreign Exchange Position Time Series

Foreign Exchange Positions					
As At	Number of Outstanding Trades / USD/INR / Non-deliverable Forward	Number of Outstanding Trades / USD/KRW / Non-deliverable Forward	Number of Outstanding Trades / USD/MYR / Non-deliverable Forward	Number of Outstanding Trades / USD/PHP / Non-deliverable Forward	Number of Outstanding Trades / USD/TWD / Non-deliverable Forward
29 September 2023	27,563	59,586	2,184	5,377	47,106
06 October 2023	28,177	64,296	2,536	5,638	48,743
13 October 2023	28,499	65,676	3,598	6,041	50,299
20 October 2023	31,327	68,868	3,497	6,280	52,328
27 October 2023	29,679	74,601	3,561	6,409	53,062
03 November 2023	32,123	82,462	3,495	6,572	54,970
10 November 2023	34,525	91,217	3,685	7,373	60,807
17 November 2023	36,495	95,685	3,529	8,035	64,644
24 November 2023	37,238	98,024	3,681	8,797	70,906
01 December 2023	35,006	95,731	3,680	8,915	71,638
08 December 2023	35,419	95,962	3,865	9,034	72,455
15 December 2023	36,716	96,671	3,963	9,149	74,718
22 December 2023	31,259	71,196	2,574	5,795	58,551
29 December 2023	27,588	60,695	2,300	5,056	52,529
05 January 2024	28,807	60,498	2,645	5,591	54,369
12 January 2024	32,586	60,855	3,000	6,818	54,714
19 January 2024	37,209	65,654	3,142	7,376	62,753
26 January 2024	39,404	70,697	3,411	9,083	65,546
02 February 2024	39,880	68,268	3,282	10,060	68,406
09 February 2024	41,784	73,445	3,741	10,760	69,551
16 February 2024	39,221	70,048	3,857	10,538	63,890
23 February 2024	36,600	66,301	4,324	10,932	58,345
01 March 2024	35,902	63,595	4,810	10,057	54,865
08 March 2024	36,668	61,353	5,402	10,351	57,056
15 March 2024	40,115	69,850	6,464	10,684	66,468
22 March 2024	36,514	63,383	3,875	7,341	62,447

Foreign Exchange Position Time Series

Foreign Exchange Positions					
		By Product and Residual Maturity			
As At	Number of Outstanding Trades / Others / Non-deliverable Forward	Number of Outstanding Trades / 0 - 3 Months / Non-deliverable Forward	Number of Outstanding Trades / 3 - 6 Months / Non-deliverable Forward	Number of Outstanding Trades / 6 - 9 Months / Non-deliverable Forward	Number of Outstanding Trades / 9 - 12 Months / Non-deliverable Forward
29 September 2023	4,120	144,176	9,289	4,207	2,844
06 October 2023	4,176	153,419	9,160	4,249	3,013
13 October 2023	4,067	158,677	8,957	4,302	2,986
20 October 2023	3,946	168,410	8,526	4,368	2,892
27 October 2023	3,861	174,444	8,563	4,269	2,954
03 November 2023	3,760	188,472	8,391	4,244	2,930
10 November 2023	3,826	208,094	8,861	4,381	2,870
17 November 2023	3,980	219,482	8,987	4,526	2,733
24 November 2023	3,912	230,621	9,173	4,646	2,785
01 December 2023	3,932	226,596	9,582	4,800	2,691
08 December 2023	3,928	225,874	11,321	4,805	2,813
15 December 2023	3,976	227,277	14,745	4,840	2,848
22 December 2023	3,737	175,469	7,852	4,305	3,021
29 December 2023	3,588	152,121	7,686	3,929	2,938
05 January 2024	3,538	155,229	7,921	4,139	2,966
12 January 2024	3,717	161,949	8,210	4,112	3,079
19 January 2024	3,789	179,560	8,676	4,108	3,168
26 January 2024	3,776	193,009	9,018	4,077	3,377
02 February 2024	3,552	195,308	9,175	4,146	3,130
09 February 2024	3,829	206,029	9,457	4,080	3,177
16 February 2024	3,938	194,600	9,382	3,868	3,284
23 February 2024	3,984	183,873	9,832	3,971	3,291
01 March 2024	3,877	173,818	11,348	3,992	3,275
08 March 2024	3,945	173,241	13,506	4,104	3,453
15 March 2024	3,747	192,660	17,497	4,178	3,638
22 March 2024	3,562	177,836	8,616	4,654	3,256

Foreign Exchange Position Time Series

Foreign Exchange Positions			
As At	Number of Outstanding Trades / 1 - 2 Years / Non-deliverable Forward	Number of Outstanding Trades / 2 - 5 Years / Non-deliverable Forward	Number of Outstanding Trades / > 5 Years / Non-deliverable Forward
29 September 2023	2,454	1,173	66
06 October 2023	2,410	1,222	62
13 October 2023	2,366	1,204	62
20 October 2023	2,308	1,101	64
27 October 2023	2,324	1,077	63
03 November 2023	2,135	1,025	64
10 November 2023	2,149	1,029	63
17 November 2023	2,297	1,038	62
24 November 2023	2,256	1,014	61
01 December 2023	2,138	1,019	60
08 December 2023	2,225	1,029	60
15 December 2023	2,336	1,027	65
22 December 2023	2,199	1,008	61
29 December 2023	2,153	991	61
05 January 2024	2,145	987	54
12 January 2024	2,093	1,010	66
19 January 2024	2,137	1,024	69
26 January 2024	2,058	1,039	66
02 February 2024	2,093	995	69
09 February 2024	2,160	990	66
16 February 2024	2,070	993	65
23 February 2024	2,169	1,000	64
01 March 2024	2,066	982	64
08 March 2024	2,169	971	64
15 March 2024	2,127	960	66
22 March 2024	2,131	955	65

Foreign Exchange Position Time Series

Foreign Exchange Positions	*Outstanding Notional (US$mn)*				
	Asset Class Total	*By Product*	*By Product and Intention to Clear*		*By Product and Currency*
As At	Outstanding Notional (US$mn) / Total	Outstanding Notional (US$mn) / Non-deliverable Forward	Outstanding Notional (US$mn) / Intended to Clear / Non-deliverable Forward	Outstanding Notional (US$mn) / Not Intended to Clear / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/CNY / Non-deliverable Forward
28 March 2024	1,427,025.59	1,427,025.59	345,110.61	1,081,914.98	169,630.30
05 April 2024	1,406,372.71	1,406,372.71	336,624.97	1,069,747.74	156,469.15
12 April 2024	1,438,079.93	1,438,079.93	346,135.23	1,091,944.70	165,041.84
19 April 2024	1,482,099.30	1,482,099.30	365,024.49	1,117,074.81	177,405.37
26 April 2024	1,518,715.19	1,518,715.19	376,590.16	1,142,125.03	184,254.58
03 May 2024	1,439,232.14	1,439,232.14	352,555.90	1,086,676.23	182,867.49
10 May 2024	1,455,545.68	1,455,545.68	360,925.37	1,094,620.31	176,315.56
17 May 2024	1,473,555.89	1,473,555.89	366,580.21	1,106,975.67	186,575.45
24 May 2024	1,441,731.30	1,441,731.30	357,994.58	1,083,736.72	194,334.32
31 May 2024	1,492,759.04	1,492,759.04	361,895.07	1,130,863.97	193,713.46
07 June 2024	1,561,079.50	1,561,079.50	396,421.40	1,164,658.10	188,108.07
14 June 2024	1,608,435.67	1,608,435.67	404,925.91	1,203,509.76	190,734.17
21 June 2024	1,428,358.14	1,428,358.14	368,656.92	1,059,701.22	199,608.39
28 June 2024	1,374,989.01	1,374,989.01	334,233.37	1,040,755.64	188,935.90
05 July 2024	1,397,378.69	1,397,378.69	344,381.46	1,052,997.22	186,788.69
12 July 2024	1,493,177.82	1,493,177.82	371,101.03	1,122,076.80	208,456.30
19 July 2024	1,526,339.53	1,526,339.53	394,000.08	1,132,339.45	207,039.34
26 July 2024	1,557,642.07	1,557,642.07	403,147.74	1,154,494.33	209,724.74
02 August 2024	1,597,440.86	1,597,440.86	420,847.54	1,176,593.32	196,288.05
09 August 2024	1,786,609.99	1,786,609.99	484,092.63	1,302,517.36	213,519.12
16 August 2024	1,834,446.39	1,834,446.39	483,006.11	1,351,440.29	222,397.47
23 August 2024	1,863,224.56	1,863,224.56	492,722.46	1,370,502.10	235,154.13
30 August 2024	1,924,796.23	1,924,796.23	492,577.55	1,432,218.69	236,255.57
06 September 2024	1,985,972.86	1,985,972.86	530,006.27	1,455,966.59	227,885.62
13 September 2024	2,031,339.72	2,031,339.72	524,632.97	1,506,706.75	224,010.00
20 September 2024	1,775,295.15	1,775,295.15	469,857.68	1,305,437.48	214,614.03

Foreign Exchange Position Time Series

Foreign Exchange Positions					
	y				
As At	Outstanding Notional (US$mn) / USD/IDR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/INR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/KRW / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/MYR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/PHP / Non-deliverable Forward
28 March 2024	38,059.32	212,760.00	403,551.98	17,355.17	18,052.58
05 April 2024	39,684.30	203,926.31	401,198.20	16,586.92	19,297.41
12 April 2024	43,702.83	205,052.91	414,237.31	17,282.78	19,959.68
19 April 2024	41,720.39	209,095.43	417,499.00	20,486.47	21,171.63
26 April 2024	41,434.37	213,508.34	424,944.15	19,367.77	20,018.59
03 May 2024	41,219.57	188,758.03	398,976.35	18,083.36	19,667.01
10 May 2024	41,433.50	194,890.06	406,539.33	18,585.99	20,362.10
17 May 2024	40,717.11	195,526.17	393,250.07	19,262.99	20,133.70
24 May 2024	40,061.58	186,266.92	377,054.68	19,119.80	20,592.63
31 May 2024	40,379.09	197,242.76	389,407.80	19,334.30	20,904.94
07 June 2024	44,025.02	219,713.84	409,707.23	22,650.15	22,621.57
14 June 2024	46,980.15	223,596.08	422,570.50	27,262.38	21,802.32
21 June 2024	38,067.33	197,883.90	352,393.92	16,849.06	16,606.87
28 June 2024	36,725.40	195,520.44	341,586.35	14,340.95	13,539.27
05 July 2024	36,836.84	188,204.24	355,107.44	15,868.13	14,073.92
12 July 2024	38,416.52	192,446.22	385,084.54	16,894.35	14,510.89
19 July 2024	44,504.13	197,587.06	377,448.43	17,904.95	17,089.87
26 July 2024	44,018.02	209,877.86	386,208.59	18,502.86	17,252.99
02 August 2024	44,583.09	201,106.39	404,087.36	20,857.81	19,186.37
09 August 2024	52,551.95	228,687.53	444,443.68	23,447.16	22,489.77
16 August 2024	55,476.34	235,952.50	432,814.61	25,364.72	24,050.84
23 August 2024	57,754.98	240,001.56	441,706.50	25,788.53	26,961.46
30 August 2024	55,334.03	244,220.11	459,815.31	27,976.56	26,394.11
06 September 2024	62,493.61	258,083.25	476,112.37	31,300.91	28,656.50
13 September 2024	72,420.41	267,258.20	508,537.52	34,107.85	32,049.08
20 September 2024	54,827.11	234,166.19	422,421.67	26,155.51	27,651.89

Foreign Exchange Position Time Series

Foreign Exchange Positions					
			By Product and Residual Maturity		
As At	Outstanding Notional (US$mn) / USD/TWD / Non-deliverable Forward	Outstanding Notional (US$mn) / Others / Non-deliverable Forward	Outstanding Notional (US$mn) / 0 - 3 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 3 - 6 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 6 - 9 Months / Non-deliverable Forward
28 March 2024	527,477.42	40,138.81	1,070,270.43	195,524.32	73,281.09
05 April 2024	530,423.13	38,787.28	1,054,329.95	186,625.24	73,937.63
12 April 2024	531,835.07	40,967.51	1,081,627.57	186,767.60	79,539.28
19 April 2024	555,418.10	39,302.90	1,130,139.52	173,519.30	86,242.87
26 April 2024	567,823.59	47,363.80	1,161,465.70	168,567.06	94,666.89
03 May 2024	547,384.53	42,275.80	1,080,421.28	172,454.60	90,217.42
10 May 2024	553,261.92	44,157.22	1,099,041.32	170,407.48	89,590.34
17 May 2024	567,930.46	50,159.94	1,111,032.15	171,877.17	94,039.48
24 May 2024	560,682.68	43,618.69	1,075,901.26	166,670.70	97,453.10
31 May 2024	584,712.69	47,064.00	1,112,766.64	179,111.94	99,832.07
07 June 2024	616,132.52	38,121.10	1,153,615.14	203,363.73	104,574.45
14 June 2024	635,429.95	40,060.13	1,180,788.83	225,399.93	103,855.99
21 June 2024	570,381.32	36,567.35	1,073,834.54	168,731.44	90,608.80
28 June 2024	545,734.95	38,605.74	1,018,537.26	166,811.95	95,320.82
05 July 2024	564,304.92	36,194.51	1,029,811.97	170,353.47	100,716.34
12 July 2024	587,438.92	49,930.08	1,089,706.05	189,163.06	112,227.82
19 July 2024	617,919.67	46,846.07	1,116,573.25	200,038.91	103,077.02
26 July 2024	616,484.33	55,572.69	1,139,775.26	215,950.45	92,832.61
02 August 2024	661,095.30	50,236.49	1,163,254.07	219,856.96	101,707.34
09 August 2024	750,492.65	50,978.12	1,320,403.85	235,320.50	111,666.01
16 August 2024	781,196.55	57,193.36	1,352,493.95	250,550.56	110,965.98
23 August 2024	787,202.70	48,654.69	1,371,962.23	256,946.66	114,878.79
30 August 2024	820,256.27	54,544.27	1,427,430.33	271,538.78	111,236.32
06 September 2024	855,198.15	46,242.44	1,466,104.63	296,989.12	109,469.16
13 September 2024	841,069.73	51,886.94	1,490,447.41	315,330.61	110,669.12
20 September 2024	748,321.78	47,136.97	1,322,184.82	239,001.09	107,585.05

Foreign Exchange Position Time Series

Foreign Exchange Positions					*Number of Outstanding*
					Total (Asset Class)
As At	Outstanding Notional (US$mn) / 9 - 12 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 1 - 2 Years / Non-deliverable Forward	Outstanding Notional (US$mn) / 2 - 5 Years / Non-deliverable Forward	Outstanding Notional (US$mn) / > 5 Years / Non-deliverable Forward	Number of Outstanding Trades / Total
28 March 2024	54,774.51	21,097.67	11,371.87	705.69	210,380
05 April 2024	57,708.69	21,737.70	11,363.62	669.89	213,602
12 April 2024	56,009.11	22,412.64	11,053.88	669.84	215,960
19 April 2024	56,999.90	23,447.55	11,044.72	705.43	226,035
26 April 2024	58,197.74	24,223.08	11,003.60	591.11	225,784
03 May 2024	61,817.76	22,866.60	10,861.80	592.68	207,904
10 May 2024	62,706.58	22,078.76	11,130.02	591.17	213,073
17 May 2024	62,719.32	22,459.62	10,851.92	576.23	212,614
24 May 2024	65,174.15	24,993.78	10,998.15	540.15	202,733
31 May 2024	65,932.29	23,823.81	10,756.18	536.12	206,194
07 June 2024	64,424.12	23,928.10	10,637.76	536.21	225,132
14 June 2024	63,281.58	24,055.13	10,518.09	536.12	232,003
21 June 2024	60,479.18	23,595.63	10,572.53	536.03	187,270
28 June 2024	60,215.03	22,720.58	10,784.39	598.99	175,131
05 July 2024	59,912.14	25,649.56	10,328.07	607.13	180,101
12 July 2024	67,597.70	22,902.55	10,878.31	702.34	187,683
19 July 2024	70,994.17	24,171.88	10,781.82	702.48	199,659
26 July 2024	73,354.57	23,858.15	11,188.68	682.34	203,720
02 August 2024	78,015.98	22,614.01	11,335.81	656.68	206,218
09 August 2024	82,450.44	24,612.44	11,482.37	674.38	242,282
16 August 2024	84,781.32	23,427.41	11,549.67	677.50	248,566
23 August 2024	84,019.75	22,921.92	11,789.61	705.60	263,013
30 August 2024	80,325.74	21,914.01	11,629.45	721.59	260,125
06 September 2024	78,940.21	21,967.95	11,770.27	731.54	271,445
13 September 2024	79,434.71	22,741.08	11,953.54	763.25	261,493
20 September 2024	71,452.20	22,575.68	11,754.72	741.59	223,285

Foreign Exchange Position Time Series

Foreign Exchange Positions	*Trades*				
	By Product	*By Product and Intention to Clear*		*By Product and Currency*	
As At	Number of Outstanding Trades / Non-deliverable Forward	Number of Outstanding Trades / Intended to Clear / Non-deliverable Forward	Number of Outstanding Trades / Not Intended to Clear / Non-deliverable Forward	Number of Outstanding Trades / USD/CNY / Non-deliverable Forward	Number of Outstanding Trades / USD/IDR / Non-deliverable Forward
28 March 2024	210,380	64,316	146,064	8,471	12,581
05 April 2024	213,602	62,447	151,155	7,812	13,553
12 April 2024	215,960	62,803	153,157	8,111	15,002
19 April 2024	226,035	66,280	159,755	8,614	14,589
26 April 2024	225,784	66,492	159,292	8,830	14,249
03 May 2024	207,904	57,154	150,750	9,114	13,850
10 May 2024	213,073	58,615	154,459	8,695	14,729
17 May 2024	212,614	57,434	155,180	8,863	14,731
24 May 2024	202,733	52,381	150,352	8,917	14,642
31 May 2024	206,194	50,936	155,258	8,887	14,436
07 June 2024	225,132	57,772	167,360	8,668	15,729
14 June 2024	232,003	59,475	172,529	8,693	16,842
21 June 2024	187,270	56,095	131,175	8,558	12,631
28 June 2024	175,131	49,158	125,973	8,306	12,540
05 July 2024	180,101	51,335	128,767	8,063	13,034
12 July 2024	187,683	54,014	133,669	8,656	13,728
19 July 2024	199,659	60,686	138,974	8,809	15,838
26 July 2024	203,720	62,634	141,086	9,169	15,187
02 August 2024	206,218	60,635	145,584	8,707	15,135
09 August 2024	242,282	73,736	168,546	9,467	17,849
16 August 2024	248,566	72,616	175,950	9,789	18,537
23 August 2024	263,013	74,442	188,572	10,068	18,933
30 August 2024	260,125	70,131	189,994	9,920	17,776
06 September 2024	271,445	74,499	196,946	9,520	18,112
13 September 2024	261,493	66,235	195,259	9,419	17,422
20 September 2024	223,285	63,998	159,287	9,015	13,742

Foreign Exchange Position Time Series

Foreign Exchange Positions					
As At	Number of Outstanding Trades / USD/INR / Non-deliverable Forward	Number of Outstanding Trades / USD/KRW / Non-deliverable Forward	Number of Outstanding Trades / USD/MYR / Non-deliverable Forward	Number of Outstanding Trades / USD/PHP / Non-deliverable Forward	Number of Outstanding Trades / USD/TWD / Non-deliverable Forward
28 March 2024	38,405	66,734	4,078	7,417	69,122
05 April 2024	40,173	66,250	3,731	8,167	70,536
12 April 2024	39,925	69,067	3,791	8,213	68,335
19 April 2024	40,858	73,262	3,925	9,264	71,708
26 April 2024	41,629	72,911	4,051	8,575	71,719
03 May 2024	35,599	66,404	3,679	8,452	67,156
10 May 2024	36,353	67,403	3,957	8,746	69,359
17 May 2024	37,010	65,171	4,073	8,792	70,077
24 May 2024	34,787	59,868	4,185	9,067	67,421
31 May 2024	36,499	57,603	4,312	9,571	71,172
07 June 2024	43,875	62,921	4,736	10,000	75,520
14 June 2024	45,276	64,481	5,637	10,035	77,584
21 June 2024	40,797	50,311	3,013	6,894	61,476
28 June 2024	37,759	45,751	2,876	5,505	59,068
05 July 2024	36,326	47,872	3,280	5,899	62,192
12 July 2024	33,171	50,776	3,788	6,390	67,596
19 July 2024	34,768	52,914	3,787	7,569	72,354
26 July 2024	34,717	55,186	3,897	7,738	74,118
02 August 2024	32,565	56,536	4,384	8,430	76,914
09 August 2024	38,654	67,383	5,435	10,408	89,435
16 August 2024	40,193	68,617	5,957	10,951	90,894
23 August 2024	42,343	74,599	5,882	12,164	95,416
30 August 2024	40,741	73,726	6,293	11,835	96,323
06 September 2024	43,764	77,505	6,992	12,543	99,519
13 September 2024	41,322	76,676	7,397	12,593	93,172
20 September 2024	37,357	65,628	5,018	10,086	78,839

Foreign Exchange Position Time Series

Foreign Exchange Positions					
		By Product and Residual Maturity			
As At	Number of Outstanding Trades / Others / Non-deliverable Forward	Number of Outstanding Trades / 0 - 3 Months / Non-deliverable Forward	Number of Outstanding Trades / 3 - 6 Months / Non-deliverable Forward	Number of Outstanding Trades / 6 - 9 Months / Non-deliverable Forward	Number of Outstanding Trades / 9 - 12 Months / Non-deliverable Forward
28 March 2024	3,572	189,918	9,348	4,650	3,376
05 April 2024	3,380	193,946	8,623	4,655	3,309
12 April 2024	3,516	195,957	8,706	5,011	3,178
19 April 2024	3,815	205,693	8,773	5,296	3,139
26 April 2024	3,820	205,400	8,546	5,629	3,083
03 May 2024	3,650	187,631	8,637	5,351	3,258
10 May 2024	3,831	192,738	8,602	5,354	3,314
17 May 2024	3,897	192,106	8,540	5,543	3,305
24 May 2024	3,846	182,057	8,645	5,477	3,397
31 May 2024	3,714	184,798	9,428	5,550	3,377
07 June 2024	3,683	201,442	11,451	5,779	3,372
14 June 2024	3,455	205,562	14,183	5,831	3,341
21 June 2024	3,590	166,512	9,051	5,266	3,410
28 June 2024	3,326	153,790	9,503	5,522	3,338
05 July 2024	3,436	158,439	9,606	5,590	3,450
12 July 2024	3,578	165,042	10,512	5,406	3,722
19 July 2024	3,620	176,507	10,792	5,398	3,898
26 July 2024	3,708	180,092	11,652	4,937	3,947
02 August 2024	3,548	182,283	11,535	5,283	4,041
09 August 2024	3,651	216,449	12,689	5,541	4,415
16 August 2024	3,628	221,155	13,809	5,717	4,616
23 August 2024	3,609	234,773	14,391	5,875	4,612
30 August 2024	3,511	231,378	15,365	5,694	4,458
06 September 2024	3,490	240,731	17,371	5,641	4,433
13 September 2024	3,492	227,696	20,281	5,693	4,442
20 September 2024	3,600	197,077	12,863	5,943	3,962

Foreign Exchange Position Time Series

Foreign Exchange Positions			
As At	Number of Outstanding Trades / 1 - 2 Years / Non-deliverable Forward	Number of Outstanding Trades / 2 - 5 Years / Non-deliverable Forward	Number of Outstanding Trades / > 5 Years / Non-deliverable Forward
28 March 2024	2,078	943	67
05 April 2024	2,067	937	65
12 April 2024	2,111	932	65
19 April 2024	2,143	926	65
26 April 2024	2,148	914	64
03 May 2024	2,062	900	65
10 May 2024	2,095	906	64
17 May 2024	2,160	899	61
24 May 2024	2,196	900	61
31 May 2024	2,099	883	59
07 June 2024	2,154	875	59
14 June 2024	2,163	864	59
21 June 2024	2,117	855	59
28 June 2024	2,071	845	62
05 July 2024	2,127	827	62
12 July 2024	2,075	864	62
19 July 2024	2,112	890	62
26 July 2024	2,116	916	60
02 August 2024	2,099	920	57
09 August 2024	2,188	942	58
16 August 2024	2,259	951	59
23 August 2024	2,341	960	61
30 August 2024	2,222	949	59
06 September 2024	2,245	964	60
13 September 2024	2,325	994	62
20 September 2024	2,396	983	61

Foreign Exchange Position Time Series

Foreign Exchange Positions	*Outstanding Notional (US$mn)*				
	Asset Class Total	*By Product*	*By Product and Intention to Clear*		*By Product and Currency*
As At	Outstanding Notional (US$mn) / Total	Outstanding Notional (US$mn) / Non-deliverable Forward	Outstanding Notional (US$mn) / Intended to Clear / Non-deliverable Forward	Outstanding Notional (US$mn) / Not Intended to Clear / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/CNY / Non-deliverable Forward
27 September 2024	1,817,492.61	1,817,492.61	478,246.74	1,339,245.88	218,474.46
04 October 2024	1,775,270.27	1,775,270.27	474,113.07	1,301,157.20	208,712.74
10 October 2024	1,815,008.96	1,815,008.96	492,486.16	1,322,522.80	206,654.28
18 October 2024	1,825,037.66	1,825,037.66	499,696.63	1,325,341.03	202,729.28
25 October 2024	1,856,072.47	1,856,072.47	511,522.41	1,344,550.05	204,658.38
01 November 2024	1,797,150.12	1,797,150.12	480,900.07	1,316,250.05	194,417.79
08 November 2024	1,861,909.12	1,861,909.12	510,083.08	1,351,826.04	199,374.43
15 November 2024	1,937,802.00	1,937,802.00	534,599.23	1,403,202.76	209,922.80
22 November 2024	1,912,156.49	1,912,156.49	534,496.63	1,377,659.86	215,038.58
29 November 2024	1,886,814.64	1,886,814.64	496,665.83	1,390,148.81	212,083.39
06 December 2024	1,978,865.96	1,978,865.96	546,516.54	1,432,349.42	206,223.19
13 December 2024	1,937,432.79	1,937,432.79	498,225.85	1,439,206.94	212,033.10
20 December 2024	1,679,332.86	1,679,332.86	441,313.22	1,238,019.64	199,567.70
27 December 2024	1,627,808.80	1,627,808.80	422,976.75	1,204,832.05	201,664.47
03 January 2025	1,585,402.62	1,585,402.62	402,349.20	1,183,053.42	186,528.08
10 January 2025	1,598,347.68	1,598,347.68	418,599.00	1,179,748.68	195,331.02
17 January 2025	1,645,315.66	1,645,315.66	428,604.95	1,216,710.71	192,907.26
24 January 2025	1,639,335.03	1,639,335.03	431,727.57	1,207,607.46	201,389.63
28 January 2025	1,639,521.71	1,639,521.71	426,426.58	1,213,095.13	191,047.38
07 February 2025	1,646,604.12	1,646,604.12	423,411.88	1,223,192.24	198,281.35
14 February 2025	1,666,043.32	1,666,043.32	429,913.56	1,236,129.75	198,694.52
21 February 2025	1,656,050.50	1,656,050.50	432,944.75	1,223,105.75	204,240.32
28 February 2025	1,659,434.64	1,659,434.64	422,129.72	1,237,304.92	199,380.49
07 March 2025	1,671,540.09	1,671,540.09	440,172.01	1,231,368.08	188,640.02
14 March 2025	1,736,725.61	1,736,725.61	467,483.76	1,269,241.85	189,822.27
21 March 2025	1,515,293.72	1,515,293.72	394,120.52	1,121,173.20	186,961.92

Foreign Exchange Position Time Series

Foreign Exchange Positions					
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As At	Outstanding Notional (US$mn) / USD/IDR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/INR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/KRW / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/MYR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/PHP / Non-deliverable Forward
27 September 2024	53,279.32	248,654.19	411,480.42	25,241.19	30,780.72
04 October 2024	56,065.98	224,496.15	394,255.97	24,868.63	28,950.10
10 October 2024	62,844.68	233,327.59	407,278.56	27,318.93	29,794.73
18 October 2024	55,743.57	250,663.39	406,592.23	24,986.06	29,055.85
25 October 2024	55,311.08	267,671.47	403,723.14	23,415.68	29,216.46
01 November 2024	55,887.75	252,586.86	413,823.75	22,402.56	28,791.30
08 November 2024	57,424.40	250,524.29	412,793.04	22,627.79	31,023.04
15 November 2024	58,147.81	278,250.22	422,262.57	23,659.08	35,782.97
22 November 2024	59,651.88	282,305.56	423,559.64	22,956.00	35,752.13
29 November 2024	56,071.13	285,323.16	420,851.13	22,527.57	33,116.10
06 December 2024	57,696.80	312,168.13	454,714.96	24,845.31	34,850.93
13 December 2024	56,948.78	323,564.29	456,843.66	26,575.65	37,066.05
20 December 2024	43,935.25	274,748.39	361,432.66	16,749.67	29,039.84
27 December 2024	41,062.75	260,680.44	353,533.05	15,797.25	25,956.43
03 January 2025	39,094.25	249,646.33	337,630.02	14,227.50	28,297.53
10 January 2025	40,361.35	257,964.15	339,470.73	16,510.05	28,450.67
17 January 2025	41,720.40	284,061.01	330,282.21	16,242.84	29,941.97
24 January 2025	41,429.71	293,892.41	343,359.13	15,520.21	30,449.72
28 January 2025	42,500.30	302,613.01	340,902.04	15,368.43	30,232.01
07 February 2025	45,435.82	286,857.93	340,182.76	17,701.61	31,072.97
14 February 2025	47,816.16	317,168.96	351,158.45	19,017.57	30,585.84
21 February 2025	45,873.35	317,495.72	344,924.81	18,036.47	29,489.80
28 February 2025	47,669.25	293,634.42	367,334.23	17,498.99	29,685.50
07 March 2025	51,059.72	302,087.49	375,357.39	20,063.66	33,053.44
14 March 2025	54,672.78	313,170.77	399,651.98	23,221.33	32,996.27
21 March 2025	43,798.82	272,040.91	333,368.63	16,078.96	25,409.03

Foreign Exchange Position Time Series

Foreign Exchange Positions					
			By Product and Residual Maturity		
As At	Outstanding Notional (US$mn) / USD/TWD / Non-deliverable Forward	Outstanding Notional (US$mn) / Others / Non-deliverable Forward	Outstanding Notional (US$mn) / 0 - 3 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 3 - 6 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 6 - 9 Months / Non-deliverable Forward
27 September 2024	780,799.94	48,782.38	1,356,109.05	251,092.49	106,915.08
04 October 2024	789,516.05	48,404.64	1,313,105.81	254,300.10	106,929.17
10 October 2024	799,969.51	47,820.69	1,359,176.01	249,866.27	110,800.25
18 October 2024	807,670.62	47,596.65	1,395,285.05	226,913.58	112,914.95
25 October 2024	815,084.57	56,991.69	1,449,477.83	207,273.50	112,779.59
01 November 2024	772,382.72	56,857.38	1,381,802.25	219,535.69	112,171.32
08 November 2024	832,890.70	55,251.44	1,437,935.38	224,597.53	115,158.36
15 November 2024	852,058.21	57,718.33	1,516,362.08	225,630.11	114,895.24
22 November 2024	830,145.28	42,747.42	1,490,786.22	227,414.19	113,793.60
29 November 2024	812,993.94	43,848.22	1,469,777.99	226,773.95	112,408.49
06 December 2024	852,138.17	36,228.47	1,539,633.22	246,448.22	111,688.59
13 December 2024	790,799.53	33,601.72	1,480,025.69	266,635.34	109,274.07
20 December 2024	722,122.71	31,736.66	1,292,845.42	207,736.35	98,256.82
27 December 2024	696,006.42	33,107.99	1,259,575.70	195,735.98	95,646.78
03 January 2025	701,060.84	28,918.07	1,215,673.38	198,958.66	93,102.85
10 January 2025	693,829.54	26,430.18	1,219,126.48	206,103.23	91,090.89
17 January 2025	721,956.91	28,203.07	1,245,222.26	218,870.90	91,145.65
24 January 2025	686,674.40	26,619.82	1,227,292.87	225,583.33	91,401.17
28 January 2025	689,728.32	27,130.24	1,228,886.48	226,220.05	89,627.26
07 February 2025	699,684.93	27,386.75	1,241,955.93	228,706.93	85,015.85
14 February 2025	674,465.39	27,136.44	1,263,303.21	227,253.43	82,328.68
21 February 2025	667,764.42	28,225.60	1,248,962.62	233,745.90	81,458.10
28 February 2025	676,021.06	28,210.71	1,249,802.58	237,354.52	82,181.47
07 March 2025	674,706.86	26,571.52	1,233,238.63	258,907.27	86,413.97
14 March 2025	695,616.76	27,573.46	1,273,493.09	284,113.84	86,942.14
21 March 2025	609,363.66	28,271.79	1,136,404.95	206,355.15	85,431.44

Foreign Exchange Position Time Series

Foreign Exchange Positions					*Number of Outstanding*
					Total (Asset Class)
As At	Outstanding Notional (US$mn) / 9 - 12 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 1 - 2 Years / Non-deliverable Forward	Outstanding Notional (US$mn) / 2 - 5 Years / Non-deliverable Forward	Outstanding Notional (US$mn) / > 5 Years / Non-deliverable Forward	Number of Outstanding Trades / Total
27 September 2024	68,175.59	22,616.94	11,849.74	733.73	229,239
04 October 2024	66,815.60	21,926.06	11,459.81	733.71	223,443
10 October 2024	61,172.70	21,707.86	11,552.16	733.71	234,852
18 October 2024	55,675.21	21,791.38	11,723.78	733.70	241,984
25 October 2024	51,161.57	22,721.48	11,924.78	733.70	235,930
01 November 2024	47,957.33	22,967.99	11,981.84	733.70	228,806
08 November 2024	47,039.70	24,389.60	12,054.85	733.69	249,531
15 November 2024	45,695.63	22,376.63	12,108.63	733.68	264,673
22 November 2024	44,766.44	22,088.65	12,328.21	979.17	267,397
29 November 2024	43,115.69	21,565.21	12,215.49	957.84	263,007
06 December 2024	44,641.28	23,550.01	11,950.37	954.28	287,131
13 December 2024	44,203.14	23,693.04	12,648.53	952.97	270,779
20 December 2024	44,951.46	21,943.51	12,773.93	825.38	220,403
27 December 2024	42,139.25	21,316.58	12,578.61	815.90	209,859
03 January 2025	40,906.99	22,987.17	13,007.51	766.07	198,246
10 January 2025	45,525.53	23,124.72	12,616.30	760.53	203,782
17 January 2025	50,462.18	25,594.81	13,258.59	761.27	223,584
24 January 2025	56,282.35	24,298.95	13,564.90	911.47	236,694
28 January 2025	56,324.98	24,043.04	13,412.40	1,007.51	241,732
07 February 2025	52,965.81	23,340.55	13,591.54	1,027.52	259,278
14 February 2025	52,919.52	25,572.28	13,627.90	1,038.28	271,328
21 February 2025	50,564.77	26,594.73	13,716.62	1,007.76	267,951
28 February 2025	52,006.36	24,101.03	12,971.71	1,016.96	264,695
07 March 2025	53,228.90	25,781.34	12,950.09	1,019.89	266,598
14 March 2025	53,933.54	24,369.94	12,855.95	1,017.10	276,708
21 March 2025	49,070.31	24,176.13	12,839.26	1,016.48	239,206

Foreign Exchange Position Time Series

Foreign Exchange Positions	*Trades*				
	By Product	*By Product and Intention to Clear*		*By Product and Currency*	
As At	Number of Outstanding Trades / Non-deliverable Forward	Number of Outstanding Trades / Intended to Clear / Non-deliverable Forward	Number of Outstanding Trades / Not Intended to Clear / Non-deliverable Forward	Number of Outstanding Trades / USD/CNY / Non-deliverable Forward	Number of Outstanding Trades / USD/IDR / Non-deliverable Forward
27 September 2024	229,239	64,334	164,905	9,245	14,035
04 October 2024	223,443	59,287	164,156	8,891	15,842
10 October 2024	234,852	63,304	171,548	8,870	18,253
18 October 2024	241,984	65,860	176,124	8,858	18,089
25 October 2024	235,930	66,291	169,640	9,011	17,527
01 November 2024	228,806	60,027	168,780	8,518	17,887
08 November 2024	249,531	67,848	181,683	8,632	19,181
15 November 2024	264,673	70,846	193,827	8,901	19,223
22 November 2024	267,397	72,347	195,050	9,055	19,784
29 November 2024	263,007	64,896	198,112	9,047	19,491
06 December 2024	287,131	73,327	213,804	9,051	19,772
13 December 2024	270,779	64,105	206,674	9,268	18,814
20 December 2024	220,403	57,906	162,497	8,437	14,623
27 December 2024	209,859	53,519	156,340	8,344	14,059
03 January 2025	198,246	47,321	150,925	7,735	12,897
10 January 2025	203,782	51,007	152,775	8,015	13,454
17 January 2025	223,584	56,537	167,047	7,931	14,030
24 January 2025	236,694	61,228	175,467	8,520	14,954
28 January 2025	241,732	61,930	179,802	8,092	15,505
07 February 2025	259,278	64,046	195,233	8,785	17,924
14 February 2025	271,328	66,049	205,280	9,086	18,431
21 February 2025	267,951	65,310	202,641	9,389	18,341
28 February 2025	264,695	60,802	203,894	9,091	18,056
07 March 2025	266,598	62,549	204,049	8,458	19,277
14 March 2025	276,708	66,792	209,916	8,418	21,441
21 March 2025	239,206	64,249	174,957	8,159	18,415

Foreign Exchange Position Time Series

Foreign Exchange Positions					
As At	Number of Outstanding Trades / USD/INR / Non-deliverable Forward	Number of Outstanding Trades / USD/KRW / Non-deliverable Forward	Number of Outstanding Trades / USD/MYR / Non-deliverable Forward	Number of Outstanding Trades / USD/PHP / Non-deliverable Forward	Number of Outstanding Trades / USD/TWD / Non-deliverable Forward
27 September 2024	41,609	64,027	5,198	10,752	80,738
04 October 2024	39,066	62,067	5,023	10,467	78,595
10 October 2024	41,984	64,504	5,614	10,491	81,505
18 October 2024	47,095	68,906	5,421	10,612	79,428
25 October 2024	45,742	66,642	5,291	10,258	77,724
01 November 2024	41,647	68,693	4,886	10,087	73,609
08 November 2024	45,299	72,179	5,251	10,870	84,569
15 November 2024	51,453	74,397	5,439	12,048	89,519
22 November 2024	51,291	76,726	5,131	12,214	89,409
29 November 2024	53,621	71,490	5,277	12,153	88,383
06 December 2024	62,008	78,278	5,666	12,992	95,737
13 December 2024	62,468	71,169	5,938	12,204	87,184
20 December 2024	53,541	55,979	3,389	8,908	72,020
27 December 2024	52,637	53,027	3,190	8,038	67,083
03 January 2025	48,542	48,515	2,840	9,219	65,288
10 January 2025	50,727	49,189	3,344	9,746	66,033
17 January 2025	60,623	52,069	3,846	10,214	71,537
24 January 2025	65,845	57,198	3,742	10,977	72,042
28 January 2025	67,666	57,505	3,713	11,064	74,706
07 February 2025	68,661	62,065	4,175	11,257	82,793
14 February 2025	78,867	63,467	4,979	11,115	81,770
21 February 2025	74,380	64,840	4,997	11,509	80,824
28 February 2025	65,754	67,879	4,829	11,633	83,881
07 March 2025	69,486	67,471	5,616	11,918	80,645
14 March 2025	67,365	73,726	6,226	12,102	83,588
21 March 2025	57,503	66,051	3,524	9,412	72,244

Foreign Exchange Position Time Series

Foreign Exchange Positions					
		By Product and Residual Maturity			
As At	Number of Outstanding Trades / Others / Non-deliverable Forward	Number of Outstanding Trades / 0 - 3 Months / Non-deliverable Forward	Number of Outstanding Trades / 3 - 6 Months / Non-deliverable Forward	Number of Outstanding Trades / 6 - 9 Months / Non-deliverable Forward	Number of Outstanding Trades / 9 - 12 Months / Non-deliverable Forward
27 September 2024	3,635	202,650	13,398	5,826	3,876
04 October 2024	3,492	196,762	13,461	5,957	3,835
10 October 2024	3,631	208,400	13,180	6,123	3,641
18 October 2024	3,576	216,109	12,651	6,202	3,488
25 October 2024	3,736	211,272	11,575	6,201	3,362
01 November 2024	3,480	204,074	11,932	6,177	3,160
08 November 2024	3,550	226,035	10,692	6,230	3,015
15 November 2024	3,694	241,072	10,938	6,208	2,945
22 November 2024	3,787	243,341	11,291	6,216	2,930
29 November 2024	3,546	239,025	11,521	6,205	2,824
06 December 2024	3,628	261,566	12,905	6,199	2,941
13 December 2024	3,734	242,227	15,930	6,093	2,970
20 December 2024	3,506	198,276	10,166	5,528	2,924
27 December 2024	3,482	188,698	9,551	5,354	2,863
03 January 2025	3,211	177,159	9,705	5,230	2,763
10 January 2025	3,274	182,061	10,240	5,081	2,966
17 January 2025	3,334	200,913	10,865	5,082	3,195
24 January 2025	3,416	213,287	11,211	5,091	3,427
28 January 2025	3,482	218,375	11,188	5,070	3,431
07 February 2025	3,619	236,365	11,230	4,566	3,415
14 February 2025	3,614	248,165	11,322	4,481	3,566
21 February 2025	3,672	244,340	11,864	4,425	3,468
28 February 2025	3,573	240,264	12,761	4,499	3,456
07 March 2025	3,727	238,965	15,448	4,693	3,605
14 March 2025	3,842	245,289	19,115	4,740	3,728
21 March 2025	3,899	216,664	10,487	4,719	3,513

Foreign Exchange Position Time Series

Foreign Exchange Positions			
As At	Number of Outstanding Trades / 1 - 2 Years / Non-deliverable Forward	Number of Outstanding Trades / 2 - 5 Years / Non-deliverable Forward	Number of Outstanding Trades / > 5 Years / Non-deliverable Forward
27 September 2024	2,423	1,006	60
04 October 2024	2,370	998	60
10 October 2024	2,439	1,009	60
18 October 2024	2,454	1,020	60
25 October 2024	2,457	1,003	60
01 November 2024	2,405	998	60
08 November 2024	2,481	1,018	60
15 November 2024	2,436	1,014	60
22 November 2024	2,505	1,044	70
29 November 2024	2,336	1,026	70
06 December 2024	2,418	1,034	68
13 December 2024	2,450	1,041	68
20 December 2024	2,419	1,023	67
27 December 2024	2,320	1,007	66
03 January 2025	2,319	1,005	65
10 January 2025	2,364	1,006	64
17 January 2025	2,440	1,027	62
24 January 2025	2,504	1,107	67
28 January 2025	2,486	1,103	79
07 February 2025	2,496	1,127	79
14 February 2025	2,576	1,140	78
21 February 2025	2,650	1,127	77
28 February 2025	2,531	1,107	77
07 March 2025	2,695	1,114	78
14 March 2025	2,650	1,109	77
21 March 2025	2,636	1,110	77

Foreign Exchange Position Time Series

Foreign Exchange Positions	*Outstanding Notional (US$mn)*				
	Asset Class Total	*By Product*	*By Product and Intention to Clear*		*By Product and Currency*
As At	Outstanding Notional (US$mn) / Total	Outstanding Notional (US$mn) / Non-deliverable Forward	Outstanding Notional (US$mn) / Intended to Clear / Non-deliverable Forward	Outstanding Notional (US$mn) / Not Intended to Clear / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/CNY / Non-deliverable Forward
28 March 2025	1,521,979.34	1,521,979.34	388,683.64	1,133,295.71	194,996.84
03 April 2025	1,569,644.28	1,569,644.28	420,280.08	1,149,364.21	188,603.06
11 April 2025	1,658,990.81	1,658,990.81	440,883.53	1,218,107.28	210,255.70
17 April 2025	1,690,972.51	1,690,972.51	453,330.32	1,237,642.19	213,531.83
25 April 2025	1,698,689.52	1,698,689.52	469,681.01	1,229,008.51	213,425.74
02 May 2025	1,699,559.77	1,699,559.77	431,049.48	1,268,510.29	206,094.99
09 May 2025	1,710,713.29	1,710,713.29	446,831.50	1,263,881.79	197,974.45
16 May 2025	1,663,426.61	1,663,426.61	442,196.65	1,221,229.96	190,262.29
23 May 2025	1,676,889.35	1,676,889.35	452,289.32	1,224,600.03	192,906.65
30 May 2025	1,694,797.18	1,694,797.18	448,566.57	1,246,230.61	187,936.78
06 June 2025	1,729,952.25	1,729,952.25	471,144.79	1,258,807.46	178,899.28
13 June 2025	1,773,936.91	1,773,936.91	483,410.73	1,290,526.18	177,772.90
20 June 2025	1,590,952.61	1,590,952.61	438,802.73	1,152,149.88	176,949.72
27 June 2025	1,677,105.49	1,677,105.49	465,113.22	1,211,992.28	188,594.88
04 July 2025	1,659,428.04	1,659,428.04	462,638.36	1,196,789.69	179,637.34
11 July 2025	1,667,506.11	1,667,506.11	458,630.63	1,208,875.48	181,497.11
18 July 2025	1,614,293.19	1,614,293.19	448,099.92	1,166,193.27	176,298.20
25 July 2025	1,651,381.82	1,651,381.82	463,786.73	1,187,595.09	175,129.74
01 August 2025	1,659,599.88	1,659,599.88	454,270.75	1,205,329.13	168,817.40
08 August 2025	1,711,035.17	1,711,035.17	477,631.70	1,233,403.47	161,960.22
15 August 2025	1,717,375.77	1,717,375.77	451,956.77	1,265,418.99	164,465.61
22 August 2025	1,650,694.54	1,650,694.54	436,504.31	1,214,190.23	163,094.68
29 August 2025	1,686,558.50	1,686,558.50	439,264.29	1,247,294.21	158,432.01
05 September 2025	1,728,303.56	1,728,303.56	487,320.47	1,240,983.09	153,240.20
12 September 2025	1,774,743.13	1,774,743.13	491,216.87	1,283,526.25	155,352.06
19 September 2025	1,626,497.99	1,626,497.99	462,438.70	1,164,059.29	152,745.08

Foreign Exchange Position Time Series

Foreign Exchange Positions					
	y				
As At	Outstanding Notional (US$mn) / USD/IDR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/INR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/KRW / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/MYR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/PHP / Non-deliverable Forward
28 March 2025	44,005.48	260,546.13	328,472.14	15,863.74	26,253.56
03 April 2025	45,135.06	263,271.89	349,578.68	17,473.26	26,798.96
11 April 2025	47,618.23	266,308.81	377,732.53	22,049.93	26,598.47
17 April 2025	46,825.16	261,980.42	374,743.32	24,047.75	28,413.06
25 April 2025	43,161.26	268,085.23	395,713.66	22,656.69	27,695.83
02 May 2025	44,480.65	247,387.94	424,531.79	23,201.65	25,766.25
09 May 2025	46,007.47	251,192.88	380,789.80	24,761.29	25,848.94
16 May 2025	43,381.77	259,130.91	372,770.19	25,692.87	25,572.31
23 May 2025	43,370.87	269,146.28	385,928.63	25,650.78	26,037.75
30 May 2025	43,999.84	258,969.72	395,935.04	26,740.25	26,841.84
06 June 2025	45,531.71	269,404.94	418,033.85	31,783.50	29,217.37
13 June 2025	46,224.25	283,059.20	440,772.82	33,569.65	31,139.48
20 June 2025	38,582.07	244,710.97	367,173.31	22,182.90	29,122.68
27 June 2025	43,778.64	249,525.10	384,297.44	23,274.69	27,896.45
04 July 2025	44,362.72	219,054.29	365,485.77	22,259.76	26,502.19
11 July 2025	47,013.04	221,420.73	371,193.50	22,465.62	26,666.81
18 July 2025	47,366.40	221,153.85	352,629.84	21,521.78	25,856.82
25 July 2025	47,658.89	235,164.18	357,157.89	21,320.84	26,394.28
01 August 2025	51,240.12	229,863.17	368,725.85	21,396.66	25,820.98
08 August 2025	53,433.52	229,744.31	379,491.08	22,832.62	27,966.59
15 August 2025	53,674.14	234,243.31	379,528.20	23,591.70	28,156.13
22 August 2025	52,826.61	224,251.53	348,990.09	24,546.85	27,695.19
29 August 2025	60,161.35	221,590.90	370,900.76	24,742.38	25,308.76
05 September 2025	73,566.44	231,830.68	402,722.25	27,894.37	29,167.60
12 September 2025	76,748.67	233,636.95	423,644.57	30,499.14	28,205.67
19 September 2025	67,399.08	216,353.04	353,853.29	20,589.48	33,318.10

Foreign Exchange Position Time Series

Foreign Exchange Positions					
			By Product and Residual Maturity		
As At	Outstanding Notional (US$mn) / USD/TWD / Non-deliverable Forward	Outstanding Notional (US$mn) / Others / Non-deliverable Forward	Outstanding Notional (US$mn) / 0 - 3 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 3 - 6 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 6 - 9 Months / Non-deliverable Forward
28 March 2025	622,856.70	28,984.75	1,145,220.94	201,139.16	85,216.70
03 April 2025	651,985.09	26,798.27	1,192,269.39	199,396.17	85,266.33
11 April 2025	681,947.38	26,479.75	1,278,377.71	194,782.71	90,813.71
17 April 2025	712,886.40	28,544.58	1,318,570.86	188,780.75	89,969.44
25 April 2025	696,980.93	30,970.18	1,334,049.74	175,609.85	97,752.20
02 May 2025	694,365.17	33,731.34	1,297,672.81	212,112.36	97,527.09
09 May 2025	755,407.54	28,730.92	1,349,116.40	170,513.63	96,239.25
16 May 2025	717,675.19	28,941.07	1,308,457.69	167,971.69	92,975.67
23 May 2025	703,813.60	30,034.78	1,316,911.29	168,020.17	91,533.21
30 May 2025	723,356.82	31,016.89	1,323,475.78	178,335.46	95,399.60
06 June 2025	727,437.34	29,644.26	1,336,644.16	197,348.18	97,372.38
13 June 2025	729,898.33	31,500.28	1,347,694.06	223,637.57	100,385.42
20 June 2025	682,010.98	30,219.99	1,224,725.48	175,473.99	89,356.25
27 June 2025	725,084.17	34,654.12	1,304,788.31	178,537.36	91,730.04
04 July 2025	757,417.77	44,708.21	1,270,935.25	191,701.50	94,299.67
11 July 2025	740,211.81	57,037.50	1,271,271.16	204,486.50	90,143.05
18 July 2025	711,542.89	57,923.41	1,220,407.26	202,020.96	92,852.37
25 July 2025	727,740.53	60,815.47	1,256,497.07	207,963.99	86,400.67
01 August 2025	743,433.48	50,302.21	1,259,813.97	212,277.84	88,240.24
08 August 2025	774,958.21	60,648.62	1,304,834.53	214,579.31	92,617.06
15 August 2025	755,329.73	78,386.94	1,315,864.80	212,205.77	92,188.83
22 August 2025	744,164.99	65,124.60	1,249,492.01	204,352.94	100,174.58
29 August 2025	747,175.20	78,247.14	1,279,875.45	217,646.66	93,383.67
05 September 2025	751,956.36	57,925.66	1,301,581.89	235,791.81	93,354.35
12 September 2025	762,474.99	64,181.08	1,316,464.40	267,473.09	94,167.46
19 September 2025	727,003.04	55,236.89	1,263,135.59	178,613.42	92,819.25

Foreign Exchange Position Time Series

Foreign Exchange Positions					*Number of Outstanding*
					Total (Asset Class)
As At	Outstanding Notional (US$mn) / 9 - 12 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 1 - 2 Years / Non-deliverable Forward	Outstanding Notional (US$mn) / 2 - 5 Years / Non-deliverable Forward	Outstanding Notional (US$mn) / > 5 Years / Non-deliverable Forward	Number of Outstanding Trades / Total
28 March 2025	51,907.45	24,631.51	12,856.86	1,006.73	236,018
03 April 2025	54,272.98	24,778.40	12,653.83	1,007.18	258,158
11 April 2025	54,002.33	27,668.32	12,362.26	983.77	274,222
17 April 2025	55,597.63	24,448.70	12,625.32	979.82	286,934
25 April 2025	51,138.10	26,390.85	12,769.31	979.48	292,501
02 May 2025	52,163.67	26,512.76	12,611.81	959.29	282,096
09 May 2025	54,042.02	26,890.60	12,898.54	1,012.84	297,525
16 May 2025	54,047.06	25,662.09	13,254.79	1,057.61	291,847
23 May 2025	58,919.89	26,959.68	13,574.69	970.42	301,512
30 May 2025	56,260.15	26,791.68	13,521.16	1,013.35	297,318
06 June 2025	56,299.62	27,705.77	13,614.57	967.57	310,835
13 June 2025	56,894.35	30,597.21	13,761.96	966.34	302,714
20 June 2025	58,678.24	28,192.96	13,693.03	832.67	261,039
27 June 2025	60,613.50	27,075.92	13,484.72	875.65	280,656
04 July 2025	61,313.89	27,062.95	13,304.53	810.25	271,377
11 July 2025	61,738.68	26,005.02	13,054.53	807.17	267,397
18 July 2025	59,136.64	26,103.47	12,967.01	805.48	264,980
25 July 2025	59,036.33	27,275.10	13,281.72	926.96	269,832
01 August 2025	58,685.40	26,619.19	13,069.81	893.43	267,990
08 August 2025	57,261.58	27,800.96	13,044.86	896.87	284,334
15 August 2025	55,967.19	27,291.47	12,960.70	897.01	286,938
22 August 2025	55,067.70	27,699.79	13,012.15	895.38	283,409
29 August 2025	53,282.43	28,471.32	13,000.78	898.19	271,066
05 September 2025	54,738.09	28,104.61	13,754.22	978.58	288,632
12 September 2025	53,776.44	28,514.57	13,366.15	981.02	290,454
19 September 2025	50,724.79	26,724.60	13,477.27	1,003.07	265,557

Foreign Exchange Position Time Series

Foreign Exchange Positions	*Trades*				
	By Product	*By Product and Intention to Clear*		*By Product and Currency*	
As At	Number of Outstanding Trades / Non-deliverable Forward	Number of Outstanding Trades / Intended to Clear / Non-deliverable Forward	Number of Outstanding Trades / Not Intended to Clear / Non-deliverable Forward	Number of Outstanding Trades / USD/CNY / Non-deliverable Forward	Number of Outstanding Trades / USD/IDR / Non-deliverable Forward
28 March 2025	236,018	59,409	176,610	8,421	17,738
03 April 2025	258,158	67,177	190,981	8,316	18,572
11 April 2025	274,222	73,632	200,590	9,021	18,383
17 April 2025	286,934	79,079	207,855	9,086	16,972
25 April 2025	292,501	84,292	208,209	8,927	15,510
02 May 2025	282,096	73,783	208,313	8,813	16,619
09 May 2025	297,525	78,338	219,187	8,571	17,375
16 May 2025	291,847	75,640	216,207	8,325	15,524
23 May 2025	301,512	76,968	224,544	8,498	16,666
30 May 2025	297,318	69,763	227,555	8,380	16,857
06 June 2025	310,835	71,983	238,852	8,142	18,279
13 June 2025	302,714	67,310	235,405	7,991	18,815
20 June 2025	261,039	66,170	194,870	7,626	16,517
27 June 2025	280,656	72,101	208,556	7,884	19,128
04 July 2025	271,377	66,748	204,629	7,572	18,701
11 July 2025	267,397	65,343	202,054	7,553	19,290
18 July 2025	264,980	66,188	198,793	7,294	18,703
25 July 2025	269,832	67,981	201,851	7,225	18,351
01 August 2025	267,990	64,485	203,505	7,070	20,215
08 August 2025	284,334	72,735	211,599	6,835	22,774
15 August 2025	286,938	68,943	217,995	6,978	23,586
22 August 2025	283,409	68,284	215,125	6,842	24,702
29 August 2025	271,066	59,853	211,213	6,811	26,599
05 September 2025	288,632	66,798	221,834	6,753	29,862
12 September 2025	290,454	65,098	225,357	6,818	29,279
19 September 2025	265,557	68,342	197,216	6,308	23,298

Foreign Exchange Position Time Series

Foreign Exchange Positions					
As At	Number of Outstanding Trades / USD/INR / Non-deliverable Forward	Number of Outstanding Trades / USD/KRW / Non-deliverable Forward	Number of Outstanding Trades / USD/MYR / Non-deliverable Forward	Number of Outstanding Trades / USD/PHP / Non-deliverable Forward	Number of Outstanding Trades / USD/TWD / Non-deliverable Forward
28 March 2025	54,941	61,185	3,562	9,634	76,724
03 April 2025	57,193	71,498	3,924	10,083	84,711
11 April 2025	57,267	80,138	4,990	9,940	90,495
17 April 2025	57,479	83,998	5,239	10,526	99,669
25 April 2025	57,539	89,975	5,090	9,843	101,563
02 May 2025	55,034	80,323	5,099	9,007	102,931
09 May 2025	58,400	81,677	5,399	8,914	112,753
16 May 2025	62,953	81,674	5,523	8,571	104,526
23 May 2025	69,433	84,399	5,542	8,968	102,848
30 May 2025	68,367	79,271	5,920	9,322	103,826
06 June 2025	72,648	90,203	6,757	9,822	100,525
13 June 2025	71,176	85,605	7,332	9,849	97,044
20 June 2025	58,811	75,060	4,460	8,526	84,921
27 June 2025	60,796	80,853	4,936	9,097	92,625
04 July 2025	53,560	78,561	4,701	8,877	95,009
11 July 2025	51,355	75,771	4,844	8,996	94,852
18 July 2025	52,968	74,489	4,778	9,310	92,567
25 July 2025	53,608	77,516	4,874	8,943	94,011
01 August 2025	52,903	73,134	4,974	8,939	95,402
08 August 2025	54,289	77,592	5,338	9,997	102,671
15 August 2025	56,674	78,002	5,428	10,220	101,041
22 August 2025	54,376	74,076	5,710	9,981	102,602
29 August 2025	49,233	65,529	6,117	9,474	102,227
05 September 2025	56,603	68,795	6,703	10,127	105,133
12 September 2025	55,557	70,600	7,424	9,873	106,088
19 September 2025	54,889	65,609	4,292	9,012	97,100

Foreign Exchange Position Time Series

Foreign Exchange Positions					
		By Product and Residual Maturity			
As At	Number of Outstanding Trades / Others / Non-deliverable Forward	Number of Outstanding Trades / 0 - 3 Months / Non-deliverable Forward	Number of Outstanding Trades / 3 - 6 Months / Non-deliverable Forward	Number of Outstanding Trades / 6 - 9 Months / Non-deliverable Forward	Number of Outstanding Trades / 9 - 12 Months / Non-deliverable Forward
28 March 2025	3,814	213,338	10,496	4,763	3,627
03 April 2025	3,861	235,800	9,903	4,906	3,766
11 April 2025	3,989	251,469	9,706	5,307	3,697
17 April 2025	3,966	263,905	9,776	5,437	3,799
25 April 2025	4,055	269,696	9,391	5,725	3,624
02 May 2025	4,270	259,505	9,151	5,814	3,587
09 May 2025	4,436	274,427	9,088	6,011	3,766
16 May 2025	4,751	268,506	9,245	6,277	3,609
23 May 2025	5,158	277,540	9,686	6,126	3,917
30 May 2025	5,375	272,408	10,754	6,390	3,584
06 June 2025	4,459	282,680	13,694	6,565	3,619
13 June 2025	4,902	271,340	16,581	6,741	3,635
20 June 2025	5,118	236,879	9,904	6,252	3,612
27 June 2025	5,338	255,986	10,200	6,313	3,781
04 July 2025	4,396	246,604	10,188	6,457	3,788
11 July 2025	4,736	242,184	10,942	6,154	3,821
18 July 2025	4,872	239,589	11,250	6,147	3,714
25 July 2025	5,304	244,377	11,574	5,801	3,741
01 August 2025	5,353	242,492	11,721	5,781	3,695
08 August 2025	4,838	257,973	12,327	6,150	3,600
15 August 2025	5,009	260,102	13,105	5,982	3,446
22 August 2025	5,120	255,915	13,150	6,690	3,412
29 August 2025	5,076	242,900	14,923	5,723	3,252
05 September 2025	4,656	258,033	17,166	5,740	3,424
12 September 2025	4,816	255,335	21,614	5,710	3,470
19 September 2025	5,049	239,835	12,543	5,515	3,459

Foreign Exchange Position Time Series

Foreign Exchange Positions			
As At	Number of Outstanding Trades / 1 - 2 Years / Non-deliverable Forward	Number of Outstanding Trades / 2 - 5 Years / Non-deliverable Forward	Number of Outstanding Trades / > 5 Years / Non-deliverable Forward
28 March 2025	2,605	1,113	76
03 April 2025	2,614	1,093	76
11 April 2025	2,829	1,139	75
17 April 2025	2,765	1,181	71
25 April 2025	2,810	1,184	71
02 May 2025	2,777	1,193	69
09 May 2025	2,916	1,246	71
16 May 2025	2,852	1,286	72
23 May 2025	2,892	1,281	70
30 May 2025	2,841	1,270	71
06 June 2025	2,912	1,296	69
13 June 2025	3,029	1,319	69
20 June 2025	3,009	1,316	67
27 June 2025	3,018	1,290	68
04 July 2025	2,996	1,283	61
11 July 2025	2,964	1,271	61
18 July 2025	2,970	1,249	61
25 July 2025	3,015	1,248	76
01 August 2025	2,992	1,237	72
08 August 2025	2,981	1,231	72
15 August 2025	2,987	1,244	72
22 August 2025	2,919	1,251	72
29 August 2025	2,959	1,236	73
05 September 2025	2,952	1,243	74
12 September 2025	3,018	1,233	74
19 September 2025	2,899	1,231	75

Foreign Exchange Position Time Series

Foreign Exchange Positions	*Outstanding Notional (US$mn)*				
	Asset Class Total	*By Product*	*By Product and Intention to Clear*		*By Product and Currency*
As At	Outstanding Notional (US$mn) / Total	Outstanding Notional (US$mn) / Non-deliverable Forward	Outstanding Notional (US$mn) / Intended to Clear / Non-deliverable Forward	Outstanding Notional (US$mn) / Not Intended to Clear / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/CNY / Non-deliverable Forward
26 September 2025	1,677,092.95	1,677,092.95	515,500.16	1,161,592.79	155,150.87
03 October 2025	1,545,195.52	1,545,195.52	434,038.82	1,111,156.70	157,171.42
10 October 2025	1,520,445.53	1,520,445.53	417,150.16	1,103,295.38	145,964.36
17 October 2025	1,560,347.74	1,560,347.74	439,541.55	1,120,806.19	150,332.47
24 October 2025	1,557,016.33	1,557,016.33	429,357.05	1,127,659.28	151,307.73
31 October 2025	1,630,737.28	1,630,737.28	452,256.97	1,178,480.31	145,046.93
07 November 2025	1,630,802.27	1,630,802.27	453,153.78	1,177,648.48	137,971.27
14 November 2025	1,699,782.53	1,699,782.53	472,141.89	1,227,640.63	135,267.92
21 November 2025	1,677,306.62	1,677,306.62	470,270.38	1,207,036.23	133,726.51
28 November 2025	1,687,542.66	1,687,542.66	468,277.71	1,219,264.95	135,275.83
05 December 2025	1,800,628.72	1,800,628.72	512,167.67	1,288,461.05	133,323.25
12 December 2025	1,845,921.34	1,845,921.34	529,948.79	1,315,972.55	143,596.18
19 December 2025	1,595,418.49	1,595,418.49	447,779.09	1,147,639.39	138,109.37
24 December 2025	1,600,259.07	1,600,259.07	440,530.27	1,159,728.80	136,996.49
02 January 2026	1,550,772.77	1,550,772.77	425,366.40	1,125,406.36	139,810.90
09 January 2026	1,630,855.65	1,630,855.65	464,010.92	1,166,844.73	146,320.90
16 January 2026	1,675,364.74	1,675,364.74	470,246.23	1,205,118.52	148,363.78
23 January 2026	1,696,003.56	1,696,003.56	489,947.19	1,206,056.37	143,528.55
30 January 2026	1,827,224.80	1,827,224.80	534,380.92	1,292,843.88	147,686.16
06 February 2026	1,931,121.29	1,931,121.29	565,356.34	1,365,764.94	147,291.46
13 February 2026	1,948,701.73	1,948,701.73	550,901.03	1,397,800.70	147,008.37
20 February 2026	1,924,149.69	1,924,149.69	539,434.13	1,384,715.56	149,583.79
27 February 2026	1,801,612.80	1,801,612.80	491,302.35	1,310,310.45	150,051.43
06 March 2026	1,863,497.08	1,863,497.08	508,743.48	1,354,753.60	150,122.92
13 March 2026	2,015,145.83	2,015,145.83	549,844.11	1,465,301.72	156,563.79
20 March 2026	1,771,863.23	1,771,863.23	495,035.89	1,276,827.35	144,486.08

Foreign Exchange Position Time Series

Foreign Exchange Positions					
	y				
As At	Outstanding Notional (US$mn) / USD/IDR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/INR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/KRW / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/MYR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/PHP / Non-deliverable Forward
26 September 2025	85,944.16	269,440.73	376,986.28	18,566.49	34,962.66
03 October 2025	71,830.55	220,580.89	368,327.01	16,965.56	32,255.34
10 October 2025	68,337.32	227,205.20	348,223.91	16,503.73	33,262.04
17 October 2025	64,708.53	247,585.37	364,300.69	17,081.10	34,626.62
24 October 2025	64,004.99	253,931.42	369,749.40	16,305.15	34,030.46
31 October 2025	67,984.28	263,081.51	414,030.69	17,550.71	36,012.73
07 November 2025	66,090.39	263,486.70	437,013.18	17,491.36	37,129.99
14 November 2025	65,269.91	267,262.24	481,154.02	19,465.92	36,867.79
21 November 2025	65,249.53	274,425.78	479,447.09	19,617.25	36,236.01
28 November 2025	62,473.65	250,819.05	484,532.56	22,984.90	36,541.42
05 December 2025	67,965.07	276,568.80	510,686.36	24,438.53	41,061.63
12 December 2025	67,587.90	279,972.06	552,206.37	26,806.17	42,128.70
19 December 2025	59,055.66	279,188.91	420,873.49	15,749.66	27,606.47
24 December 2025	55,629.20	295,662.94	426,031.18	15,125.29	28,128.88
02 January 2026	55,016.69	259,246.98	424,162.52	15,642.72	26,032.25
09 January 2026	60,446.47	263,220.58	474,296.01	15,587.52	26,320.92
16 January 2026	63,769.74	267,718.75	478,828.82	15,666.02	24,702.37
23 January 2026	64,290.74	285,381.56	497,101.12	15,707.61	26,105.23
30 January 2026	78,885.48	267,718.75	566,640.79	17,234.74	31,088.42
06 February 2026	84,983.42	283,723.32	610,126.18	20,391.48	33,164.93
13 February 2026	86,832.40	285,519.19	623,735.10	19,617.19	32,651.26
20 February 2026	83,910.19	295,489.30	587,090.96	19,231.15	33,156.67
27 February 2026	74,971.68	259,897.16	595,425.22	19,913.72	32,286.18
06 March 2026	74,303.27	272,337.82	632,090.58	20,969.11	36,177.99
13 March 2026	79,075.25	299,145.95	692,311.64	30,678.41	40,182.00
20 March 2026	82,577.80	287,265.72	573,950.70	19,423.30	36,015.72

Foreign Exchange Position Time Series

Foreign Exchange Positions					
			By Product and Residual Maturity		
As At	Outstanding Notional (US$mn) / USD/TWD / Non-deliverable Forward	Outstanding Notional (US$mn) / Others / Non-deliverable Forward	Outstanding Notional (US$mn) / 0 - 3 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 3 - 6 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 6 - 9 Months / Non-deliverable Forward
26 September 2025	678,839.12	57,202.64	1,308,921.04	181,191.78	95,096.86
03 October 2025	629,361.03	48,703.73	1,170,709.56	192,871.14	93,206.03
10 October 2025	617,147.68	63,801.29	1,158,697.35	183,366.77	92,709.61
17 October 2025	624,285.28	57,427.69	1,200,556.54	183,759.93	89,502.94
24 October 2025	611,575.43	56,111.74	1,212,143.94	171,770.51	87,332.46
31 October 2025	617,679.97	69,350.45	1,289,227.21	167,780.75	87,395.56
07 November 2025	620,559.50	51,059.88	1,284,917.29	173,175.89	86,008.76
14 November 2025	626,233.39	68,261.34	1,349,470.65	175,482.46	85,180.13
21 November 2025	619,474.79	49,129.65	1,301,664.80	200,508.43	83,827.55
28 November 2025	623,515.52	71,399.73	1,328,110.17	188,448.29	80,706.18
05 December 2025	666,456.34	80,128.75	1,407,761.97	213,938.86	84,336.89
12 December 2025	674,083.93	59,540.03	1,421,043.74	244,534.30	84,485.47
19 December 2025	593,488.01	61,346.93	1,247,104.52	173,127.78	82,067.72
24 December 2025	591,389.46	51,295.64	1,258,164.45	172,834.70	78,208.94
02 January 2026	576,291.98	54,568.71	1,214,272.44	169,681.72	77,445.53
09 January 2026	592,752.54	51,910.71	1,276,054.31	178,954.58	79,070.60
16 January 2026	615,976.75	60,338.51	1,311,347.18	181,814.34	80,610.13
23 January 2026	618,413.50	45,475.26	1,322,936.86	190,162.19	78,391.17
30 January 2026	661,521.80	56,448.65	1,435,183.84	204,909.67	79,830.45
06 February 2026	691,773.58	59,666.91	1,542,143.10	205,058.83	77,042.62
13 February 2026	690,007.05	63,331.19	1,558,575.02	206,242.85	78,150.60
20 February 2026	702,774.11	52,913.52	1,545,116.64	198,232.29	77,904.10
27 February 2026	615,861.81	53,205.61	1,403,200.04	213,388.24	81,956.16
06 March 2026	629,649.54	47,845.84	1,433,234.70	240,077.11	85,229.27
13 March 2026	662,619.76	54,569.02	1,542,928.18	277,988.81	90,127.15
20 March 2026	579,956.87	48,187.03	1,410,516.68	182,425.00	85,105.52

Foreign Exchange Position Time Series

Foreign Exchange Positions					*Number of Outstanding*
					Total (Asset Class)
As At	Outstanding Notional (US$mn) / 9 - 12 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 1 - 2 Years / Non-deliverable Forward	Outstanding Notional (US$mn) / 2 - 5 Years / Non-deliverable Forward	Outstanding Notional (US$mn) / > 5 Years / Non-deliverable Forward	Number of Outstanding Trades / Total
26 September 2025	50,130.13	27,991.70	12,786.32	975.11	271,987
03 October 2025	49,840.49	24,997.89	12,591.02	979.39	255,202
10 October 2025	45,426.05	26,243.22	13,028.31	974.22	249,581
17 October 2025	45,791.37	26,916.99	12,745.71	1,074.26	265,962
24 October 2025	45,498.68	27,266.53	11,931.50	1,072.70	259,090
31 October 2025	46,036.45	27,626.78	11,627.70	1,042.83	282,628
07 November 2025	45,545.20	28,630.94	11,584.57	939.63	294,457
14 November 2025	46,839.41	30,254.97	11,598.58	956.33	312,043
21 November 2025	47,627.21	31,151.63	11,573.08	953.93	312,322
28 November 2025	48,150.62	29,636.16	11,526.70	964.55	296,190
05 December 2025	51,002.59	31,217.84	11,401.92	968.64	319,494
12 December 2025	53,570.75	30,047.73	11,272.11	967.25	331,894
19 December 2025	53,007.52	27,956.76	11,200.34	953.84	283,777
24 December 2025	52,215.32	26,630.24	11,257.65	947.77	288,837
02 January 2026	48,952.01	28,214.98	11,187.26	1,018.82	273,207
09 January 2026	55,106.74	29,208.09	11,445.73	1,015.58	289,529
16 January 2026	57,721.69	31,443.84	11,414.77	1,012.80	297,293
23 January 2026	61,670.63	30,812.93	11,016.83	1,012.95	304,665
30 January 2026	64,531.09	30,721.34	11,094.52	953.89	343,038
06 February 2026	64,030.77	30,996.94	10,904.31	944.71	392,055
13 February 2026	63,291.50	30,539.90	10,952.59	949.26	394,063
20 February 2026	61,069.33	30,457.97	10,420.07	949.29	390,027
27 February 2026	61,610.73	30,092.62	10,374.63	990.38	339,284
06 March 2026	61,200.11	32,321.86	10,580.89	853.14	363,545
13 March 2026	60,696.54	31,916.21	10,623.26	865.68	396,842
20 March 2026	52,739.21	29,773.42	10,436.81	866.59	373,394

Foreign Exchange Position Time Series

Foreign Exchange Positions	*Trades*				
	By Product	*By Product and Intention to Clear*		*By Product and Currency*	
As At	Number of Outstanding Trades / Non-deliverable Forward	Number of Outstanding Trades / Intended to Clear / Non-deliverable Forward	Number of Outstanding Trades / Not Intended to Clear / Non-deliverable Forward	Number of Outstanding Trades / USD/CNY / Non-deliverable Forward	Number of Outstanding Trades / USD/IDR / Non-deliverable Forward
26 September 2025	271,987	75,065	196,922	6,175	23,319
03 October 2025	255,202	64,447	190,755	6,543	21,750
10 October 2025	249,581	60,126	189,455	6,089	20,578
17 October 2025	265,962	65,312	200,650	6,322	21,359
24 October 2025	259,090	58,626	200,464	6,362	21,182
31 October 2025	282,628	62,871	219,757	6,138	22,692
07 November 2025	294,457	62,948	231,509	5,947	22,860
14 November 2025	312,043	66,633	245,410	6,001	23,910
21 November 2025	312,322	65,833	246,489	5,965	23,879
28 November 2025	296,190	61,363	234,828	5,879	21,826
05 December 2025	319,494	64,617	254,878	5,814	22,253
12 December 2025	331,894	66,213	265,681	6,053	21,975
19 December 2025	283,777	59,824	223,953	5,535	17,711
24 December 2025	288,837	60,281	228,556	5,499	17,310
02 January 2026	273,207	55,807	217,400	5,642	17,041
09 January 2026	289,529	60,749	228,780	5,820	18,821
16 January 2026	297,293	61,561	235,732	5,770	19,474
23 January 2026	304,665	65,969	238,696	5,880	20,165
30 January 2026	343,038	77,224	265,815	6,145	24,885
06 February 2026	392,055	88,097	303,959	6,084	27,910
13 February 2026	394,063	85,100	308,963	5,895	28,642
20 February 2026	390,027	81,241	308,786	6,020	28,455
27 February 2026	339,284	67,821	271,463	5,861	24,652
06 March 2026	363,545	71,950	291,595	5,901	25,602
13 March 2026	396,842	79,437	317,405	6,151	26,690
20 March 2026	373,394	83,105	290,289	5,636	30,251

Foreign Exchange Position Time Series

Foreign Exchange Positions					
As At	Number of Outstanding Trades / USD/INR / Non-deliverable Forward	Number of Outstanding Trades / USD/KRW / Non-deliverable Forward	Number of Outstanding Trades / USD/MYR / Non-deliverable Forward	Number of Outstanding Trades / USD/PHP / Non-deliverable Forward	Number of Outstanding Trades / USD/TWD / Non-deliverable Forward
26 September 2025	62,109	66,764	4,044	11,163	93,527
03 October 2025	56,058	65,763	3,841	10,205	86,358
10 October 2025	55,555	61,097	3,917	10,921	86,510
17 October 2025	61,760	66,437	3,972	11,605	89,469
24 October 2025	58,856	66,078	3,817	11,421	86,286
31 October 2025	62,945	78,232	4,343	11,913	91,074
07 November 2025	63,324	87,485	4,478	12,981	92,522
14 November 2025	67,881	95,593	4,945	13,165	95,567
21 November 2025	67,254	93,932	5,295	14,107	96,911
28 November 2025	62,200	88,923	5,753	12,922	93,748
05 December 2025	70,615	92,191	6,361	14,661	103,002
12 December 2025	74,284	93,776	7,257	15,012	108,700
19 December 2025	75,431	69,246	3,191	12,584	95,105
24 December 2025	78,926	71,877	3,285	12,807	94,193
02 January 2026	69,085	71,165	3,454	11,171	90,354
09 January 2026	68,154	79,403	3,749	11,678	97,201
16 January 2026	66,491	85,656	3,958	10,674	100,130
23 January 2026	65,051	94,534	4,006	10,393	99,487
30 January 2026	65,029	112,379	4,452	12,245	112,414
06 February 2026	76,689	131,831	5,000	13,492	125,813
13 February 2026	76,039	137,359	4,854	12,879	122,842
20 February 2026	77,713	126,909	4,993	12,837	127,555
27 February 2026	67,658	116,953	5,418	12,077	101,308
06 March 2026	71,692	126,115	5,905	14,322	108,934
13 March 2026	78,217	137,012	7,174	16,418	119,800
20 March 2026	77,883	123,196	4,027	15,632	111,280

Foreign Exchange Position Time Series

Foreign Exchange Positions					
		By Product and Residual Maturity			
As At	Number of Outstanding Trades / Others / Non-deliverable Forward	Number of Outstanding Trades / 0 - 3 Months / Non-deliverable Forward	Number of Outstanding Trades / 3 - 6 Months / Non-deliverable Forward	Number of Outstanding Trades / 6 - 9 Months / Non-deliverable Forward	Number of Outstanding Trades / 9 - 12 Months / Non-deliverable Forward
26 September 2025	4,887	246,729	12,251	5,509	3,343
03 October 2025	4,685	229,954	12,597	5,387	3,315
10 October 2025	4,915	225,354	11,756	5,272	3,192
17 October 2025	5,039	242,202	11,425	5,179	3,130
24 October 2025	5,089	236,444	10,453	5,149	3,144
31 October 2025	5,291	260,090	10,360	5,166	3,192
07 November 2025	4,861	271,712	10,784	5,036	3,068
14 November 2025	4,983	289,271	10,860	4,863	3,098
21 November 2025	4,979	288,135	12,346	4,723	3,132
28 November 2025	4,940	273,379	11,277	4,558	3,082
05 December 2025	4,597	293,063	14,536	4,768	3,211
12 December 2025	4,837	300,060	19,727	4,869	3,336
19 December 2025	4,974	261,071	10,696	4,813	3,325
24 December 2025	4,942	267,453	9,631	4,674	3,354
02 January 2026	5,297	252,454	9,238	4,657	3,165
09 January 2026	4,704	268,105	9,595	4,600	3,425
16 January 2026	5,142	275,608	9,502	4,604	3,658
23 January 2026	5,150	282,244	9,983	4,852	3,773
30 January 2026	5,491	319,847	10,573	4,994	3,890
06 February 2026	5,238	368,757	10,735	4,889	3,976
13 February 2026	5,554	370,236	11,020	5,022	4,022
20 February 2026	5,546	366,676	10,823	4,942	3,850
27 February 2026	5,358	314,564	12,078	5,024	3,960
06 March 2026	5,076	333,754	16,889	5,237	3,886
13 March 2026	5,382	359,807	23,887	5,377	3,988
20 March 2026	5,490	350,811	10,032	5,175	3,631

Foreign Exchange Position Time Series

Foreign Exchange Positions			
As At	Number of Outstanding Trades / 1 - 2 Years / Non-deliverable Forward	Number of Outstanding Trades / 2 - 5 Years / Non-deliverable Forward	Number of Outstanding Trades / > 5 Years / Non-deliverable Forward
26 September 2025	2,915	1,168	73
03 October 2025	2,730	1,146	73
10 October 2025	2,771	1,163	73
17 October 2025	2,791	1,153	82
24 October 2025	2,734	1,083	83
31 October 2025	2,685	1,055	80
07 November 2025	2,715	1,065	78
14 November 2025	2,800	1,073	79
21 November 2025	2,842	1,065	79
28 November 2025	2,765	1,050	80
05 December 2025	2,780	1,057	80
12 December 2025	2,756	1,069	78
19 December 2025	2,711	1,083	79
24 December 2025	2,584	1,065	77
02 January 2026	2,576	1,037	81
09 January 2026	2,670	1,055	81
16 January 2026	2,772	1,070	79
23 January 2026	2,732	1,003	79
30 January 2026	2,643	1,018	74
06 February 2026	2,673	953	73
13 February 2026	2,686	1,005	73
20 February 2026	2,664	999	73
27 February 2026	2,602	983	73
06 March 2026	2,706	1,004	70
13 March 2026	2,714	1,001	69
20 March 2026	2,678	995	72

Foreign Exchange Position Time Series

Foreign Exchange Positions	*Outstanding Notional (US$mn)*				
	Asset Class Total	*By Product*	*By Product and Intention to Clear*		*By Product and Currency*
As At	Outstanding Notional (US$mn) / Total	Outstanding Notional (US$mn) / Non-deliverable Forward	Outstanding Notional (US$mn) / Intended to Clear / Non-deliverable Forward	Outstanding Notional (US$mn) / Not Intended to Clear / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/CNY / Non-deliverable Forward
27 March 2026	1,817,036.13	1,817,036.13	494,632.27	1,322,403.86	142,406.47
02 April 2026	1,873,610.63	1,873,610.63	506,147.44	1,367,463.19	137,123.84
10 April 2026	1,826,966.07	1,826,966.07	497,436.05	1,329,530.02	132,958.10
17 April 2026	1,744,880.12	1,744,880.12	489,102.32	1,255,777.80	135,984.13
24 April 2026	1,816,520.52	1,816,520.52	510,620.68	1,305,899.83	140,166.89
30 April 2026	1,795,211.95	1,795,211.95	501,799.47	1,293,412.47	145,385.86
08 May 2026	1,801,604.72	1,801,604.72	486,964.61	1,314,640.11	137,823.09
15 May 2026	1,858,725.34	1,858,725.34	505,343.68	1,353,381.66	140,534.61
22 May 2026	1,920,746.51	1,920,746.51	524,188.13	1,396,558.38	150,517.06
29 May 2026	1,954,650.44	1,954,650.44	511,305.07	1,443,345.37	160,338.92
05 June 2026	2,117,105.87	2,117,105.87	578,473.76	1,538,632.11	158,874.52
12 June 2026	2,331,654.92	2,331,654.92	665,625.80	1,666,029.12	164,853.87
18 June 2026	1,946,004.72	1,946,004.72	550,384.56	1,395,620.16	153,101.20
26 June 2026	2,115,665.27	2,115,665.27	595,385.18	1,520,280.08	160,773.17
03 July 2026	2,083,511.41	2,083,511.41	584,418.83	1,499,092.58	152,082.22
10 July 2026	2,176,300.76	2,176,300.76	609,580.27	1,566,720.49	160,123.21
17 July 2026	2,153,251.97	2,153,251.97	604,902.03	1,548,349.93	164,131.82
24 July 2026	2,184,277.30	2,184,277.30	608,679.60	1,575,597.71	157,231.78
31 July 2026	2,311,393.58	2,311,393.58	636,645.74	1,674,747.84	161,307.30
07 August 2026	2,298,259.94	2,298,259.94	624,797.06	1,673,462.88	147,465.93
14 August 2026	2,377,160.75	2,377,160.75	645,551.71	1,731,609.04	148,303.56
21 August 2026	2,349,864.26	2,349,864.26	641,247.59	1,708,616.67	152,313.90
28 August 2026	2,448,907.00	2,448,907.00	675,590.11	1,773,316.89	168,834.20
04 September 2026	2,455,640.33	2,455,640.33	685,804.13	1,769,836.19	166,887.91
11 September 2026	2,628,593.69	2,628,593.69	762,509.29	1,866,084.40	176,164.89
18 September 2026	2,130,664.82	2,130,664.82	626,054.00	1,504,610.83	162,450.16

Foreign Exchange Position Time Series

Foreign Exchange Positions					
	y				
As At	Outstanding Notional (US$mn) / USD/IDR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/INR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/KRW / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/MYR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/PHP / Non-deliverable Forward
27 March 2026	70,713.27	305,199.50	612,644.68	19,679.73	37,260.92
02 April 2026	70,324.96	318,755.88	658,283.48	20,837.35	40,327.35
10 April 2026	70,146.65	306,700.62	654,798.71	20,669.98	40,801.59
17 April 2026	67,266.44	288,823.13	618,606.74	17,504.21	39,252.58
24 April 2026	79,870.46	299,533.79	631,205.41	18,355.80	38,977.61
30 April 2026	75,940.60	281,214.32	637,521.36	18,307.17	37,535.24
08 May 2026	79,388.54	268,068.84	641,766.72	21,906.44	38,134.43
15 May 2026	80,791.51	277,790.54	684,681.39	20,779.29	37,750.79
22 May 2026	81,918.12	299,584.72	704,576.40	19,325.38	40,747.91
29 May 2026	81,803.64	293,028.17	722,738.06	20,632.74	41,134.49
05 June 2026	86,487.95	309,432.44	816,752.50	23,411.95	48,459.43
12 June 2026	98,781.62	327,830.13	911,976.38	25,211.40	51,624.29
18 June 2026	89,468.93	295,926.19	700,615.77	16,839.90	41,556.17
26 June 2026	89,659.65	314,818.95	834,120.17	15,386.74	44,306.50
03 July 2026	87,487.64	275,196.59	858,120.02	17,288.14	46,345.06
10 July 2026	86,952.31	274,128.55	917,785.18	16,240.69	44,227.89
17 July 2026	83,004.04	273,172.26	932,673.07	16,572.51	42,975.54
24 July 2026	86,068.88	284,461.04	935,544.61	15,541.34	45,630.01
31 July 2026	95,591.33	295,228.59	991,593.17	16,621.19	48,170.33
07 August 2026	92,711.94	293,202.39	972,302.63	15,938.72	47,992.04
14 August 2026	94,177.20	294,520.16	1,009,979.56	14,893.26	48,863.10
21 August 2026	91,483.94	302,606.23	990,753.00	14,806.34	52,328.90
28 August 2026	96,572.43	310,300.66	1,031,766.07	14,892.84	52,134.05
04 September 2026	88,118.65	328,989.40	1,018,264.08	17,766.29	59,965.51
11 September 2026	92,931.15	363,594.14	1,092,254.74	19,291.94	63,360.30
18 September 2026	80,324.97	312,708.75	820,592.35	12,067.43	50,248.41

Foreign Exchange Position Time Series

Foreign Exchange Positions					
			By Product and Residual Maturity		
As At	Outstanding Notional (US$mn) / USD/TWD / Non-deliverable Forward	Outstanding Notional (US$mn) / Others / Non-deliverable Forward	Outstanding Notional (US$mn) / 0 - 3 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 3 - 6 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 6 - 9 Months / Non-deliverable Forward
27 March 2026	578,676.15	50,455.40	1,458,151.03	173,162.61	90,125.51
02 April 2026	579,659.95	48,297.82	1,506,057.27	182,103.55	87,366.73
10 April 2026	548,803.02	52,087.40	1,464,134.43	176,717.49	92,379.43
17 April 2026	530,772.18	46,670.72	1,388,517.69	171,209.90	92,061.43
24 April 2026	544,521.48	63,889.10	1,463,060.70	166,809.84	96,069.50
30 April 2026	539,033.98	60,273.41	1,427,583.05	183,480.76	93,691.69
08 May 2026	552,263.57	62,253.09	1,442,459.09	170,335.68	95,105.75
15 May 2026	564,055.84	52,341.36	1,498,884.21	169,493.58	96,257.33
22 May 2026	568,944.52	55,132.41	1,529,289.91	196,946.87	97,421.38
29 May 2026	573,552.69	61,421.74	1,553,974.21	205,353.44	98,289.64
05 June 2026	621,014.78	52,672.29	1,674,681.72	242,702.80	98,727.12
12 June 2026	695,392.35	55,984.89	1,818,030.93	300,005.39	106,281.08
18 June 2026	605,018.61	43,477.96	1,562,929.45	193,699.91	93,492.90
26 June 2026	605,925.84	50,674.25	1,700,628.81	209,413.57	101,689.85
03 July 2026	602,075.16	44,916.58	1,676,981.72	200,252.22	104,609.58
10 July 2026	622,025.06	54,817.88	1,756,633.34	217,520.16	100,685.47
17 July 2026	593,468.94	47,253.77	1,729,228.52	222,058.87	101,564.60
24 July 2026	604,967.18	54,832.46	1,747,567.14	235,662.99	98,507.27
31 July 2026	637,632.71	65,248.96	1,865,081.57	249,232.01	94,715.37
07 August 2026	678,174.71	50,471.58	1,832,239.36	262,155.39	98,335.98
14 August 2026	706,536.33	59,887.57	1,897,715.76	273,245.31	101,382.76
21 August 2026	689,151.92	56,420.02	1,857,791.14	281,603.59	104,230.14
28 August 2026	716,629.43	57,777.33	1,937,413.77	304,443.05	101,901.43
04 September 2026	721,422.04	54,226.44	1,909,088.96	326,314.93	105,934.84
11 September 2026	758,107.18	62,889.35	2,039,550.76	370,014.44	107,002.43
18 September 2026	643,373.17	48,899.58	1,703,524.24	229,483.23	94,887.50

Foreign Exchange Position Time Series

Foreign Exchange Positions					*Number of Outstanding*
					Total (Asset Class)
As At	Outstanding Notional (US$mn) / 9 - 12 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 1 - 2 Years / Non-deliverable Forward	Outstanding Notional (US$mn) / 2 - 5 Years / Non-deliverable Forward	Outstanding Notional (US$mn) / > 5 Years / Non-deliverable Forward	Number of Outstanding Trades / Total
27 March 2026	54,999.26	29,290.50	10,415.08	892.11	391,660
02 April 2026	58,928.42	27,989.61	10,317.31	847.73	427,660
10 April 2026	54,777.69	27,932.01	10,175.80	849.23	385,637
17 April 2026	54,453.82	27,592.97	10,194.02	850.28	360,595
24 April 2026	52,976.37	26,555.69	10,198.59	849.83	361,961
30 April 2026	51,110.25	25,838.25	12,334.63	1,173.32	349,861
08 May 2026	52,251.07	27,467.70	12,738.66	1,246.77	352,081
15 May 2026	53,819.26	26,245.10	12,540.45	1,485.39	375,014
22 May 2026	56,559.17	26,611.74	12,473.51	1,443.92	394,833
29 May 2026	57,003.48	26,489.06	12,096.36	1,444.25	398,570
05 June 2026	59,517.17	28,056.01	11,977.50	1,443.55	460,734
12 June 2026	64,167.08	29,760.99	11,967.28	1,442.18	492,001
18 June 2026	55,907.32	26,471.86	12,121.49	1,381.78	411,752
26 June 2026	59,982.53	30,433.99	12,104.63	1,411.89	428,898
03 July 2026	61,010.38	27,357.22	11,920.80	1,379.49	414,485
10 July 2026	61,764.93	26,552.43	11,855.34	1,289.10	413,117
17 July 2026	60,855.46	26,348.45	11,906.51	1,289.55	417,383
24 July 2026	63,562.87	25,769.72	11,918.52	1,288.79	426,620
31 July 2026	64,097.69	24,610.93	12,316.63	1,339.36	462,148
07 August 2026	65,377.74	26,712.73	12,130.34	1,308.40	472,577
14 August 2026	65,263.11	26,104.38	12,142.02	1,307.41	465,606
21 August 2026	67,065.71	25,851.65	11,998.20	1,323.82	461,466
28 August 2026	65,640.68	26,123.14	12,061.83	1,323.11	454,380
04 September 2026	69,061.66	31,815.37	12,116.42	1,308.15	453,011
11 September 2026	72,500.68	26,541.15	11,672.05	1,312.19	467,395
18 September 2026	63,465.47	26,475.17	11,520.67	1,308.55	390,689

Foreign Exchange Position Time Series

Foreign Exchange Positions	*Trades*				
	By Product	*By Product and Intention to Clear*		*By Product and Currency*	
As At	Number of Outstanding Trades / Non-deliverable Forward	Number of Outstanding Trades / Intended to Clear / Non-deliverable Forward	Number of Outstanding Trades / Not Intended to Clear / Non-deliverable Forward	Number of Outstanding Trades / USD/CNY / Non-deliverable Forward	Number of Outstanding Trades / USD/IDR / Non-deliverable Forward
27 March 2026	391,660	85,486	306,174	5,644	22,076
02 April 2026	427,660	94,926	332,734	5,341	24,303
10 April 2026	385,637	83,701	301,936	5,164	23,161
17 April 2026	360,595	80,185	280,410	5,356	22,870
24 April 2026	361,961	83,158	278,804	5,620	27,396
30 April 2026	349,861	81,151	268,710	5,940	24,696
08 May 2026	352,081	78,352	273,729	5,745	25,217
15 May 2026	375,014	85,405	289,609	5,954	26,378
22 May 2026	394,833	92,030	302,803	6,248	27,035
29 May 2026	398,570	87,294	311,276	6,518	27,566
05 June 2026	460,734	101,596	359,139	6,428	31,617
12 June 2026	492,001	108,439	383,562	6,583	35,946
18 June 2026	411,752	95,625	316,127	6,021	32,665
26 June 2026	428,898	99,966	328,932	6,398	32,232
03 July 2026	414,485	91,629	322,856	6,224	32,323
10 July 2026	413,117	93,324	319,793	6,868	32,206
17 July 2026	417,383	93,482	323,901	6,984	31,679
24 July 2026	426,620	89,657	336,963	7,092	32,137
31 July 2026	462,148	97,023	365,125	7,216	35,564
07 August 2026	472,577	94,420	378,157	6,961	36,337
14 August 2026	465,606	93,189	372,417	7,006	35,773
21 August 2026	461,466	91,493	369,973	7,147	35,158
28 August 2026	454,380	89,394	364,986	7,578	35,781
04 September 2026	453,011	90,175	362,836	7,239	34,702
11 September 2026	467,395	97,153	370,242	7,769	36,086
18 September 2026	390,689	87,837	302,852	7,245	28,460

Foreign Exchange Position Time Series

Foreign Exchange Positions					
As At	Number of Outstanding Trades / USD/INR / Non-deliverable Forward	Number of Outstanding Trades / USD/KRW / Non-deliverable Forward	Number of Outstanding Trades / USD/MYR / Non-deliverable Forward	Number of Outstanding Trades / USD/PHP / Non-deliverable Forward	Number of Outstanding Trades / USD/TWD / Non-deliverable Forward
27 March 2026	85,302	135,561	4,476	16,425	116,499
02 April 2026	90,948	154,137	5,069	18,113	123,836
10 April 2026	81,300	141,358	5,091	15,680	108,585
17 April 2026	70,749	134,051	4,861	14,416	102,961
24 April 2026	69,338	131,447	5,305	13,656	103,451
30 April 2026	66,017	126,266	5,271	13,115	102,945
08 May 2026	61,953	129,008	5,560	13,818	105,457
15 May 2026	66,734	140,325	5,574	13,937	110,764
22 May 2026	73,362	147,321	5,432	14,778	115,022
29 May 2026	72,068	149,469	5,826	14,796	116,515
05 June 2026	81,046	180,924	6,416	17,624	131,294
12 June 2026	84,049	187,958	7,036	18,537	146,306
18 June 2026	77,021	149,550	3,946	16,412	120,628
26 June 2026	81,719	160,151	4,239	17,585	121,037
03 July 2026	67,074	162,890	4,846	18,205	117,878
10 July 2026	62,599	165,010	4,643	17,675	118,874
17 July 2026	62,504	170,908	4,718	16,824	118,352
24 July 2026	67,314	168,565	4,686	17,011	124,153
31 July 2026	72,337	184,418	4,953	18,409	133,482
07 August 2026	76,074	182,904	4,792	18,770	141,551
14 August 2026	77,762	172,309	4,852	19,227	143,144
21 August 2026	80,088	165,077	4,698	20,615	142,982
28 August 2026	78,250	159,817	4,829	19,453	143,234
04 September 2026	82,615	149,951	5,302	22,311	145,412
11 September 2026	87,103	153,774	5,889	23,700	147,293
18 September 2026	75,002	129,786	3,553	18,643	122,177

Foreign Exchange Position Time Series

Foreign Exchange Positions					
		By Product and Residual Maturity			
As At	Number of Outstanding Trades / Others / Non-deliverable Forward	Number of Outstanding Trades / 0 - 3 Months / Non-deliverable Forward	Number of Outstanding Trades / 3 - 6 Months / Non-deliverable Forward	Number of Outstanding Trades / 6 - 9 Months / Non-deliverable Forward	Number of Outstanding Trades / 9 - 12 Months / Non-deliverable Forward
27 March 2026	5,679	368,954	9,703	5,274	3,988
02 April 2026	5,914	404,568	10,068	5,187	4,231
10 April 2026	5,300	362,721	9,682	5,402	4,201
17 April 2026	5,331	337,660	9,617	5,538	4,212
24 April 2026	5,749	338,931	9,729	5,561	4,200
30 April 2026	5,613	326,405	10,370	6,297	3,301
08 May 2026	5,324	328,658	10,014	6,473	3,327
15 May 2026	5,349	351,316	10,154	6,555	3,423
22 May 2026	5,637	369,668	11,366	6,629	3,627
29 May 2026	5,813	372,442	12,263	6,940	3,469
05 June 2026	5,387	430,153	16,753	6,761	3,516
12 June 2026	5,587	452,908	24,694	7,109	3,689
18 June 2026	5,511	386,782	11,476	6,427	3,517
26 June 2026	5,538	403,250	11,586	6,922	3,602
03 July 2026	5,045	389,286	11,147	7,097	3,486
10 July 2026	5,243	387,274	11,934	6,967	3,472
17 July 2026	5,415	391,126	12,385	6,953	3,463
24 July 2026	5,664	399,697	12,933	6,951	3,698
31 July 2026	5,770	434,596	15,020	5,460	3,758
07 August 2026	5,190	443,894	15,847	5,537	3,866
14 August 2026	5,535	436,509	16,086	5,660	3,911
21 August 2026	5,702	431,447	16,636	5,920	3,962
28 August 2026	5,439	423,206	18,262	5,594	3,818
04 September 2026	5,481	416,962	22,652	5,729	4,050
11 September 2026	5,782	424,512	29,413	5,793	4,107
18 September 2026	5,824	363,879	13,737	5,545	3,903

Foreign Exchange Position Time Series

Foreign Exchange Positions			
As At	Number of Outstanding Trades / 1 - 2 Years / Non-deliverable Forward	Number of Outstanding Trades / 2 - 5 Years / Non-deliverable Forward	Number of Outstanding Trades / > 5 Years / Non-deliverable Forward
27 March 2026	2,684	986	72
02 April 2026	2,557	982	68
10 April 2026	2,580	983	68
17 April 2026	2,531	970	68
24 April 2026	2,491	982	68
30 April 2026	2,408	1,003	78
08 May 2026	2,513	1,016	80
15 May 2026	2,464	1,013	89
22 May 2026	2,415	1,033	96
29 May 2026	2,339	1,021	96
05 June 2026	2,446	1,010	96
12 June 2026	2,492	1,015	96
18 June 2026	2,436	1,021	93
26 June 2026	2,431	1,010	98
03 July 2026	2,383	993	95
10 July 2026	2,387	995	89
17 July 2026	2,372	996	89
24 July 2026	2,258	994	89
31 July 2026	2,237	983	95
07 August 2026	2,350	1,001	83
14 August 2026	2,349	1,008	83
21 August 2026	2,415	1,001	85
28 August 2026	2,431	985	85
04 September 2026	2,540	995	83
11 September 2026	2,513	974	84
18 September 2026	2,578	966	83

Foreign Exchange Position Time Series

Foreign Exchange Positions	*Outstanding Notional (US$mn)*				
	Asset Class Total	*By Product*	*By Product and Intention to Clear*		*By Product and Currency*
As At	Outstanding Notional (US$mn) / Total	Outstanding Notional (US$mn) / Non-deliverable Forward	Outstanding Notional (US$mn) / Intended to Clear / Non-deliverable Forward	Outstanding Notional (US$mn) / Not Intended to Clear / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/CNY / Non-deliverable Forward
25 September 2026	2,218,403.22	2,218,403.22	649,180.33	1,569,222.89	168,377.32
02 October 2026	2,129,413.80	2,129,413.80	621,385.23	1,508,028.57	166,524.38

Foreign Exchange Position Time Series

Foreign Exchange Positions					
	y				
As At	Outstanding Notional (US$mn) / USD/IDR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/INR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/KRW / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/MYR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/PHP / Non-deliverable Forward
25 September 2026	88,229.75	324,265.83	854,376.82	12,322.43	53,534.58
02 October 2026	88,154.50	309,491.02	826,200.41	13,016.43	53,111.70

Foreign Exchange Position Time Series

Foreign Exchange Positions					
			By Product and Residual Maturity		
As At	Outstanding Notional (US$mn) / USD/TWD / Non-deliverable Forward	Outstanding Notional (US$mn) / Others / Non-deliverable Forward	Outstanding Notional (US$mn) / 0 - 3 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 3 - 6 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 6 - 9 Months / Non-deliverable Forward
25 September 2026	658,482.91	58,813.58	1,796,348.93	223,773.72	95,853.92
02 October 2026	621,592.36	51,323.00	1,696,019.57	235,929.64	97,699.13

Foreign Exchange Position Time Series

Foreign Exchange Positions					*Number of Outstanding*
					Total (Asset Class)
As At	Outstanding Notional (US$mn) / 9 - 12 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 1 - 2 Years / Non-deliverable Forward	Outstanding Notional (US$mn) / 2 - 5 Years / Non-deliverable Forward	Outstanding Notional (US$mn) / > 5 Years / Non-deliverable Forward	Number of Outstanding Trades / Total
25 September 2026	64,712.93	25,086.33	11,320.33	1,307.06	405,494
02 October 2026	61,449.10	25,723.21	11,285.86	1,307.30	390,644

Foreign Exchange Position Time Series

Foreign Exchange Positions	*Trades*				
	By Product	*By Product and Intention to Clear*		*By Product and Currency*	
As At	Number of Outstanding Trades / Non-deliverable Forward	Number of Outstanding Trades / Intended to Clear / Non-deliverable Forward	Number of Outstanding Trades / Not Intended to Clear / Non-deliverable Forward	Number of Outstanding Trades / USD/CNY / Non-deliverable Forward	Number of Outstanding Trades / USD/IDR / Non-deliverable Forward
25 September 2026	405,494	92,013	313,481	7,527	30,628
02 October 2026	390,644	86,506	304,138	7,555	30,984

Foreign Exchange Position Time Series

Foreign Exchange Positions					
As At	Number of Outstanding Trades / USD/INR / Non-deliverable Forward	Number of Outstanding Trades / USD/KRW / Non-deliverable Forward	Number of Outstanding Trades / USD/MYR / Non-deliverable Forward	Number of Outstanding Trades / USD/PHP / Non-deliverable Forward	Number of Outstanding Trades / USD/TWD / Non-deliverable Forward
25 September 2026	76,886	134,627	3,929	19,654	126,191
02 October 2026	74,145	127,188	4,322	19,736	120,397

Foreign Exchange Position Time Series

Foreign Exchange Positions					
		By Product and Residual Maturity			
As At	Number of Outstanding Trades / Others / Non-deliverable Forward	Number of Outstanding Trades / 0 - 3 Months / Non-deliverable Forward	Number of Outstanding Trades / 3 - 6 Months / Non-deliverable Forward	Number of Outstanding Trades / 6 - 9 Months / Non-deliverable Forward	Number of Outstanding Trades / 9 - 12 Months / Non-deliverable Forward
25 September 2026	6,053	378,721	13,690	5,610	3,942
02 October 2026	6,319	363,480	14,217	5,493	3,977

Foreign Exchange Position Time Series

Foreign Exchange Positions			
As At	Number of Outstanding Trades / 1 - 2 Years / Non-deliverable Forward	Number of Outstanding Trades / 2 - 5 Years / Non-deliverable Forward	Number of Outstanding Trades / > 5 Years / Non-deliverable Forward
25 September 2026	2,507	941	83
02 October 2026	2,494	900	83

Interest Rate Position Time Series

Interest Rate Positions	*Outstanding Notional (US$mn)*				
	Asset Class Total	*By Product*			*By Product and Intentio*
As At	Outstanding Notional (US$mn) / Total	Outstanding Notional (US$mn) / Basis Swap	Outstanding Notional (US$mn) / Floating vs. Fixed	Outstanding Notional (US$mn) / Overnight Index Swap	Outstanding Notional (US$mn) / Intended to Clear / Basis Swap
06 April 2018	12,588,948.33	911,711.63	9,725,764.93	1,951,471.77	607,569.11
13 April 2018	12,576,988.94	913,560.40	9,635,797.34	2,027,631.21	611,329.80
20 April 2018	12,811,828.14	939,917.76	9,760,388.77	2,111,521.61	615,709.61
27 April 2018	12,709,931.15	923,989.16	9,785,231.79	2,000,710.21	608,635.86
04 May 2018	12,562,805.42	913,497.95	9,755,060.67	1,894,246.80	606,782.89
11 May 2018	12,686,781.60	916,731.45	9,868,420.32	1,901,629.83	612,589.82
18 May 2018	12,551,984.24	928,830.40	9,859,111.71	1,764,042.12	617,301.11
25 May 2018	12,720,786.17	929,918.69	9,942,697.01	1,848,170.48	622,786.96
01 June 2018	13,152,626.00	940,265.76	10,075,626.79	2,136,733.45	631,601.77
08 June 2018	12,873,878.47	1,039,496.90	9,973,268.01	1,861,113.56	633,092.20
15 June 2018	12,883,034.61	1,030,413.29	10,021,098.79	1,831,522.53	628,131.28
22 June 2018	13,121,494.17	1,093,218.66	10,134,504.86	1,893,770.66	651,100.93
29 June 2018	12,962,180.79	1,193,593.49	9,872,855.16	1,895,732.14	624,052.84
06 July 2018	12,385,664.50	1,048,992.12	9,785,693.89	1,550,978.49	627,425.80
13 July 2018	12,600,763.73	1,169,423.25	9,874,495.04	1,556,845.43	630,938.85
20 July 2018	13,113,845.66	1,349,564.13	10,173,937.54	1,590,343.99	631,752.03
27 July 2018	12,963,627.28	1,159,913.23	10,169,847.75	1,633,866.30	644,213.06
03 August 2018	13,413,769.53	1,157,581.33	10,407,023.07	1,849,165.13	653,570.99
10 August 2018	13,324,686.65	1,176,374.49	10,491,180.79	1,657,131.37	644,264.93
17 August 2018	12,993,267.23	1,115,072.17	10,280,484.75	1,597,710.31	642,377.84
24 August 2018	13,206,888.76	1,095,048.38	10,463,997.65	1,647,842.73	652,100.79
31 August 2018	13,362,975.88	1,104,479.71	10,639,681.76	1,618,814.41	647,377.45
07 September 2018	13,248,545.86	1,070,492.95	10,679,996.00	1,498,056.92	652,435.16
14 September 2018	13,460,241.95	1,124,534.33	10,763,341.20	1,572,366.42	657,110.68
21 September 2018	13,556,655.76	1,116,864.05	10,769,337.28	1,670,454.43	648,590.16
28 September 2018	13,676,442.79	1,129,780.50	10,821,803.89	1,724,858.40	657,061.70

Interest Rate Position Time Series

Interest Rate Positions					
	n to Clear				
As At	Outstanding Notional (US$mn) / Intended to Clear / Floating vs. Fixed	Outstanding Notional (US$mn) / Intended to Clear / Overnight Index Swap	Outstanding Notional (US$mn) / Not Intended to Clear / Basis Swap	Outstanding Notional (US$mn) / Not Intended to Clear / Floating vs. Fixed	Outstanding Notional (US$mn) / Not Intended to Clear / Overnight Index Swap
06 April 2018	5,138,990.60	1,330,288.13	304,142.52	4,586,774.33	621,183.64
13 April 2018	5,018,755.22	1,395,348.76	302,230.60	4,617,042.11	632,282.45
20 April 2018	5,086,023.76	1,455,080.96	324,208.15	4,674,365.00	656,440.66
27 April 2018	5,136,537.90	1,359,600.83	315,353.29	4,648,693.88	641,109.39
04 May 2018	5,150,795.92	1,272,260.61	306,715.07	4,604,264.75	621,986.19
11 May 2018	5,256,366.16	1,269,835.93	304,141.64	4,612,054.16	631,793.91
18 May 2018	5,240,958.62	1,138,184.66	311,529.30	4,618,153.09	625,857.46
25 May 2018	5,326,145.24	1,211,781.22	307,131.73	4,616,551.76	636,389.25
01 June 2018	5,431,935.49	1,468,437.12	308,663.99	4,643,691.30	668,296.33
08 June 2018	5,392,922.57	1,223,684.15	406,404.70	4,580,345.44	637,429.41
15 June 2018	5,492,090.46	1,217,281.18	402,282.01	4,529,008.33	614,241.35
22 June 2018	5,693,638.75	1,258,780.64	442,117.73	4,440,866.11	634,990.02
29 June 2018	5,391,948.34	1,280,472.08	569,540.65	4,480,906.82	615,260.06
06 July 2018	5,420,879.13	971,003.29	421,566.33	4,364,814.76	579,975.20
13 July 2018	5,482,317.06	964,531.78	538,484.41	4,392,177.98	592,313.65
20 July 2018	5,589,864.22	996,535.04	717,812.10	4,584,073.32	593,808.95
27 July 2018	5,761,073.14	1,027,751.83	515,700.16	4,408,774.61	606,114.47
03 August 2018	6,005,067.91	1,229,184.51	504,010.34	4,401,955.16	619,980.62
10 August 2018	6,057,532.86	1,035,005.97	532,109.56	4,433,647.93	622,125.40
17 August 2018	5,896,856.72	984,168.44	472,694.33	4,383,628.03	613,541.87
24 August 2018	6,059,918.55	1,017,602.17	442,947.58	4,404,079.11	630,240.57
31 August 2018	6,178,934.34	1,002,665.24	457,102.27	4,460,747.42	616,149.18
07 September 2018	6,236,398.76	901,608.03	418,057.79	4,443,597.24	596,448.89
14 September 2018	6,325,069.78	981,598.48	467,423.65	4,438,271.42	590,767.95
21 September 2018	6,359,984.36	990,897.15	468,273.89	4,409,352.92	679,557.28
28 September 2018	6,427,262.53	1,016,087.56	472,718.80	4,394,541.36	708,770.84

Interest Rate Position Time Series

Interest Rate Positions					
	By Product and Currency				
As At	Outstanding Notional (US$mn) / USD / Basis Swap	Outstanding Notional (US$mn) / USD / Floating vs. Fixed	Outstanding Notional (US$mn) / USD / Overnight Index Swap	Outstanding Notional (US$mn) / CNY / Basis Swap	Outstanding Notional (US$mn) / CNY / Floating vs. Fixed
06 April 2018	309,959.58	1,871,937.07	247,615.88	0.00	684,387.72
13 April 2018	312,611.46	1,891,777.97	255,091.31	0.00	686,097.50
20 April 2018	316,313.82	1,904,026.94	256,559.01	0.00	702,954.72
27 April 2018	309,084.76	1,917,763.80	260,667.81	0.00	707,790.00
04 May 2018	309,090.06	1,893,163.95	221,731.71	0.00	701,863.82
11 May 2018	304,090.88	1,906,069.72	229,414.21	0.00	699,829.91
18 May 2018	301,535.71	1,918,251.77	225,131.18	0.00	725,679.51
25 May 2018	299,824.70	1,907,697.30	250,447.60	0.00	727,607.24
01 June 2018	302,400.50	1,925,200.15	274,087.30	0.00	732,161.35
08 June 2018	303,035.17	1,946,298.82	303,354.56	0.00	757,190.07
15 June 2018	305,545.34	1,955,414.74	279,474.44	0.00	758,057.91
22 June 2018	310,528.24	1,975,359.96	308,242.28	0.00	750,709.01
29 June 2018	334,863.25	1,889,052.83	286,091.13	0.00	748,405.48
06 July 2018	314,459.16	1,856,977.12	280,021.89	0.00	759,813.10
13 July 2018	321,029.02	1,864,319.40	279,849.04	0.00	764,007.39
20 July 2018	345,307.02	1,880,597.12	278,557.06	0.00	804,262.29
27 July 2018	317,914.59	1,876,455.71	294,138.56	0.00	818,343.25
03 August 2018	320,508.81	1,875,186.26	276,714.67	0.00	825,539.49
10 August 2018	323,479.01	1,891,835.42	277,400.67	0.00	842,440.42
17 August 2018	327,685.56	1,894,571.49	281,937.85	0.00	843,793.45
24 August 2018	333,583.70	1,906,771.68	280,753.85	0.00	887,469.29
31 August 2018	333,433.88	1,902,952.10	272,413.85	0.00	917,659.28
07 September 2018	328,992.82	1,921,933.00	271,152.85	0.00	933,795.02
14 September 2018	333,814.70	1,950,748.50	314,376.95	0.00	962,490.22
21 September 2018	327,114.93	1,979,559.35	338,120.95	0.00	976,088.63
28 September 2018	316,263.41	1,926,439.83	307,099.10	0.00	981,453.35

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / CNY / Overnight Index Swap	Outstanding Notional (US$mn) / EUR / Basis Swap	Outstanding Notional (US$mn) / EUR / Floating vs. Fixed	Outstanding Notional (US$mn) / EUR / Overnight Index Swap	Outstanding Notional (US$mn) / GBP / Basis Swap
06 April 2018	0.00	10,589.79	210,634.24	150,325.95	8,473.36
13 April 2018	0.00	8,600.97	211,615.86	151,818.06	8,533.51
20 April 2018	0.00	8,607.19	213,396.42	167,933.92	6,449.50
27 April 2018	0.00	8,619.17	212,124.70	163,117.37	6,302.82
04 May 2018	0.00	7,158.54	207,381.33	157,397.02	6,122.84
11 May 2018	0.00	7,155.57	207,507.22	156,770.98	6,057.84
18 May 2018	0.00	11,241.68	212,600.03	155,683.55	6,043.12
25 May 2018	0.00	11,288.64	216,385.71	157,139.31	6,035.10
01 June 2018	0.00	8,536.77	217,746.16	162,451.65	20,802.14
08 June 2018	0.00	8,150.58	221,253.30	172,100.32	13,558.32
15 June 2018	0.00	4,817.05	218,710.97	181,610.61	9,409.82
22 June 2018	0.00	4,758.01	217,338.69	192,812.05	12,730.16
29 June 2018	0.00	6,703.26	219,952.16	192,737.01	19,536.60
06 July 2018	0.00	6,017.92	225,301.36	201,655.11	12,677.25
13 July 2018	0.00	7,357.76	225,643.58	190,231.99	12,550.12
20 July 2018	0.00	9,472.19	228,917.35	190,156.79	19,010.22
27 July 2018	0.00	10,695.99	231,334.29	191,583.63	12,272.81
03 August 2018	0.00	10,595.94	233,727.79	189,783.32	6,309.54
10 August 2018	0.00	10,803.71	233,934.13	196,124.59	6,138.22
17 August 2018	0.00	10,618.38	229,692.92	191,651.54	6,024.60
24 August 2018	0.00	11,174.17	235,993.50	201,278.71	6,099.89
31 August 2018	0.00	26,131.29	245,582.43	203,869.91	6,204.58
07 September 2018	0.00	22,048.93	240,655.14	206,341.59	6,160.34
14 September 2018	0.00	23,864.59	243,925.62	205,775.81	6,325.65
21 September 2018	0.00	22,975.55	244,463.10	230,026.97	6,309.50
28 September 2018	0.00	30,385.93	253,522.69	216,282.55	6,307.95

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / GBP / Floating vs. Fixed	Outstanding Notional (US$mn) / GBP / Overnight Index Swap	Outstanding Notional (US$mn) / JPY / Basis Swap	Outstanding Notional (US$mn) / JPY / Floating vs. Fixed	Outstanding Notional (US$mn) / JPY / Overnight Index Swap
06 April 2018	38,014.42	2,019.58	173,807.76	1,000,681.86	74,556.75
13 April 2018	38,923.53	2,038.20	172,513.30	981,162.04	73,064.42
20 April 2018	38,405.32	1,567.07	191,976.30	986,031.14	68,691.77
27 April 2018	38,310.63	1,537.15	186,759.90	978,082.91	68,077.55
04 May 2018	38,740.51	1,498.53	183,377.14	975,529.58	66,797.46
11 May 2018	39,489.84	2,080.40	184,626.91	980,104.46	68,446.92
18 May 2018	40,061.05	2,071.69	186,890.83	987,651.31	69,404.40
25 May 2018	40,550.52	2,647.54	183,602.44	987,729.29	74,142.43
01 June 2018	55,230.68	2,636.98	183,264.31	1,001,006.77	82,149.84
08 June 2018	48,457.39	2,638.85	179,033.24	943,557.09	82,063.52
15 June 2018	44,341.09	2,631.44	177,551.28	955,581.73	80,321.95
22 June 2018	47,548.28	2,591.57	177,994.89	940,595.03	76,471.39
29 June 2018	54,273.73	2,579.67	171,071.69	943,163.83	75,633.72
06 July 2018	48,185.45	1,610.64	171,156.85	941,960.15	76,040.00
13 July 2018	47,116.36	1,607.45	173,186.66	935,348.04	74,995.16
20 July 2018	53,435.33	1,591.06	170,076.64	941,786.14	74,532.11
27 July 2018	47,452.44	1,473.42	177,306.24	981,817.47	81,791.99
03 August 2018	40,980.37	1,602.99	174,205.92	985,093.50	82,055.84
10 August 2018	40,947.68	1,573.05	173,594.69	1,039,098.37	81,701.88
17 August 2018	40,551.97	1,550.67	171,311.44	1,031,511.97	79,292.58
24 August 2018	41,432.55	1,576.70	172,358.63	1,031,327.53	78,707.14
31 August 2018	42,089.37	1,590.88	188,287.75	1,013,760.82	76,581.17
07 September 2018	43,421.59	1,576.09	176,728.26	1,002,278.73	68,985.27
14 September 2018	43,781.45	647.08	182,301.60	1,020,335.55	75,988.21
21 September 2018	44,466.53	290.52	160,107.82	992,754.26	73,810.35
28 September 2018	45,018.33	291.02	160,258.90	1,023,528.08	77,491.02

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / HKD / Basis Swap	Outstanding Notional (US$mn) / HKD / Floating vs. Fixed	Outstanding Notional (US$mn) / HKD / Overnight Index Swap	Outstanding Notional (US$mn) / Others / Basis Swap	Outstanding Notional (US$mn) / Others / Floating vs. Fixed
06 April 2018	89,684.90	1,688,222.98	0.00	319,196.25	4,231,886.64
13 April 2018	90,299.45	1,538,513.50	0.00	321,001.70	4,287,706.94
20 April 2018	91,109.82	1,570,889.85	0.00	325,461.13	4,344,684.37
27 April 2018	91,891.85	1,649,833.55	0.00	321,330.65	4,281,326.20
04 May 2018	92,420.02	1,664,627.28	0.00	315,329.35	4,273,754.20
11 May 2018	94,325.62	1,729,461.91	0.00	320,474.64	4,305,957.25
18 May 2018	93,770.60	1,777,081.64	0.00	329,348.47	4,197,786.41
25 May 2018	94,328.11	1,825,081.21	0.00	334,839.70	4,237,645.73
01 June 2018	97,490.00	1,840,616.47	0.00	327,772.04	4,303,665.19
08 June 2018	98,419.47	1,901,894.08	0.00	437,300.13	4,154,617.25
15 June 2018	97,625.53	1,910,439.00	0.00	435,464.28	4,178,553.35
22 June 2018	97,681.81	1,919,950.24	0.00	489,525.56	4,283,003.64
29 June 2018	97,227.61	1,914,183.87	0.00	564,191.08	4,103,823.26
06 July 2018	96,925.38	1,933,051.06	0.00	447,755.57	4,020,405.66
13 July 2018	95,034.58	1,962,175.95	0.00	560,265.12	4,075,884.32
20 July 2018	94,513.65	2,006,973.25	0.00	711,184.42	4,257,966.05
27 July 2018	94,104.33	2,031,587.78	0.00	547,619.27	4,182,856.80
03 August 2018	94,313.20	2,111,343.97	0.00	551,647.92	4,335,151.68
10 August 2018	93,500.60	2,133,137.62	0.00	568,858.25	4,309,787.15
17 August 2018	93,718.91	2,167,405.00	0.00	505,713.29	4,072,957.95
24 August 2018	92,286.69	2,187,619.98	0.00	479,545.29	4,173,383.12
31 August 2018	91,532.95	2,228,223.50	0.00	458,889.27	4,289,414.26
07 September 2018	92,728.49	2,259,436.68	38.22	443,834.11	4,278,475.84
14 September 2018	92,766.83	2,273,190.59	38.22	485,460.96	4,268,869.26
21 September 2018	93,885.11	2,258,157.13	38.24	506,471.13	4,273,848.29
28 September 2018	97,412.19	2,255,915.82	38.40	519,152.12	4,335,925.79

Interest Rate Position Time Series

Interest Rate Positions					
		By Product and Residual Maturity			
As At	Outstanding Notional (US$mn) / Others / Overnight Index Swap	Outstanding Notional (US$mn) / 0 - 1 Year / Basis Swap	Outstanding Notional (US$mn) / 0 - 1 Year / Floating vs. Fixed	Outstanding Notional (US$mn) / 0 - 1 Year / Overnight Index Swap	Outstanding Notional (US$mn) / 1 - 2 Years / Basis Swap
06 April 2018	1,476,953.60	281,812.25	3,683,195.46	1,667,246.24	166,802.26
13 April 2018	1,545,619.22	281,590.37	3,631,367.28	1,742,672.20	167,590.59
20 April 2018	1,616,769.85	297,715.65	3,739,755.43	1,819,445.68	177,698.09
27 April 2018	1,507,310.33	294,060.68	3,766,640.39	1,709,284.95	169,964.74
04 May 2018	1,446,822.08	289,544.18	3,737,449.06	1,602,012.78	168,374.96
11 May 2018	1,444,917.33	285,998.79	3,796,153.68	1,607,699.08	170,887.83
18 May 2018	1,311,751.30	283,108.68	3,798,264.87	1,471,701.21	181,294.24
25 May 2018	1,363,793.59	282,866.64	3,831,445.03	1,543,513.73	182,177.78
01 June 2018	1,615,407.68	285,689.46	3,898,022.28	1,816,932.62	191,115.51
08 June 2018	1,300,956.31	331,873.73	3,832,558.23	1,527,507.75	217,891.71
15 June 2018	1,287,484.09	325,738.40	3,849,721.12	1,488,093.73	212,701.10
22 June 2018	1,313,653.38	389,620.49	3,855,585.50	1,588,227.05	210,079.00
29 June 2018	1,338,690.61	473,327.66	3,893,997.17	1,596,180.24	224,385.94
06 July 2018	991,650.86	376,610.85	3,841,908.39	1,243,019.14	203,052.57
13 July 2018	1,010,161.79	487,392.59	3,922,865.31	1,254,566.15	214,434.08
20 July 2018	1,045,506.97	617,034.81	4,106,346.37	1,283,983.91	238,908.03
27 July 2018	1,064,878.70	473,817.08	4,069,972.79	1,322,548.55	212,421.18
03 August 2018	1,299,008.31	461,099.91	4,246,928.66	1,524,763.59	217,192.96
10 August 2018	1,100,331.18	491,585.25	4,228,454.65	1,339,337.28	207,841.24
17 August 2018	1,043,277.66	427,823.95	4,127,240.15	1,284,274.01	210,149.27
24 August 2018	1,085,526.33	397,094.45	4,230,496.33	1,329,600.78	210,860.18
31 August 2018	1,064,358.61	386,464.84	4,317,500.47	1,295,923.61	224,598.50
07 September 2018	949,962.88	361,596.08	4,318,481.43	1,174,661.03	216,304.09
14 September 2018	975,540.15	407,766.26	4,320,797.09	1,243,359.64	210,148.83
21 September 2018	1,028,167.40	411,550.33	4,372,173.64	1,369,497.39	203,859.37
28 September 2018	1,123,656.32	404,589.96	4,425,612.92	1,428,162.25	218,504.35

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / 1 - 2 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 1 - 2 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 2 - 5 Years / Basis Swap	Outstanding Notional (US$mn) / 2 - 5 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 2 - 5 Years / Overnight Index Swap
06 April 2018	1,790,507.43	144,204.05	301,572.54	2,579,214.02	118,028.97
13 April 2018	1,773,983.79	144,863.30	300,716.60	2,555,514.94	117,617.47
20 April 2018	1,776,521.40	152,810.51	297,972.10	2,564,305.43	116,420.33
27 April 2018	1,780,248.95	153,218.90	293,430.14	2,560,096.51	115,456.87
04 May 2018	1,775,638.89	154,457.32	290,773.57	2,567,703.57	115,204.19
11 May 2018	1,787,964.53	154,398.03	294,648.75	2,592,514.26	116,472.95
18 May 2018	1,785,553.97	151,702.96	298,356.12	2,583,833.76	117,699.55
25 May 2018	1,816,181.39	161,622.24	296,889.91	2,584,576.63	119,440.04
01 June 2018	1,833,850.09	174,626.86	294,937.68	2,612,774.51	121,758.36
08 June 2018	1,811,585.86	184,545.88	321,149.29	2,632,511.65	125,566.93
15 June 2018	1,811,355.24	193,652.91	322,165.64	2,647,191.57	126,592.77
22 June 2018	1,863,131.37	159,857.09	325,114.83	2,698,983.01	125,064.12
29 June 2018	1,740,257.66	153,691.76	331,014.15	2,573,869.66	125,242.25
06 July 2018	1,731,441.68	160,995.39	305,969.51	2,547,912.43	126,271.05
13 July 2018	1,734,628.35	155,958.21	302,661.04	2,555,637.00	125,530.15
20 July 2018	1,787,115.39	157,575.91	323,842.99	2,601,166.48	127,813.39
27 July 2018	1,786,737.31	162,233.77	302,398.94	2,595,933.41	129,057.37
03 August 2018	1,803,602.96	173,167.71	307,377.34	2,627,689.53	130,892.42
10 August 2018	1,849,451.16	166,488.49	305,661.48	2,658,204.54	130,809.18
17 August 2018	1,811,707.70	163,195.85	307,301.76	2,614,926.66	129,100.28
24 August 2018	1,844,881.97	167,255.30	315,125.45	2,638,389.34	130,684.30
31 August 2018	1,876,582.03	171,152.75	318,958.88	2,676,976.57	131,317.13
07 September 2018	1,880,465.30	172,813.77	317,200.12	2,696,549.17	129,584.94
14 September 2018	1,897,136.53	175,572.07	326,423.92	2,736,474.74	131,355.88
21 September 2018	1,879,464.15	147,170.30	322,605.73	2,754,482.95	133,545.92
28 September 2018	1,901,531.53	147,832.68	326,302.60	2,737,404.61	128,674.25

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / 5 - 10 Years / Basis Swap	Outstanding Notional (US$mn) / 5 - 10 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 5 - 10 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 10 - 15 Years / Basis Swap	Outstanding Notional (US$mn) / 10 - 15 Years / Floating vs. Fixed
06 April 2018	132,864.82	1,281,773.70	20,184.70	15,798.74	177,881.40
13 April 2018	134,881.70	1,283,936.16	20,676.13	15,573.66	177,031.05
20 April 2018	137,883.10	1,286,678.53	21,047.49	15,547.23	177,864.61
27 April 2018	137,885.05	1,287,267.15	20,991.51	15,504.93	176,671.07
04 May 2018	136,329.85	1,286,805.91	20,828.94	15,172.78	173,998.81
11 May 2018	136,678.72	1,302,379.58	21,336.95	15,083.57	174,770.74
18 May 2018	137,052.13	1,299,435.68	21,223.37	15,449.60	176,510.87
25 May 2018	138,546.33	1,315,096.99	21,882.08	15,658.73	178,905.47
01 June 2018	139,003.02	1,330,873.63	21,681.66	15,565.89	181,252.16
08 June 2018	139,042.15	1,313,527.47	21,765.25	15,286.80	173,325.11
15 June 2018	140,450.41	1,320,363.68	21,509.59	15,217.51	181,312.50
22 June 2018	139,178.15	1,332,096.50	18,895.97	15,113.10	172,195.63
29 June 2018	133,750.98	1,277,186.46	18,926.89	16,991.61	174,249.79
06 July 2018	132,934.80	1,277,128.68	18,999.47	16,059.33	171,023.34
13 July 2018	134,490.90	1,275,369.84	19,163.50	16,365.91	168,477.68
20 July 2018	136,596.32	1,288,739.33	19,264.24	18,112.98	173,106.69
27 July 2018	139,640.44	1,309,610.09	18,389.96	16,918.34	181,372.72
03 August 2018	139,992.84	1,319,419.74	18,713.52	17,128.22	183,060.82
10 August 2018	140,154.43	1,340,450.08	18,866.09	16,310.19	184,275.06
17 August 2018	139,059.87	1,315,795.93	19,521.05	15,924.13	180,062.86
24 August 2018	141,056.84	1,334,072.17	18,673.90	15,992.18	182,939.98
31 August 2018	142,354.16	1,347,911.57	18,798.42	17,006.75	187,064.56
07 September 2018	142,391.83	1,359,984.63	19,378.24	17,953.26	188,143.10
14 September 2018	146,957.68	1,384,038.65	20,474.00	18,336.61	188,467.09
21 September 2018	146,534.65	1,344,560.87	18,635.27	17,621.80	181,640.68
28 September 2018	147,502.69	1,338,415.62	18,542.20	18,083.13	181,210.17

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / 10 - 15 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 15 - 20 Years / Basis Swap	Outstanding Notional (US$mn) / 15 - 20 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 15 - 20 Years / Overnight Index Swap	Outstanding Notional (US$mn) / > 20 Years / Basis Swap
06 April 2018	688.34	8,745.37	84,877.85	886.10	4,115.65
13 April 2018	686.06	9,081.58	85,431.53	882.85	4,125.90
20 April 2018	684.12	8,954.73	86,451.33	880.64	4,146.86
27 April 2018	664.82	8,908.36	85,771.36	864.22	4,235.25
04 May 2018	660.34	8,907.76	85,469.32	856.64	4,394.86
11 May 2018	642.95	8,929.22	85,844.48	854.18	4,504.57
18 May 2018	640.39	9,054.60	86,078.39	849.91	4,515.03
25 May 2018	639.52	9,104.33	86,299.15	848.92	4,674.97
01 June 2018	650.53	9,268.33	86,805.33	854.13	4,685.86
08 June 2018	648.46	9,457.09	80,415.64	849.96	4,796.12
15 June 2018	599.87	9,370.25	82,135.34	849.00	4,769.99
22 June 2018	606.24	9,491.11	81,786.10	895.18	4,621.97
29 June 2018	571.21	9,413.85	83,029.00	895.00	4,709.31
06 July 2018	571.16	9,529.20	83,912.64	896.11	4,835.88
13 July 2018	567.58	9,270.89	82,926.81	887.70	4,807.86
20 July 2018	653.27	10,161.39	83,478.23	881.76	4,907.61
27 July 2018	569.83	9,771.49	88,553.21	893.79	4,945.75
03 August 2018	567.37	9,709.07	89,373.91	888.40	5,080.98
10 August 2018	568.51	9,752.71	92,327.29	889.91	5,069.18
17 August 2018	567.82	9,795.12	92,332.62	881.84	5,018.07
24 August 2018	568.73	9,862.33	94,050.19	887.78	5,056.95
31 August 2018	565.85	9,895.92	94,685.34	884.06	5,200.68
07 September 2018	564.31	9,887.19	95,544.18	882.76	5,160.37
14 September 2018	547.71	9,867.89	95,616.66	885.18	5,033.14
21 September 2018	551.90	9,681.21	95,853.73	881.62	5,010.96
28 September 2018	594.33	9,743.25	97,107.49	880.20	5,054.52

Interest Rate Position Time Series

Interest Rate Positions			*Number of Outstanding Trades*		
			Asset Class Total	*By Product*	
As At	Outstanding Notional (US$mn) / > 20 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / > 20 Years / Overnight Index Swap	Number of Outstanding Trades / Total	Number of Outstanding Trades / Basis Swap	Number of Outstanding Trades / Floating vs. Fixed
06 April 2018	128,315.08	233.38	246,712	11,207	221,102
13 April 2018	128,532.59	233.19	243,415	11,004	217,887
20 April 2018	128,812.03	232.86	244,901	11,113	219,119
27 April 2018	128,536.36	228.94	247,929	11,244	221,921
04 May 2018	127,995.10	226.58	248,637	11,109	222,762
11 May 2018	128,793.04	225.68	251,000	11,159	224,863
18 May 2018	129,434.17	224.74	251,723	11,250	225,493
25 May 2018	130,192.34	223.95	253,368	11,253	226,974
01 June 2018	132,048.80	229.29	255,503	11,301	228,835
08 June 2018	129,344.04	229.33	255,445	11,461	228,361
15 June 2018	129,019.35	224.65	256,984	11,522	229,695
22 June 2018	130,726.74	225.02	261,727	11,885	233,946
29 June 2018	130,265.43	224.79	258,811	12,402	230,501
06 July 2018	132,366.73	226.16	258,430	11,651	230,849
13 July 2018	134,590.06	172.14	261,200	11,787	233,327
20 July 2018	133,985.05	171.51	265,372	12,685	236,302
27 July 2018	137,668.22	173.03	266,825	11,830	238,505
03 August 2018	136,947.45	172.12	270,579	11,974	241,858
10 August 2018	138,018.00	171.91	272,592	11,840	244,028
17 August 2018	138,418.83	169.46	272,652	11,914	243,963
24 August 2018	139,167.67	171.93	273,233	11,901	244,372
31 August 2018	138,961.22	172.59	275,897	12,024	246,840
07 September 2018	140,828.18	171.87	278,976	11,977	249,593
14 September 2018	140,810.44	171.94	282,245	12,134	252,287
21 September 2018	141,161.26	172.02	284,416	12,143	254,147
28 September 2018	140,521.54	172.49	283,210	12,221	253,582

Interest Rate Position Time Series

Interest Rate Positions					
		By Product and Intention to Clear			
As At	Number of Outstanding Trades / Overnight Index Swap	Number of Outstanding Trades / Intended to Clear / Basis Swap	Number of Outstanding Trades / Intended to Clear / Floating vs. Fixed	Number of Outstanding Trades / Intended to Clear / Overnight Index Swap	Number of Outstanding Trades / Not Intended to Clear / Basis Swap
06 April 2018	14,403	7,707	102,861	5,881	3,500
13 April 2018	14,525	7,760	99,390	5,940	3,244
20 April 2018	14,670	7,817	100,039	5,973	3,296
27 April 2018	14,764	7,852	101,957	5,969	3,392
04 May 2018	14,766	7,876	102,654	5,970	3,233
11 May 2018	14,978	7,954	104,494	6,077	3,205
18 May 2018	14,980	7,940	104,729	6,047	3,310
25 May 2018	15,141	7,965	105,838	6,158	3,288
01 June 2018	15,368	8,018	107,451	6,295	3,283
08 June 2018	15,623	8,089	106,475	6,487	3,372
15 June 2018	15,767	8,095	107,809	6,605	3,427
22 June 2018	15,896	8,446	111,888	6,723	3,439
29 June 2018	15,908	8,174	107,745	6,777	4,228
06 July 2018	15,930	8,220	108,495	6,781	3,431
13 July 2018	16,086	8,252	110,405	6,846	3,535
20 July 2018	16,385	8,258	112,423	7,111	4,427
27 July 2018	16,490	8,323	115,315	7,301	3,507
03 August 2018	16,747	8,463	118,856	7,589	3,511
10 August 2018	16,724	8,343	120,283	7,517	3,497
17 August 2018	16,775	8,372	120,290	7,542	3,542
24 August 2018	16,960	8,382	121,957	7,737	3,519
31 August 2018	17,033	8,354	124,256	7,817	3,670
07 September 2018	17,406	8,425	126,351	8,166	3,552
14 September 2018	17,824	8,463	128,597	8,520	3,671
21 September 2018	18,126	8,455	130,669	8,736	3,688
28 September 2018	17,407	8,539	131,390	8,373	3,682

Interest Rate Position Time Series

Interest Rate Positions					
			By Product and Currency		
As At	Number of Outstanding Trades / Not Intended to Clear / Floating vs. Fixed	Number of Outstanding Trades / Not Intended to Clear / Overnight Index Swap	Number of Outstanding Trades / USD / Basis Swap	Number of Outstanding Trades / USD / Floating vs. Fixed	Number of Outstanding Trades / USD / Overnight Index Swap
06 April 2018	118,242	8,522	3,080	44,964	585
13 April 2018	118,497	8,585	3,014	45,146	586
20 April 2018	119,080	8,697	2,998	45,013	532
27 April 2018	119,965	8,795	2,954	45,624	553
04 May 2018	120,108	8,796	2,993	45,463	536
11 May 2018	120,369	8,901	3,008	45,694	551
18 May 2018	120,764	8,933	3,025	45,958	552
25 May 2018	121,136	8,983	3,024	46,094	578
01 June 2018	121,384	9,073	3,052	46,657	590
08 June 2018	121,887	9,136	3,076	47,184	697
15 June 2018	121,886	9,162	3,088	47,210	685
22 June 2018	122,058	9,173	3,068	47,534	620
29 June 2018	122,756	9,131	3,208	46,448	604
06 July 2018	122,355	9,149	3,084	46,313	601
13 July 2018	122,923	9,240	3,139	47,101	731
20 July 2018	123,880	9,274	3,335	47,211	735
27 July 2018	123,190	9,189	3,122	47,804	748
03 August 2018	123,003	9,158	3,139	47,626	606
10 August 2018	123,745	9,207	3,135	48,188	608
17 August 2018	123,674	9,233	3,154	48,136	610
24 August 2018	122,416	9,223	3,164	48,455	614
31 August 2018	122,585	9,216	3,148	48,301	607
07 September 2018	123,242	9,240	3,060	48,583	607
14 September 2018	123,690	9,304	3,136	48,818	641
21 September 2018	123,478	9,390	3,143	49,266	624
28 September 2018	122,192	9,034	3,164	48,051	614

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / CNY / Basis Swap	Number of Outstanding Trades / CNY / Floating vs. Fixed	Number of Outstanding Trades / CNY / Overnight Index Swap	Number of Outstanding Trades / EUR / Basis Swap	Number of Outstanding Trades / EUR / Floating vs. Fixed
06 April 2018	0	24,641	0	136	3,122
13 April 2018	0	24,886	0	110	3,150
20 April 2018	0	25,346	0	137	3,192
27 April 2018	0	25,649	0	163	3,249
04 May 2018	0	25,623	0	113	3,255
11 May 2018	0	25,576	0	113	3,272
18 May 2018	0	25,864	0	113	3,285
25 May 2018	0	26,037	0	144	3,374
01 June 2018	0	26,132	0	117	3,443
08 June 2018	0	26,494	0	120	3,494
15 June 2018	0	26,396	0	119	3,492
22 June 2018	0	26,699	0	124	3,534
29 June 2018	0	27,162	0	174	3,588
06 July 2018	0	27,490	0	125	3,605
13 July 2018	0	27,798	0	155	3,603
20 July 2018	0	28,510	0	175	3,627
27 July 2018	0	28,994	0	125	3,626
03 August 2018	0	29,276	0	125	3,677
10 August 2018	0	29,988	0	126	3,691
17 August 2018	0	30,761	0	126	3,696
24 August 2018	0	31,616	0	126	3,706
31 August 2018	0	32,133	0	217	3,777
07 September 2018	0	32,564	0	204	3,782
14 September 2018	0	33,264	0	208	3,837
21 September 2018	0	33,634	0	208	3,835
28 September 2018	0	33,923	0	208	3,846

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / EUR / Overnight Index Swap	Number of Outstanding Trades / GBP / Basis Swap	Number of Outstanding Trades / GBP / Floating vs. Fixed	Number of Outstanding Trades / GBP / Overnight Index Swap	Number of Outstanding Trades / JPY / Basis Swap
06 April 2018	294	81	825	9	1,638
13 April 2018	300	81	838	8	1,644
20 April 2018	310	79	831	8	1,655
27 April 2018	310	79	849	8	1,666
04 May 2018	305	79	878	8	1,621
11 May 2018	308	79	897	8	1,635
18 May 2018	303	79	899	8	1,682
25 May 2018	312	81	930	9	1,653
01 June 2018	322	81	933	9	1,665
08 June 2018	335	81	948	8	1,677
15 June 2018	345	81	959	8	1,719
22 June 2018	354	81	956	8	1,755
29 June 2018	360	115	987	8	1,754
06 July 2018	367	81	973	7	1,724
13 July 2018	353	81	936	7	1,774
20 July 2018	353	115	958	7	1,790
27 July 2018	357	81	952	6	1,825
03 August 2018	362	81	959	5	1,793
10 August 2018	364	81	976	5	1,803
17 August 2018	364	81	980	5	1,810
24 August 2018	369	81	988	5	1,815
31 August 2018	373	82	1,002	5	1,847
07 September 2018	384	80	1,004	5	1,848
14 September 2018	398	78	988	15	1,912
21 September 2018	412	80	996	4	1,863
28 September 2018	409	82	1,016	4	1,868

Interest Rate Position Time Series

Interest Rate Positions						
As At	Number of Outstanding Trades / JPY / Floating vs. Fixed	Number of Outstanding Trades / JPY / Overnight Index Swap	Number of Outstanding Trades / HKD / Basis Swap	Number of Outstanding Trades / HKD / Floating vs. Fixed	Number of Outstanding Trades / HKD / Overnight Index Swap
06 April 2018	15,246	210	2,406	47,689	0
13 April 2018	15,187	208	2,427	43,496	0
20 April 2018	15,248	206	2,450	43,577	0
27 April 2018	15,331	206	2,461	44,754	0
04 May 2018	15,312	206	2,476	45,277	0
11 May 2018	15,352	207	2,517	46,383	0
18 May 2018	15,434	212	2,516	47,183	0
25 May 2018	15,387	216	2,515	47,664	0
01 June 2018	15,347	218	2,548	48,236	0
08 June 2018	14,478	217	2,576	49,488	0
15 June 2018	14,680	212	2,559	49,724	0
22 June 2018	14,558	208	2,552	50,292	0
29 June 2018	14,589	207	2,588	50,053	0
06 July 2018	14,649	208	2,535	50,301	0
13 July 2018	14,667	209	2,511	50,939	0
20 July 2018	14,734	210	2,539	51,816	0
27 July 2018	14,990	213	2,490	52,512	0
03 August 2018	15,211	214	2,494	53,593	0
10 August 2018	15,342	213	2,477	54,173	0
17 August 2018	15,454	207	2,494	54,889	0
24 August 2018	15,459	206	2,475	54,717	0
31 August 2018	15,485	205	2,460	55,563	0
07 September 2018	15,447	207	2,492	56,355	3
14 September 2018	15,528	210	2,492	56,904	3
21 September 2018	15,391	208	2,508	57,026	3
28 September 2018	15,507	215	2,542	56,784	3

Interest Rate Position Time Series

Interest Rate Positions					
				By Product and Residual Maturity	
As At	Number of Outstanding Trades / Others / Basis Swap	Number of Outstanding Trades / Others / Floating vs. Fixed	Number of Outstanding Trades / Others / Overnight Index Swap	Number of Outstanding Trades / 0 - 1 Year / Basis Swap	Number of Outstanding Trades / 0 - 1 Year / Floating vs. Fixed
06 April 2018	3,866	84,616	13,305	2,009	47,278
13 April 2018	3,728	85,185	13,423	1,985	46,421
20 April 2018	3,794	85,913	13,614	1,995	47,309
27 April 2018	3,921	86,466	13,687	2,002	47,921
04 May 2018	3,827	86,954	13,711	1,981	47,826
11 May 2018	3,807	87,689	13,904	1,971	48,236
18 May 2018	3,835	86,871	13,905	1,899	48,415
25 May 2018	3,836	87,488	14,026	1,899	48,651
01 June 2018	3,838	88,087	14,229	1,907	49,091
08 June 2018	3,931	86,277	14,366	1,980	49,300
15 June 2018	3,956	87,235	14,517	1,990	49,512
22 June 2018	4,305	90,374	14,706	2,017	49,997
29 June 2018	4,563	87,674	14,729	2,104	49,997
06 July 2018	4,102	87,519	14,747	2,055	49,967
13 July 2018	4,127	88,284	14,786	2,063	50,722
20 July 2018	4,731	89,446	15,080	2,127	51,363
27 July 2018	4,187	89,627	15,166	2,042	51,811
03 August 2018	4,342	91,517	15,560	2,092	53,071
10 August 2018	4,218	91,671	15,534	2,030	53,032
17 August 2018	4,249	90,048	15,589	2,029	52,951
24 August 2018	4,240	89,432	15,766	2,026	53,099
31 August 2018	4,270	90,580	15,843	2,048	53,359
07 September 2018	4,293	91,859	16,200	2,037	53,770
14 September 2018	4,308	92,949	16,557	2,064	54,058
21 September 2018	4,341	94,000	16,875	2,064	54,819
28 September 2018	4,357	94,456	16,162	2,083	54,578

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / 0 - 1 Year / Overnight Index Swap	Number of Outstanding Trades / 1 - 2 Years / Basis Swap	Number of Outstanding Trades / 1 - 2 Years / Floating vs. Fixed	Number of Outstanding Trades / 1 - 2 Years / Overnight Index Swap	Number of Outstanding Trades / 2 - 5 Years / Basis Swap
06 April 2018	4,279	1,593	32,376	2,646	3,738
13 April 2018	4,326	1,596	31,530	2,655	3,709
20 April 2018	4,306	1,632	31,552	2,695	3,726
27 April 2018	4,267	1,648	31,942	2,751	3,736
04 May 2018	4,247	1,659	32,281	2,753	3,726
11 May 2018	4,334	1,705	32,679	2,749	3,759
18 May 2018	4,282	1,722	32,836	2,753	3,811
25 May 2018	4,329	1,734	33,030	2,780	3,796
01 June 2018	4,445	1,749	33,355	2,832	3,835
08 June 2018	4,549	1,745	33,240	2,878	3,876
15 June 2018	4,591	1,752	33,522	2,907	3,895
22 June 2018	4,695	1,786	34,857	3,010	4,034
29 June 2018	4,730	1,825	33,873	2,983	4,034
06 July 2018	4,673	1,761	33,971	3,016	3,875
13 July 2018	4,760	1,787	34,141	3,068	3,920
20 July 2018	4,899	1,881	34,584	3,117	4,098
27 July 2018	4,960	1,797	34,934	3,134	3,923
03 August 2018	5,061	1,808	35,300	3,185	3,968
10 August 2018	4,954	1,815	35,673	3,198	3,898
17 August 2018	4,907	1,831	35,724	3,214	3,931
24 August 2018	4,971	1,818	36,012	3,281	3,950
31 August 2018	4,990	1,838	36,591	3,310	3,961
07 September 2018	5,179	1,832	37,055	3,388	3,949
14 September 2018	5,400	1,848	37,301	3,467	3,995
21 September 2018	5,713	1,843	38,226	3,453	3,993
28 September 2018	5,942	1,909	38,233	3,459	3,973

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / 2 - 5 Years / Floating vs. Fixed	Number of Outstanding Trades / 2 - 5 Years / Overnight Index Swap	Number of Outstanding Trades / 5 - 10 Years / Basis Swap	Number of Outstanding Trades / 5 - 10 Years / Floating vs. Fixed	Number of Outstanding Trades / 5 - 10 Years / Overnight Index Swap
06 April 2018	78,979	7,014	2,552	46,583	384
13 April 2018	77,653	7,085	2,485	46,367	383
20 April 2018	77,782	7,193	2,532	46,443	400
27 April 2018	78,733	7,272	2,585	47,017	399
04 May 2018	79,200	7,294	2,527	47,250	401
11 May 2018	79,800	7,404	2,515	47,799	416
18 May 2018	80,000	7,450	2,562	47,764	424
25 May 2018	80,626	7,511	2,571	48,087	450
01 June 2018	81,186	7,551	2,565	48,530	463
08 June 2018	81,058	7,621	2,590	48,435	502
15 June 2018	81,385	7,730	2,591	48,724	469
22 June 2018	83,285	7,779	2,717	49,583	336
29 June 2018	81,794	7,814	2,817	48,437	310
06 July 2018	82,188	7,859	2,624	48,445	311
13 July 2018	83,056	7,872	2,646	48,985	317
20 July 2018	83,987	7,963	2,883	49,683	336
27 July 2018	84,514	8,010	2,697	50,427	317
03 August 2018	85,494	8,086	2,722	50,891	346
10 August 2018	86,576	8,139	2,723	51,378	364
17 August 2018	86,799	8,156	2,739	51,198	426
24 August 2018	86,489	8,225	2,738	51,342	415
31 August 2018	87,324	8,249	2,763	51,980	413
07 September 2018	88,402	8,336	2,782	52,662	436
14 September 2018	89,353	8,431	2,824	53,646	461
21 September 2018	91,562	8,551	2,835	52,193	344
28 September 2018	91,291	7,605	2,838	52,098	335

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / 10 - 15 Years / Basis Swap	Number of Outstanding Trades / 10 - 15 Years / Floating vs. Fixed	Number of Outstanding Trades / 10 - 15 Years / Overnight Index Swap	Number of Outstanding Trades / 15 - 20 Years / Basis Swap	Number of Outstanding Trades / 15 - 20 Years / Floating vs. Fixed
06 April 2018	529	6,754	33	382	4,220
13 April 2018	495	6,789	31	376	4,227
20 April 2018	498	6,820	31	374	4,269
27 April 2018	516	6,963	30	386	4,305
04 May 2018	494	6,910	28	373	4,294
11 May 2018	488	6,969	30	370	4,320
18 May 2018	500	7,055	28	393	4,346
25 May 2018	499	7,135	28	401	4,341
01 June 2018	502	7,148	31	392	4,327
08 June 2018	506	7,083	29	409	4,124
15 June 2018	520	7,131	27	407	4,176
22 June 2018	532	6,657	30	421	4,224
29 June 2018	639	6,791	27	473	4,270
06 July 2018	537	6,691	27	425	4,260
13 July 2018	543	6,750	27	432	4,239
20 July 2018	652	6,893	28	501	4,296
27 July 2018	551	6,977	27	439	4,339
03 August 2018	562	7,161	27	435	4,417
10 August 2018	554	7,179	27	434	4,608
17 August 2018	556	7,100	29	438	4,617
24 August 2018	546	7,230	27	439	4,645
31 August 2018	554	7,421	29	452	4,572
07 September 2018	546	7,470	27	448	4,593
14 September 2018	554	7,652	25	456	4,614
21 September 2018	556	7,050	25	453	4,615
28 September 2018	564	7,072	26	457	4,645

Interest Rate Position Time Series

Interest Rate Positions				
As At	Number of Outstanding Trades / 15 - 20 Years / Overnight Index Swap	Number of Outstanding Trades / > 20 Years / Basis Swap	Number of Outstanding Trades / > 20 Years / Floating vs. Fixed	Number of Outstanding Trades / > 20 Years / Overnight Index Swap
06 April 2018	35	404	4,913	12
13 April 2018	33	358	4,901	12
20 April 2018	33	356	4,945	12
27 April 2018	33	371	5,041	12
04 May 2018	31	349	5,002	12
11 May 2018	33	351	5,061	12
18 May 2018	31	363	5,077	12
25 May 2018	31	353	5,104	12
01 June 2018	33	351	5,199	13
08 June 2018	31	355	5,122	13
15 June 2018	31	367	5,246	12
22 June 2018	35	378	5,344	11
29 June 2018	33	510	5,339	11
06 July 2018	33	374	5,328	11
13 July 2018	33	396	5,435	9
20 July 2018	33	543	5,497	9
27 July 2018	33	381	5,504	9
03 August 2018	33	387	5,526	9
10 August 2018	33	386	5,583	9
17 August 2018	34	390	5,575	9
24 August 2018	32	384	5,557	9
31 August 2018	34	408	5,595	9
07 September 2018	32	383	5,642	9
14 September 2018	32	393	5,665	9
21 September 2018	32	399	5,683	9
28 September 2018	32	397	5,666	9

Interest Rate Position Time Series

Interest Rate Positions	*Outstanding Notional (US$mn)*				
	Asset Class Total	*By Product*			*By Product and Intentio*
As At	Outstanding Notional (US$mn) / Total	Outstanding Notional (US$mn) / Basis Swap	Outstanding Notional (US$mn) / Floating vs. Fixed	Outstanding Notional (US$mn) / Overnight Index Swap	Outstanding Notional (US$mn) / Intended to Clear / Basis Swap
05 October 2018	13,583,743.98	1,143,299.56	10,825,208.14	1,615,236.28	650,731.85
12 October 2018	13,770,884.79	1,170,927.67	10,916,812.71	1,683,144.40	652,077.91
19 October 2018	13,872,092.77	1,217,436.94	10,939,534.36	1,715,121.47	653,394.03
26 October 2018	14,011,060.55	1,262,055.60	11,033,356.17	1,715,648.78	661,816.24
02 November 2018	13,850,332.87	1,178,373.22	10,976,799.85	1,695,159.80	675,127.00
09 November 2018	13,922,972.84	1,164,526.06	11,043,618.17	1,714,828.61	678,952.42
16 November 2018	14,122,330.20	1,202,839.44	11,192,300.37	1,727,190.40	679,564.10
23 November 2018	14,308,868.73	1,145,477.32	11,359,812.75	1,803,578.67	688,226.41
30 November 2018	14,885,395.33	1,396,619.41	11,662,647.13	1,826,128.79	696,947.81
07 December 2018	14,651,620.47	1,301,209.78	11,510,648.88	1,839,761.81	685,294.02
14 December 2018	15,222,860.21	1,569,103.54	11,762,859.83	1,890,896.83	682,920.79
21 December 2018	15,371,144.23	1,732,121.47	11,754,728.65	1,884,294.10	675,656.44
28 December 2018	15,060,333.09	1,608,942.93	11,579,528.30	1,871,861.86	673,813.00
04 January 2019	14,987,602.04	1,458,893.72	11,636,265.61	1,892,442.71	672,397.40
11 January 2019	15,076,542.92	1,060,832.57	11,783,884.33	2,231,826.03	696,705.71
18 January 2019	14,992,651.71	1,055,760.80	11,665,105.31	2,271,785.60	697,203.74
25 January 2019	14,998,005.24	1,168,835.05	11,641,954.51	2,187,215.68	684,141.80
01 February 2019	15,092,475.02	1,118,529.31	11,750,237.48	2,223,708.24	694,743.75
08 February 2019	14,816,337.85	976,597.72	11,621,184.34	2,218,555.80	697,055.17
15 February 2019	15,302,202.17	1,151,847.47	11,898,362.24	2,251,992.47	692,012.06
22 February 2019	15,547,015.72	1,116,502.78	12,015,138.36	2,415,374.58	698,039.42
01 March 2019	15,320,770.32	1,215,619.44	11,993,885.78	2,111,265.11	703,515.10
08 March 2019	16,379,393.31	1,746,435.25	12,476,613.05	2,156,345.00	709,784.27
15 March 2019	15,975,652.31	1,313,638.64	12,365,659.41	2,296,354.27	714,493.01
22 March 2019	16,415,372.20	1,482,503.31	12,518,869.50	2,413,999.39	720,352.00
29 March 2019	16,803,131.96	1,591,806.18	12,749,590.85	2,461,734.93	729,369.28

Interest Rate Position Time Series

Interest Rate Positions					
	n to Clear				
As At	Outstanding Notional (US$mn) / Intended to Clear / Floating vs. Fixed	Outstanding Notional (US$mn) / Intended to Clear / Overnight Index Swap	Outstanding Notional (US$mn) / Not Intended to Clear / Basis Swap	Outstanding Notional (US$mn) / Not Intended to Clear / Floating vs. Fixed	Outstanding Notional (US$mn) / Not Intended to Clear / Overnight Index Swap
05 October 2018	6,461,125.99	951,899.09	492,567.71	4,364,082.15	663,337.19
12 October 2018	6,569,468.06	991,362.10	518,849.76	4,347,344.65	691,782.31
19 October 2018	6,669,405.73	1,007,425.38	564,042.91	4,270,128.63	707,696.09
26 October 2018	6,695,819.25	993,797.54	600,239.36	4,337,536.92	721,851.24
02 November 2018	6,746,388.74	966,062.37	503,246.22	4,230,411.11	729,097.43
09 November 2018	6,756,784.87	943,000.20	485,573.65	4,286,833.30	771,828.41
16 November 2018	6,889,696.81	945,418.96	523,275.33	4,302,603.56	781,771.44
23 November 2018	7,043,678.00	979,033.90	457,250.91	4,316,134.75	824,544.77
30 November 2018	7,026,456.98	996,406.45	699,671.59	4,636,190.15	829,722.35
07 December 2018	7,128,390.28	1,004,758.87	615,915.76	4,382,258.60	835,002.94
14 December 2018	7,206,198.56	1,023,179.78	886,182.75	4,556,661.27	867,717.05
21 December 2018	7,272,605.17	1,037,704.27	1,056,465.03	4,482,123.48	846,589.83
28 December 2018	7,190,536.97	1,023,632.96	935,129.93	4,388,991.33	848,228.89
04 January 2019	7,322,761.64	1,060,976.52	786,496.32	4,313,503.97	831,466.19
11 January 2019	7,481,335.88	1,343,320.69	364,126.86	4,302,548.45	888,505.34
18 January 2019	7,386,612.12	1,376,901.29	358,557.06	4,278,493.19	894,884.31
25 January 2019	7,378,644.34	1,296,331.86	484,693.25	4,263,310.17	890,883.82
01 February 2019	7,526,809.59	1,335,068.35	423,785.56	4,223,427.88	888,639.89
08 February 2019	7,490,864.57	1,322,834.30	279,542.55	4,130,319.77	895,721.50
15 February 2019	7,574,822.70	1,359,302.57	459,835.41	4,323,539.54	892,689.89
22 February 2019	7,699,150.29	1,485,342.58	418,463.37	4,315,988.07	930,032.00
01 March 2019	7,598,415.65	1,179,549.33	512,104.33	4,395,470.13	931,715.78
08 March 2019	7,778,218.92	1,206,868.59	1,036,650.98	4,698,394.13	949,476.42
15 March 2019	7,901,035.81	1,319,139.47	599,145.63	4,464,623.60	977,214.80
22 March 2019	7,997,927.52	1,432,482.14	762,151.30	4,520,941.99	981,517.25
29 March 2019	8,116,058.82	1,472,154.84	862,436.91	4,633,532.03	989,580.08

Interest Rate Position Time Series

Interest Rate Positions					
	By Product and Currency				
As At	Outstanding Notional (US$mn) / USD / Basis Swap	Outstanding Notional (US$mn) / USD / Floating vs. Fixed	Outstanding Notional (US$mn) / USD / Overnight Index Swap	Outstanding Notional (US$mn) / CNY / Basis Swap	Outstanding Notional (US$mn) / CNY / Floating vs. Fixed
05 October 2018	330,869.99	1,929,405.20	282,077.10	0.00	979,646.67
12 October 2018	336,500.15	1,932,944.46	269,779.10	0.00	998,788.52
19 October 2018	333,599.59	1,934,721.29	277,285.76	0.00	922,059.29
26 October 2018	332,216.03	1,936,746.93	276,333.64	0.00	946,020.95
02 November 2018	337,504.04	1,944,133.11	285,084.50	0.00	911,738.22
09 November 2018	317,601.26	1,951,085.11	286,605.67	0.00	932,717.55
16 November 2018	319,474.09	1,977,549.33	308,168.92	0.00	945,035.96
23 November 2018	310,548.11	1,924,854.93	306,133.97	0.00	966,521.37
30 November 2018	327,654.29	1,966,348.22	315,687.61	0.00	975,601.20
07 December 2018	301,776.01	1,944,457.37	323,877.26	0.00	998,108.98
14 December 2018	307,464.90	2,005,601.20	351,146.06	0.00	1,032,428.15
21 December 2018	307,588.47	2,014,226.40	320,560.21	0.00	1,080,172.40
28 December 2018	301,057.61	2,018,251.48	338,382.21	0.00	1,034,353.80
04 January 2019	294,707.26	2,028,657.91	314,240.85	0.00	1,063,326.28
11 January 2019	295,634.39	2,124,453.75	315,948.45	0.00	1,124,907.34
18 January 2019	288,687.61	2,118,826.08	315,883.05	0.00	1,131,647.95
25 January 2019	295,767.62	2,097,564.47	306,337.75	0.00	1,131,065.59
01 February 2019	289,104.08	2,074,368.99	257,831.55	0.00	1,188,518.68
08 February 2019	321,292.87	2,107,342.16	258,593.82	0.00	1,170,854.19
15 February 2019	304,040.83	2,077,575.07	262,016.22	0.00	1,200,247.18
22 February 2019	300,799.15	2,090,340.43	258,561.52	0.00	1,246,736.89
01 March 2019	305,626.88	2,066,666.91	228,150.01	0.00	1,296,852.51
08 March 2019	313,449.79	2,113,989.38	231,223.74	0.00	1,356,560.47
15 March 2019	291,832.55	2,124,452.95	233,982.59	0.00	1,377,542.75
22 March 2019	285,047.46	2,105,322.34	172,606.32	0.00	1,379,886.24
29 March 2019	291,107.22	2,139,727.88	166,631.76	0.00	1,384,189.24

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / CNY / Overnight Index Swap	Outstanding Notional (US$mn) / EUR / Basis Swap	Outstanding Notional (US$mn) / EUR / Floating vs. Fixed	Outstanding Notional (US$mn) / EUR / Overnight Index Swap	Outstanding Notional (US$mn) / GBP / Basis Swap
05 October 2018	0.00	27,152.99	245,882.10	211,576.72	6,180.66
12 October 2018	0.00	24,917.71	244,640.06	216,768.29	6,297.55
19 October 2018	0.00	26,435.14	252,110.17	224,120.79	6,238.07
26 October 2018	0.00	24,830.40	252,137.69	226,429.99	6,126.38
02 November 2018	0.00	31,215.10	260,308.28	232,761.17	8,382.35
09 November 2018	0.00	28,922.28	261,539.92	234,471.54	7,343.81
16 November 2018	0.00	29,665.68	258,494.94	228,340.05	7,698.72
23 November 2018	0.00	31,176.97	265,627.81	235,574.47	6,307.21
30 November 2018	0.00	60,086.64	291,026.75	231,773.90	6,525.27
07 December 2018	0.00	23,861.26	259,178.06	230,941.12	5,969.01
14 December 2018	0.00	25,086.97	260,888.34	234,426.44	5,668.95
21 December 2018	0.00	25,147.20	261,189.81	245,241.24	5,540.69
28 December 2018	0.00	25,288.43	259,017.32	247,698.42	5,541.62
04 January 2019	0.00	25,372.13	261,278.41	246,741.55	5,520.12
11 January 2019	0.00	26,870.71	270,842.20	256,977.86	5,573.12
18 January 2019	0.00	26,596.81	273,835.17	259,624.56	5,736.10
25 January 2019	0.00	26,800.62	276,688.92	257,760.80	5,759.21
01 February 2019	0.00	22,908.83	285,742.71	262,828.48	5,778.85
08 February 2019	0.00	30,307.49	288,823.58	255,805.33	5,859.40
15 February 2019	0.00	28,644.35	286,590.67	254,351.44	5,494.04
22 February 2019	0.00	28,013.92	283,860.31	279,565.65	5,587.64
01 March 2019	0.00	27,150.21	280,427.98	264,876.27	5,688.77
08 March 2019	0.00	35,934.14	302,880.11	252,174.25	5,847.77
15 March 2019	0.00	26,811.43	295,492.03	243,892.54	5,744.08
22 March 2019	0.00	25,411.84	298,772.19	207,096.11	6,182.09
29 March 2019	0.00	27,641.18	275,166.76	187,113.08	6,273.01

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / GBP / Floating vs. Fixed	Outstanding Notional (US$mn) / GBP / Overnight Index Swap	Outstanding Notional (US$mn) / JPY / Basis Swap	Outstanding Notional (US$mn) / JPY / Floating vs. Fixed	Outstanding Notional (US$mn) / JPY / Overnight Index Swap
05 October 2018	44,057.55	286.01	157,907.04	1,016,031.60	79,960.64
12 October 2018	45,203.12	291.67	162,222.90	1,050,802.61	82,946.04
19 October 2018	45,026.28	289.87	159,634.73	1,035,842.87	80,664.90
26 October 2018	44,045.54	284.68	164,572.01	1,048,050.17	80,054.29
02 November 2018	45,732.24	282.14	166,506.84	1,053,605.13	86,284.38
09 November 2018	42,777.09	290.18	165,320.69	1,062,510.86	80,317.02
16 November 2018	43,458.39	287.27	166,389.28	1,074,253.16	79,720.22
23 November 2018	41,907.43	282.43	168,912.94	1,095,680.89	81,194.29
30 November 2018	41,957.78	283.48	170,523.28	1,083,979.32	81,452.45
07 December 2018	41,881.51	281.46	171,325.89	1,096,150.89	87,909.84
14 December 2018	41,971.06	279.15	174,037.79	1,092,102.74	92,288.47
21 December 2018	40,733.22	278.76	176,548.09	1,071,810.39	74,264.38
28 December 2018	39,815.75	279.25	177,043.32	1,082,008.70	74,292.90
04 January 2019	39,765.64	278.72	180,705.61	1,105,032.56	75,250.43
11 January 2019	42,049.56	281.78	183,573.31	1,128,436.13	76,171.50
18 January 2019	43,501.54	287.05	181,226.51	1,114,960.12	75,927.08
25 January 2019	43,630.03	1,537.37	184,506.92	1,135,405.00	77,639.52
01 February 2019	44,194.44	1,542.62	178,894.81	1,142,488.43	74,559.85
08 February 2019	45,339.57	1,538.58	182,651.59	1,140,898.88	77,379.56
15 February 2019	45,818.68	1,507.03	180,865.89	1,142,110.31	76,686.11
22 February 2019	46,676.04	1,528.72	181,851.24	1,156,648.83	74,744.91
01 March 2019	51,113.12	1,558.63	182,215.35	1,136,653.14	72,319.47
08 March 2019	53,072.08	1,542.41	184,783.43	1,138,968.63	68,894.98
15 March 2019	51,932.18	1,531.12	183,114.19	1,148,660.47	56,506.64
22 March 2019	53,322.36	1,545.47	178,990.82	1,158,581.91	45,875.63
29 March 2019	51,391.07	3,523.75	181,334.24	1,172,456.07	47,416.57

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / HKD / Basis Swap	Outstanding Notional (US$mn) / HKD / Floating vs. Fixed	Outstanding Notional (US$mn) / HKD / Overnight Index Swap	Outstanding Notional (US$mn) / Others / Basis Swap	Outstanding Notional (US$mn) / Others / Floating vs. Fixed
05 October 2018	97,095.93	2,293,133.84	38.28	524,092.95	4,317,051.18
12 October 2018	97,126.58	2,311,742.46	38.28	543,862.79	4,332,691.49
19 October 2018	96,843.10	2,297,162.69	38.27	594,686.31	4,452,611.77
26 October 2018	99,024.71	2,311,771.29	38.26	635,286.07	4,494,583.61
02 November 2018	106,367.00	2,339,582.57	38.26	528,397.89	4,421,700.29
09 November 2018	104,803.02	2,377,305.89	38.31	540,534.99	4,415,681.75
16 November 2018	107,188.56	2,407,641.47	38.31	572,423.11	4,485,867.12
23 November 2018	106,860.77	2,452,188.14	89.36	521,671.32	4,613,032.19
30 November 2018	106,374.19	2,447,227.12	115.01	725,455.73	4,856,506.74
07 December 2018	105,676.02	2,491,102.74	115.20	692,601.59	4,679,769.33
14 December 2018	104,988.60	2,519,725.50	115.19	951,856.33	4,810,142.84
21 December 2018	103,351.99	2,544,242.50	115.00	1,113,945.03	4,742,353.94
28 December 2018	103,957.00	2,520,576.04	268.25	996,054.95	4,625,505.21
04 January 2019	99,645.36	2,584,069.55	268.09	852,943.23	4,554,135.26
11 January 2019	98,492.39	2,349,955.69	267.92	450,688.65	4,743,239.67
18 January 2019	98,432.97	2,348,688.67	267.76	455,080.81	4,633,645.77
25 January 2019	99,545.84	2,400,231.16	267.69	556,454.84	4,557,369.34
01 February 2019	103,609.40	2,457,146.97	267.77	518,233.34	4,557,777.26
08 February 2019	104,193.80	2,435,793.87	267.63	332,292.55	4,432,132.09
15 February 2019	103,226.68	2,468,133.70	267.61	529,575.69	4,677,886.64
22 February 2019	104,582.60	2,523,039.35	267.61	495,668.23	4,667,836.51
01 March 2019	106,286.53	2,557,780.88	267.53	588,651.69	4,604,391.23
08 March 2019	110,387.15	2,590,335.91	267.52	1,096,032.97	4,920,806.47
15 March 2019	110,991.49	2,599,920.73	267.52	695,144.91	4,767,658.31
22 March 2019	113,817.86	2,616,968.09	267.53	873,053.24	4,906,016.38
29 March 2019	116,125.18	2,660,319.61	267.56	969,325.35	5,066,340.22

Interest Rate Position Time Series

Interest Rate Positions					
		By Product and Residual Maturity			
As At	Outstanding Notional (US$mn) / Others / Overnight Index Swap	Outstanding Notional (US$mn) / 0 - 1 Year / Basis Swap	Outstanding Notional (US$mn) / 0 - 1 Year / Floating vs. Fixed	Outstanding Notional (US$mn) / 0 - 1 Year / Overnight Index Swap	Outstanding Notional (US$mn) / 1 - 2 Years / Basis Swap
05 October 2018	1,041,297.54	423,247.75	4,421,928.08	1,328,800.00	217,492.65
12 October 2018	1,113,321.02	447,004.34	4,441,825.48	1,396,085.93	225,137.20
19 October 2018	1,132,721.88	494,827.90	4,465,521.87	1,419,696.87	229,184.59
26 October 2018	1,132,507.90	519,101.53	4,522,554.07	1,413,869.93	243,817.88
02 November 2018	1,090,709.35	436,143.53	4,477,829.71	1,373,711.07	240,168.24
09 November 2018	1,113,105.89	433,488.34	4,460,802.82	1,402,109.91	226,360.10
16 November 2018	1,110,635.63	471,064.37	4,537,639.98	1,414,731.21	227,814.48
23 November 2018	1,180,304.15	405,563.56	4,605,143.79	1,483,545.07	225,531.33
30 November 2018	1,196,816.35	584,772.70	4,838,629.36	1,497,087.76	263,744.92
07 December 2018	1,196,636.95	549,269.32	4,670,621.75	1,512,660.49	243,016.34
14 December 2018	1,212,641.53	792,384.63	4,840,049.45	1,558,523.58	266,935.55
21 December 2018	1,243,834.52	950,882.60	4,979,513.03	1,573,069.18	276,671.20
28 December 2018	1,210,940.82	840,490.18	4,822,883.80	1,567,780.47	266,287.44
04 January 2019	1,255,663.06	708,717.24	4,804,538.06	1,588,870.77	249,712.88
11 January 2019	1,582,178.52	340,834.28	4,842,825.18	1,922,277.68	220,207.15
18 January 2019	1,619,796.11	334,637.75	4,755,926.55	1,960,843.25	222,048.71
25 January 2019	1,543,672.56	438,638.54	4,790,003.62	1,874,812.20	238,850.26
01 February 2019	1,626,677.97	400,930.71	4,876,331.51	1,907,719.01	232,115.94
08 February 2019	1,624,970.87	281,722.31	4,786,015.53	1,894,802.24	213,739.73
15 February 2019	1,657,164.05	425,744.08	4,961,661.78	1,920,757.53	233,398.02
22 February 2019	1,800,706.16	385,886.29	5,004,417.74	2,078,391.95	235,702.98
01 March 2019	1,544,093.19	466,667.58	4,976,072.38	1,775,914.30	248,556.62
08 March 2019	1,602,242.10	908,468.68	5,268,083.43	1,819,167.54	316,297.86
15 March 2019	1,760,173.86	547,990.90	5,108,158.63	1,954,961.17	260,454.85
22 March 2019	1,986,608.34	707,957.02	5,293,010.64	2,107,870.62	263,218.03
29 March 2019	2,056,782.20	792,029.80	5,405,499.61	2,161,957.80	272,296.86

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / 1 - 2 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 1 - 2 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 2 - 5 Years / Basis Swap	Outstanding Notional (US$mn) / 2 - 5 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 2 - 5 Years / Overnight Index Swap
05 October 2018	1,903,208.43	139,397.48	322,115.21	2,743,861.51	126,893.70
12 October 2018	1,934,802.01	148,283.62	318,630.58	2,773,058.03	118,334.04
19 October 2018	1,930,468.26	154,754.57	313,299.51	2,755,737.85	120,135.50
26 October 2018	1,955,560.90	157,047.48	318,120.25	2,767,164.04	122,851.40
02 November 2018	1,936,744.31	176,188.39	317,290.13	2,779,032.03	123,331.64
09 November 2018	1,968,809.41	163,490.82	320,121.46	2,815,209.46	126,405.36
16 November 2018	2,005,564.28	162,789.78	318,402.70	2,840,308.71	127,330.79
23 November 2018	2,039,639.00	166,463.58	324,362.68	2,889,051.96	130,440.06
30 November 2018	2,091,045.36	170,686.05	350,806.54	2,896,882.34	132,886.55
07 December 2018	2,082,266.76	165,963.80	322,202.44	2,911,361.32	134,955.57
14 December 2018	2,109,871.33	168,465.46	322,425.63	2,944,473.69	137,098.51
21 December 2018	2,057,810.46	139,482.79	318,998.48	2,884,404.03	147,445.35
28 December 2018	2,044,960.14	144,710.08	317,224.73	2,884,284.56	135,758.45
04 January 2019	2,063,229.71	142,341.92	314,785.62	2,914,942.23	137,159.59
11 January 2019	2,101,212.39	145,921.19	310,550.57	2,945,344.74	139,438.81
18 January 2019	2,086,868.19	144,619.61	309,259.75	2,935,016.70	141,468.91
25 January 2019	2,061,520.94	145,906.95	302,810.95	2,913,166.67	141,304.23
01 February 2019	2,047,170.94	145,173.33	294,232.08	2,933,407.59	144,216.45
08 February 2019	2,034,225.38	151,487.32	289,843.01	2,908,238.15	145,662.63
15 February 2019	2,081,076.79	157,775.25	301,794.19	2,945,871.00	146,981.78
22 February 2019	2,111,667.22	162,498.33	302,568.72	2,974,917.63	147,139.43
01 March 2019	2,111,539.60	159,168.87	306,676.16	2,979,202.47	153,014.61
08 March 2019	2,189,813.44	158,206.09	324,000.52	3,047,766.96	155,175.88
15 March 2019	2,184,024.83	153,521.69	311,569.44	3,072,157.87	161,412.79
22 March 2019	2,189,601.45	122,685.31	314,795.88	3,080,325.27	161,419.27
29 March 2019	2,220,925.23	121,071.94	328,708.54	3,131,204.74	156,785.55

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / 5 - 10 Years / Basis Swap	Outstanding Notional (US$mn) / 5 - 10 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 5 - 10 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 10 - 15 Years / Basis Swap	Outstanding Notional (US$mn) / 10 - 15 Years / Floating vs. Fixed
05 October 2018	146,301.73	1,336,580.60	18,567.71	19,348.85	183,253.61
12 October 2018	146,448.99	1,344,833.69	18,811.68	18,589.14	183,094.69
19 October 2018	146,304.24	1,363,680.83	18,910.31	18,444.04	182,778.63
26 October 2018	147,142.37	1,361,983.74	20,259.41	18,700.66	184,657.31
02 November 2018	148,341.40	1,359,394.52	20,280.91	20,843.38	183,281.93
09 November 2018	147,262.02	1,371,768.66	21,024.73	20,987.93	186,175.19
16 November 2018	147,684.30	1,378,660.87	20,543.91	21,630.10	187,277.50
23 November 2018	149,960.69	1,394,805.58	21,329.96	23,597.36	188,387.16
30 November 2018	156,063.08	1,402,095.26	23,605.43	23,792.78	190,814.21
07 December 2018	150,667.87	1,408,006.80	24,319.12	18,823.87	190,117.66
14 December 2018	150,560.60	1,428,316.07	24,949.32	19,302.80	190,767.43
21 December 2018	149,508.92	1,409,493.80	22,537.61	18,887.90	172,591.34
28 December 2018	148,826.36	1,402,186.29	21,843.61	18,903.36	173,372.09
04 January 2019	149,393.19	1,423,098.85	22,256.16	18,958.70	175,521.38
11 January 2019	151,797.64	1,456,375.08	22,372.80	19,280.10	178,280.17
18 January 2019	152,382.01	1,452,674.05	23,048.69	19,293.60	176,419.24
25 January 2019	150,728.91	1,438,816.45	23,244.34	19,514.02	178,455.97
01 February 2019	153,284.53	1,452,688.39	24,641.01	19,443.34	180,785.91
08 February 2019	152,237.88	1,449,445.93	24,632.64	19,930.04	181,609.66
15 February 2019	151,525.23	1,462,132.41	24,523.99	20,425.40	185,547.63
22 February 2019	153,292.72	1,471,394.55	25,470.83	20,127.95	189,134.48
01 March 2019	154,636.87	1,477,409.68	21,325.11	19,967.61	188,677.96
08 March 2019	157,258.30	1,507,855.30	21,878.36	20,626.95	198,507.16
15 March 2019	154,697.20	1,537,943.27	24,550.21	19,883.20	199,158.74
22 March 2019	156,697.13	1,498,086.60	20,206.11	20,740.26	190,912.84
29 March 2019	157,903.58	1,527,227.18	20,092.74	21,723.40	197,140.59

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / 10 - 15 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 15 - 20 Years / Basis Swap	Outstanding Notional (US$mn) / 15 - 20 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 15 - 20 Years / Overnight Index Swap	Outstanding Notional (US$mn) / > 20 Years / Basis Swap
05 October 2018	542.42	9,794.79	96,621.62	865.60	4,998.59
12 October 2018	543.09	10,057.75	97,991.76	906.14	5,059.68
19 October 2018	541.47	10,256.32	99,153.87	903.18	5,120.33
26 October 2018	539.80	10,003.61	99,125.88	902.07	5,169.30
02 November 2018	573.83	9,934.98	98,998.13	896.34	5,651.56
09 November 2018	677.94	10,289.35	98,845.71	897.31	6,016.86
16 November 2018	677.09	10,415.63	100,202.04	894.24	5,827.85
23 November 2018	678.86	10,451.86	100,450.31	898.61	6,009.84
30 November 2018	745.91	11,024.90	100,279.08	895.28	6,414.49
07 December 2018	744.07	10,990.48	102,362.25	896.75	6,239.47
14 December 2018	741.97	11,339.63	102,800.17	895.82	6,154.71
21 December 2018	636.13	11,048.48	105,419.57	900.12	6,123.89
28 December 2018	639.41	11,089.17	105,790.52	906.22	6,121.68
04 January 2019	668.30	11,160.73	106,182.60	920.27	6,165.37
11 January 2019	661.93	11,428.38	109,016.80	926.02	6,734.45
18 January 2019	657.66	11,419.72	108,312.40	921.61	6,719.26
25 January 2019	697.62	11,657.79	109,228.29	919.92	6,634.57
01 February 2019	700.82	11,597.45	109,638.65	924.84	6,925.26
08 February 2019	717.51	12,086.81	110,845.70	921.50	7,037.94
15 February 2019	714.16	11,960.84	110,886.96	911.70	6,999.72
22 February 2019	632.57	11,960.99	110,694.65	912.83	6,963.13
01 March 2019	631.81	12,091.16	110,567.96	913.48	7,023.43
08 March 2019	628.87	12,380.46	112,443.93	907.26	7,402.48
15 March 2019	631.94	12,057.86	112,233.11	908.83	6,985.19
22 March 2019	532.06	12,066.37	114,246.87	960.20	7,028.61
29 March 2019	622.39	11,861.23	113,490.10	986.15	7,282.77

Interest Rate Position Time Series

Interest Rate Positions			*Number of Outstanding Trades*		
			Asset Class Total	*By Product*	
As At	Outstanding Notional (US$mn) / > 20 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / > 20 Years / Overnight Index Swap	Number of Outstanding Trades / Total	Number of Outstanding Trades / Basis Swap	Number of Outstanding Trades / Floating vs. Fixed
05 October 2018	139,754.28	169.36	285,753	12,271	255,881
12 October 2018	141,207.05	179.91	288,349	12,306	258,805
19 October 2018	142,193.05	179.57	286,575	12,347	256,742
26 October 2018	142,310.22	178.69	288,924	12,833	258,365
02 November 2018	141,519.23	177.63	288,348	12,763	257,634
09 November 2018	142,006.92	222.55	289,981	12,743	259,211
16 November 2018	142,647.00	223.38	293,738	12,837	262,694
23 November 2018	142,334.95	222.53	296,519	12,842	265,389
30 November 2018	142,901.53	221.83	296,044	13,781	263,738
07 December 2018	145,912.35	222.02	296,933	12,747	265,296
14 December 2018	146,581.70	222.17	299,898	12,755	268,009
21 December 2018	145,496.42	222.92	299,621	12,767	267,671
28 December 2018	146,050.91	223.62	299,220	12,773	267,334
04 January 2019	148,752.78	225.69	302,730	12,670	270,749
11 January 2019	150,829.96	227.60	304,277	12,746	271,779
18 January 2019	149,888.17	225.87	304,773	12,809	271,832
25 January 2019	150,762.57	330.42	305,885	12,762	272,757
01 February 2019	150,214.47	332.78	308,200	13,092	274,441
08 February 2019	150,803.98	331.95	307,000	12,589	273,404
15 February 2019	151,185.66	328.06	310,847	12,994	276,683
22 February 2019	152,912.10	328.64	312,435	13,109	277,956
01 March 2019	150,415.74	296.91	313,243	13,169	278,854
08 March 2019	152,142.84	380.99	320,260	14,325	285,374
15 March 2019	151,982.97	367.63	321,876	13,319	287,802
22 March 2019	152,685.83	325.83	324,547	13,514	290,283
29 March 2019	154,103.39	218.35	328,812	13,743	294,142

Interest Rate Position Time Series

Interest Rate Positions					
		By Product and Intention to Clear			
As At	Number of Outstanding Trades / Overnight Index Swap	Number of Outstanding Trades / Intended to Clear / Basis Swap	Number of Outstanding Trades / Intended to Clear / Floating vs. Fixed	Number of Outstanding Trades / Intended to Clear / Overnight Index Swap	Number of Outstanding Trades / Not Intended to Clear / Basis Swap
05 October 2018	17,601	8,555	133,473	8,605	3,716
12 October 2018	17,238	8,566	136,193	9,130	3,740
19 October 2018	17,486	8,583	138,331	9,326	3,764
26 October 2018	17,726	8,660	139,834	9,512	4,173
02 November 2018	17,951	8,832	139,498	9,747	3,931
09 November 2018	18,027	8,826	140,786	9,803	3,917
16 November 2018	18,207	8,907	143,456	9,931	3,930
23 November 2018	18,288	8,962	146,296	10,020	3,880
30 November 2018	18,525	8,992	144,575	10,207	4,789
07 December 2018	18,890	8,992	145,984	10,524	3,755
14 December 2018	19,134	9,004	147,856	10,707	3,751
21 December 2018	19,183	8,976	149,319	10,796	3,791
28 December 2018	19,113	8,971	149,354	10,725	3,802
04 January 2019	19,311	8,918	151,940	10,917	3,752
11 January 2019	19,752	8,997	152,016	11,273	3,749
18 January 2019	20,132	9,020	151,853	11,581	3,789
25 January 2019	20,366	9,012	152,879	11,754	3,750
01 February 2019	20,667	9,118	154,833	12,184	3,974
08 February 2019	21,007	9,128	154,615	12,469	3,461
15 February 2019	21,170	9,172	157,096	12,671	3,822
22 February 2019	21,370	9,266	157,648	12,860	3,843
01 March 2019	21,220	9,310	157,959	12,826	3,859
08 March 2019	20,561	9,412	162,610	12,262	4,913
15 March 2019	20,755	9,439	165,151	12,343	3,880
22 March 2019	20,750	9,569	167,830	12,399	3,945
29 March 2019	20,927	9,692	171,045	12,480	4,051

Interest Rate Position Time Series

Interest Rate Positions					
			By Product and Currency		
As At	Number of Outstanding Trades / Not Intended to Clear / Floating vs. Fixed	Number of Outstanding Trades / Not Intended to Clear / Overnight Index Swap	Number of Outstanding Trades / USD / Basis Swap	Number of Outstanding Trades / USD / Floating vs. Fixed	Number of Outstanding Trades / USD / Overnight Index Swap
05 October 2018	122,408	8,996	3,174	48,328	593
12 October 2018	122,612	8,108	3,184	48,664	567
19 October 2018	118,411	8,160	3,219	48,902	582
26 October 2018	118,531	8,214	3,339	48,799	586
02 November 2018	118,136	8,204	3,308	48,762	601
09 November 2018	118,425	8,224	3,255	48,898	623
16 November 2018	119,238	8,276	3,267	49,951	637
23 November 2018	119,093	8,268	3,262	49,185	656
30 November 2018	119,163	8,318	3,484	49,630	673
07 December 2018	119,313	8,366	3,265	49,712	669
14 December 2018	120,154	8,427	3,260	50,517	676
21 December 2018	118,352	8,388	3,248	50,449	634
28 December 2018	117,980	8,388	3,246	50,591	646
04 January 2019	118,810	8,394	3,247	51,053	638
11 January 2019	119,763	8,479	3,262	52,311	650
18 January 2019	119,979	8,551	3,272	53,021	653
25 January 2019	119,878	8,612	3,208	53,218	644
01 February 2019	119,608	8,483	3,367	53,175	639
08 February 2019	118,789	8,538	3,523	53,659	662
15 February 2019	119,587	8,499	3,322	53,515	668
22 February 2019	120,308	8,510	3,312	54,197	655
01 March 2019	120,896	8,394	3,314	54,126	641
08 March 2019	122,765	8,299	3,558	54,888	650
15 March 2019	122,651	8,412	3,344	55,366	637
22 March 2019	122,453	8,351	3,376	55,672	597
29 March 2019	123,097	8,447	3,428	56,415	612

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / CNY / Basis Swap	Number of Outstanding Trades / CNY / Floating vs. Fixed	Number of Outstanding Trades / CNY / Overnight Index Swap	Number of Outstanding Trades / EUR / Basis Swap	Number of Outstanding Trades / EUR / Floating vs. Fixed
05 October 2018	0	33,889	0	212	3,879
12 October 2018	0	34,691	0	212	3,887
19 October 2018	0	30,981	0	212	3,909
26 October 2018	0	31,797	0	176	3,897
02 November 2018	0	31,410	0	218	3,946
09 November 2018	0	31,873	0	210	3,962
16 November 2018	0	32,483	0	210	3,968
23 November 2018	0	33,048	0	210	3,991
30 November 2018	0	33,349	0	260	4,030
07 December 2018	0	33,350	0	172	4,034
14 December 2018	0	34,091	0	176	4,037
21 December 2018	0	34,655	0	175	4,035
28 December 2018	0	34,570	0	175	4,022
04 January 2019	0	35,362	0	175	4,071
11 January 2019	0	36,457	0	173	4,104
18 January 2019	0	37,105	0	175	4,132
25 January 2019	0	37,362	0	217	4,195
01 February 2019	0	38,098	0	145	4,227
08 February 2019	0	37,968	0	204	4,274
15 February 2019	0	38,558	0	211	4,285
22 February 2019	0	38,735	0	175	4,252
01 March 2019	0	39,943	0	176	4,204
08 March 2019	0	41,815	0	278	4,464
15 March 2019	0	42,655	0	174	4,410
22 March 2019	0	42,911	0	201	4,437
29 March 2019	0	43,236	0	217	4,385

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / EUR / Overnight Index Swap	Number of Outstanding Trades / GBP / Basis Swap	Number of Outstanding Trades / GBP / Floating vs. Fixed	Number of Outstanding Trades / GBP / Overnight Index Swap	Number of Outstanding Trades / JPY / Basis Swap
05 October 2018	413	80	1,026	4	1,897
12 October 2018	423	80	1,016	4	1,900
19 October 2018	438	80	1,020	4	1,896
26 October 2018	461	80	1,015	4	1,913
02 November 2018	470	116	1,045	4	1,967
09 November 2018	471	134	988	4	1,943
16 November 2018	471	134	1,017	4	1,941
23 November 2018	476	132	1,021	4	1,947
30 November 2018	475	138	1,023	4	1,990
07 December 2018	477	80	1,020	4	1,961
14 December 2018	493	79	1,024	4	1,970
21 December 2018	501	81	1,007	4	2,016
28 December 2018	504	81	971	4	2,020
04 January 2019	502	79	973	4	2,025
11 January 2019	509	75	999	4	2,031
18 January 2019	519	80	1,016	4	2,050
25 January 2019	528	80	1,003	9	2,075
01 February 2019	546	80	1,016	9	1,988
08 February 2019	548	95	1,100	9	2,116
15 February 2019	552	80	1,124	9	2,056
22 February 2019	568	80	1,124	8	2,089
01 March 2019	564	80	1,189	8	2,071
08 March 2019	579	112	1,202	8	2,170
15 March 2019	573	84	1,177	8	2,094
22 March 2019	546	80	1,185	8	2,099
29 March 2019	511	78	1,144	9	2,147

Interest Rate Position Time Series

Interest Rate Positions						
As At	Number of Outstanding Trades / JPY / Floating vs. Fixed	Number of Outstanding Trades / JPY / Overnight Index Swap	Number of Outstanding Trades / HKD / Basis Swap	Number of Outstanding Trades / HKD / Floating vs. Fixed	Number of Outstanding Trades / HKD / Overnight Index Swap
05 October 2018	15,580	217	2,536	57,648	3
12 October 2018	15,662	226	2,538	58,143	3
19 October 2018	15,661	226	2,545	58,164	3
26 October 2018	15,741	227	2,580	58,569	3
02 November 2018	15,874	233	2,698	58,673	3
09 November 2018	16,035	234	2,682	59,330	3
16 November 2018	16,072	235	2,742	59,985	3
23 November 2018	16,170	238	2,745	60,678	5
30 November 2018	15,995	242	2,770	59,629	6
07 December 2018	16,158	251	2,727	60,077	6
14 December 2018	16,181	256	2,734	60,715	6
21 December 2018	16,185	249	2,706	61,157	6
28 December 2018	16,215	248	2,706	60,990	11
04 January 2019	16,214	247	2,583	61,990	11
11 January 2019	16,489	250	2,565	56,992	11
18 January 2019	16,437	250	2,579	56,156	11
25 January 2019	16,573	258	2,606	57,010	11
01 February 2019	16,626	259	2,673	57,900	11
08 February 2019	16,782	263	2,673	57,775	11
15 February 2019	16,830	263	2,682	58,177	11
22 February 2019	16,909	262	2,726	59,014	11
01 March 2019	16,725	258	2,736	59,925	11
08 March 2019	16,793	255	2,785	60,760	11
15 March 2019	16,795	241	2,772	61,045	11
22 March 2019	16,878	233	2,832	61,920	11
29 March 2019	17,014	238	2,867	63,088	11

Interest Rate Position Time Series

Interest Rate Positions					
				By Product and Residual Maturity	
As At	Number of Outstanding Trades / Others / Basis Swap	Number of Outstanding Trades / Others / Floating vs. Fixed	Number of Outstanding Trades / Others / Overnight Index Swap	Number of Outstanding Trades / 0 - 1 Year / Basis Swap	Number of Outstanding Trades / 0 - 1 Year / Floating vs. Fixed
05 October 2018	4,372	95,532	16,371	2,107	54,970
12 October 2018	4,392	96,743	16,015	2,101	55,303
19 October 2018	4,395	98,107	16,233	2,110	55,215
26 October 2018	4,745	98,547	16,445	2,172	55,441
02 November 2018	4,456	97,924	16,640	2,256	55,481
09 November 2018	4,519	98,125	16,692	2,226	55,563
16 November 2018	4,543	99,220	16,857	2,265	56,072
23 November 2018	4,546	101,297	16,909	2,272	56,592
30 November 2018	5,139	100,083	17,125	2,372	56,414
07 December 2018	4,542	100,945	17,483	2,291	56,547
14 December 2018	4,536	101,445	17,699	2,293	57,201
21 December 2018	4,541	100,184	17,789	2,282	58,406
28 December 2018	4,545	99,976	17,700	2,281	58,001
04 January 2019	4,561	101,087	17,909	2,215	58,868
11 January 2019	4,640	104,428	18,328	2,216	58,917
18 January 2019	4,653	103,966	18,695	2,217	58,607
25 January 2019	4,576	103,397	18,916	2,225	59,367
01 February 2019	4,839	103,399	19,203	2,313	59,990
08 February 2019	3,978	101,847	19,514	2,264	59,632
15 February 2019	4,643	104,195	19,667	2,318	60,356
22 February 2019	4,727	103,726	19,866	2,343	61,057
01 March 2019	4,792	102,743	19,738	2,351	60,781
08 March 2019	5,422	105,453	19,058	2,529	61,990
15 March 2019	4,851	106,354	19,285	2,395	62,134
22 March 2019	4,926	107,281	19,355	2,474	63,711
29 March 2019	5,006	108,861	19,546	2,529	63,895

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / 0 - 1 Year / Overnight Index Swap	Number of Outstanding Trades / 1 - 2 Years / Basis Swap	Number of Outstanding Trades / 1 - 2 Years / Floating vs. Fixed	Number of Outstanding Trades / 1 - 2 Years / Overnight Index Swap	Number of Outstanding Trades / 2 - 5 Years / Basis Swap
05 October 2018	6,150	1,888	38,619	3,466	3,980
12 October 2018	6,352	1,928	39,202	3,413	3,970
19 October 2018	6,478	1,941	38,752	3,475	3,989
26 October 2018	6,517	2,002	38,939	3,538	4,099
02 November 2018	6,568	1,998	38,920	3,593	4,088
09 November 2018	6,609	2,009	39,007	3,612	4,076
16 November 2018	6,655	2,042	39,825	3,649	4,081
23 November 2018	6,682	2,041	40,214	3,662	4,084
30 November 2018	6,749	2,126	39,773	3,703	4,254
07 December 2018	6,894	2,017	39,900	3,746	4,021
14 December 2018	6,931	2,039	40,238	3,827	3,990
21 December 2018	7,018	2,042	40,638	3,814	3,989
28 December 2018	6,993	2,045	40,672	3,808	3,994
04 January 2019	7,082	2,021	41,104	3,828	3,990
11 January 2019	7,330	2,042	40,793	3,891	3,977
18 January 2019	7,436	2,088	40,832	3,946	3,965
25 January 2019	7,559	2,116	40,843	3,987	3,916
01 February 2019	7,683	2,160	41,216	4,043	3,990
08 February 2019	7,769	2,130	41,187	4,108	3,836
15 February 2019	7,847	2,165	41,379	4,115	3,926
22 February 2019	7,997	2,164	41,338	4,071	3,970
01 March 2019	7,749	2,196	41,794	4,082	3,966
08 March 2019	7,885	2,310	42,767	4,115	4,193
15 March 2019	7,847	2,245	42,980	4,154	3,999
22 March 2019	8,006	2,211	44,469	4,245	4,097
29 March 2019	8,090	2,257	45,057	4,226	4,139

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / 2 - 5 Years / Floating vs. Fixed	Number of Outstanding Trades / 2 - 5 Years / Overnight Index Swap	Number of Outstanding Trades / 5 - 10 Years / Basis Swap	Number of Outstanding Trades / 5 - 10 Years / Floating vs. Fixed	Number of Outstanding Trades / 5 - 10 Years / Overnight Index Swap
05 October 2018	92,264	7,576	2,850	52,462	344
12 October 2018	93,509	7,071	2,847	53,052	335
19 October 2018	91,239	7,119	2,848	53,712	347
26 October 2018	92,043	7,259	2,986	53,982	345
02 November 2018	91,655	7,361	2,883	53,598	357
09 November 2018	92,496	7,356	2,886	54,103	375
16 November 2018	93,854	7,448	2,897	54,730	379
23 November 2018	94,864	7,485	2,897	55,503	383
30 November 2018	93,858	7,564	3,132	55,281	415
07 December 2018	94,336	7,698	2,882	55,824	461
14 December 2018	94,999	7,809	2,889	56,695	472
21 December 2018	95,045	7,909	2,889	55,411	370
28 December 2018	95,157	7,898	2,885	55,358	342
04 January 2019	96,079	7,948	2,882	56,356	379
11 January 2019	96,208	8,043	2,921	57,208	415
18 January 2019	96,207	8,235	2,931	57,535	438
25 January 2019	96,450	8,274	2,912	57,361	466
01 February 2019	96,812	8,363	3,008	57,653	498
08 February 2019	96,488	8,554	2,875	57,171	499
15 February 2019	97,856	8,618	2,949	57,854	509
22 February 2019	98,153	8,703	2,974	57,789	520
01 March 2019	98,589	8,779	3,007	58,457	531
08 March 2019	100,740	7,938	3,262	60,055	535
15 March 2019	102,103	8,007	3,030	60,740	660
22 March 2019	104,235	8,051	3,051	58,835	367
29 March 2019	105,552	8,095	3,084	60,161	431

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / 10 - 15 Years / Basis Swap	Number of Outstanding Trades / 10 - 15 Years / Floating vs. Fixed	Number of Outstanding Trades / 10 - 15 Years / Overnight Index Swap	Number of Outstanding Trades / 15 - 20 Years / Basis Swap	Number of Outstanding Trades / 15 - 20 Years / Floating vs. Fixed
05 October 2018	565	7,178	25	474	4,677
12 October 2018	573	7,275	25	483	4,701
19 October 2018	569	7,305	25	483	4,748
26 October 2018	604	7,372	25	512	4,751
02 November 2018	584	7,421	30	497	4,777
09 November 2018	590	7,465	32	508	4,773
16 November 2018	588	7,519	32	511	4,830
23 November 2018	596	7,564	32	508	4,825
30 November 2018	720	7,642	48	579	4,854
07 December 2018	593	7,866	46	511	4,874
14 December 2018	596	7,962	48	517	4,895
21 December 2018	596	7,254	27	519	4,934
28 December 2018	598	7,218	27	520	4,930
04 January 2019	595	7,353	29	518	4,949
11 January 2019	604	7,490	28	518	5,025
18 January 2019	606	7,560	30	528	5,010
25 January 2019	608	7,571	31	530	5,050
01 February 2019	626	7,648	31	535	5,052
08 February 2019	572	7,738	30	523	5,127
15 February 2019	623	7,875	32	548	5,185
22 February 2019	644	8,179	30	548	5,205
01 March 2019	635	7,959	30	549	5,158
08 March 2019	759	8,284	32	627	5,231
15 March 2019	633	8,394	32	550	5,217
22 March 2019	643	7,550	28	565	5,268
29 March 2019	659	7,840	32	569	5,295

Interest Rate Position Time Series

Interest Rate Positions				
As At	Number of Outstanding Trades / 15 - 20 Years / Overnight Index Swap	Number of Outstanding Trades / > 20 Years / Basis Swap	Number of Outstanding Trades / > 20 Years / Floating vs. Fixed	Number of Outstanding Trades / > 20 Years / Overnight Index Swap
05 October 2018	32	407	5,712	9
12 October 2018	33	404	5,764	10
19 October 2018	33	407	5,772	10
26 October 2018	33	458	5,838	10
02 November 2018	33	457	5,783	10
09 November 2018	33	448	5,805	11
16 November 2018	33	453	5,865	12
23 November 2018	34	444	5,829	11
30 November 2018	36	598	5,918	11
07 December 2018	34	432	5,950	11
14 December 2018	36	431	6,020	11
21 December 2018	34	450	5,984	11
28 December 2018	34	450	5,999	11
04 January 2019	34	449	6,041	11
11 January 2019	34	468	6,139	11
18 January 2019	36	474	6,082	11
25 January 2019	34	455	6,116	15
01 February 2019	34	460	6,071	15
08 February 2019	32	389	6,063	15
15 February 2019	34	465	6,178	15
22 February 2019	34	466	6,236	15
01 March 2019	34	465	6,116	15
08 March 2019	36	645	6,309	20
15 March 2019	36	467	6,234	19
22 March 2019	35	473	6,216	18
29 March 2019	39	506	6,343	14

Interest Rate Position Time Series

Interest Rate Positions	*Outstanding Notional (US$mn)*				
	Asset Class Total	*By Product*			*By Product and Intentio*
As At	Outstanding Notional (US$mn) / Total	Outstanding Notional (US$mn) / Basis Swap	Outstanding Notional (US$mn) / Floating vs. Fixed	Outstanding Notional (US$mn) / Overnight Index Swap	Outstanding Notional (US$mn) / Intended to Clear / Basis Swap
04 April 2019	17,324,145.75	1,835,257.35	12,945,468.52	2,543,419.88	730,403.35
12 April 2019	17,348,134.80	1,499,523.55	13,290,788.03	2,557,823.22	732,205.12
18 April 2019	17,829,359.18	1,778,248.21	13,089,608.86	2,961,502.11	734,479.55
26 April 2019	16,887,880.66	1,167,985.27	12,711,616.82	3,008,278.57	726,332.01
03 May 2019	17,080,429.38	1,202,344.57	12,718,647.40	3,159,437.41	738,183.71
10 May 2019	17,329,328.22	1,478,714.64	12,913,344.21	2,937,269.37	745,650.25
17 May 2019	16,864,505.01	1,387,213.66	12,947,079.17	2,530,212.17	746,764.46
24 May 2019	16,897,498.21	1,302,740.00	12,953,794.04	2,640,964.17	745,383.36
31 May 2019	17,023,410.94	1,280,097.99	13,068,846.79	2,674,466.15	755,691.79
06 June 2019	17,478,369.21	1,517,555.89	13,425,591.97	2,535,221.34	775,352.25
14 June 2019	17,357,658.10	1,420,743.65	13,347,775.98	2,589,138.47	777,116.64
21 June 2019	17,239,876.51	1,224,493.33	13,321,506.31	2,693,876.88	783,981.68
28 June 2019	17,453,458.77	1,326,078.29	13,496,191.73	2,631,188.75	800,143.43
05 July 2019	17,213,360.29	1,266,119.52	13,487,677.66	2,459,563.11	802,346.41
12 July 2019	17,360,566.71	1,280,339.79	13,565,262.50	2,514,964.42	811,252.79
19 July 2019	17,626,477.99	1,290,812.61	13,646,061.62	2,689,603.75	825,317.48
26 July 2019	18,007,226.97	1,596,164.18	13,861,934.67	2,549,128.13	821,455.66
02 August 2019	17,739,534.52	1,476,671.25	13,713,130.63	2,549,732.64	817,135.33
09 August 2019	17,124,430.98	1,277,537.45	13,682,685.78	2,164,207.75	817,387.77
16 August 2019	17,161,482.30	1,372,153.43	13,623,871.39	2,165,457.48	813,630.62
23 August 2019	17,200,561.80	1,381,908.36	13,667,656.44	2,150,997.01	817,468.99
30 August 2019	17,160,212.06	1,363,406.51	13,604,566.35	2,192,239.20	820,733.81
06 September 2019	17,403,354.53	1,281,028.81	14,427,685.81	1,694,639.91	843,047.22
13 September 2019	17,190,082.89	1,369,544.36	14,031,389.87	1,789,148.65	861,081.63
20 September 2019	16,943,213.70	1,326,419.80	13,866,643.76	1,750,150.14	863,385.93
27 September 2019	17,074,437.99	1,403,176.45	13,947,211.28	1,724,050.26	860,603.30

Interest Rate Position Time Series

Interest Rate Positions					
	n to Clear				
As At	Outstanding Notional (US$mn) / Intended to Clear / Floating vs. Fixed	Outstanding Notional (US$mn) / Intended to Clear / Overnight Index Swap	Outstanding Notional (US$mn) / Not Intended to Clear / Basis Swap	Outstanding Notional (US$mn) / Not Intended to Clear / Floating vs. Fixed	Outstanding Notional (US$mn) / Not Intended to Clear / Overnight Index Swap
04 April 2019	8,247,731.28	1,529,157.81	1,104,854.00	4,697,737.24	1,014,262.07
12 April 2019	8,683,293.42	1,554,101.45	767,318.43	4,607,494.61	1,003,721.77
18 April 2019	8,361,945.19	1,735,017.65	1,043,768.66	4,727,663.68	1,226,484.46
26 April 2019	8,353,782.38	1,777,300.77	441,653.26	4,357,834.44	1,230,977.79
03 May 2019	8,428,339.73	1,858,144.38	464,160.85	4,290,307.67	1,301,293.03
10 May 2019	8,445,320.93	1,618,297.61	733,064.38	4,468,023.28	1,318,971.76
17 May 2019	8,528,538.59	1,441,580.17	640,449.21	4,418,540.58	1,088,632.00
24 May 2019	8,602,215.31	1,548,436.16	557,356.64	4,351,578.73	1,092,528.01
31 May 2019	8,758,947.02	1,590,378.29	524,406.20	4,309,899.78	1,084,087.87
06 June 2019	8,994,317.81	1,464,003.49	742,203.65	4,431,274.16	1,071,217.84
14 June 2019	9,037,545.70	1,516,381.67	643,627.01	4,310,230.28	1,072,756.80
21 June 2019	9,134,571.46	1,597,932.37	440,511.65	4,186,934.84	1,095,944.51
28 June 2019	9,210,619.64	1,704,139.33	525,934.86	4,285,572.09	927,049.42
05 July 2019	9,259,794.22	1,578,031.67	463,773.12	4,227,883.43	881,531.44
12 July 2019	9,376,472.41	1,632,861.68	469,087.00	4,188,790.09	882,102.74
19 July 2019	9,475,947.46	1,770,179.87	465,495.14	4,170,114.16	919,423.89
26 July 2019	9,524,478.33	1,632,236.22	774,708.52	4,337,456.33	916,891.91
02 August 2019	9,520,063.94	1,632,390.86	659,535.93	4,193,066.69	917,341.78
09 August 2019	9,578,531.89	1,360,353.79	460,149.68	4,104,153.90	803,853.95
16 August 2019	9,428,224.14	1,346,538.18	558,522.81	4,195,647.25	818,919.30
23 August 2019	9,431,928.70	1,345,524.86	564,439.37	4,235,727.74	805,472.15
30 August 2019	9,381,347.84	1,377,166.02	542,672.69	4,223,218.51	815,073.18
06 September 2019	10,242,809.74	948,919.94	437,981.59	4,184,876.08	745,719.97
13 September 2019	9,809,394.55	1,020,316.90	508,462.73	4,221,995.32	768,831.75
20 September 2019	9,753,760.71	972,153.56	463,033.87	4,112,883.05	777,996.59
27 September 2019	9,814,721.24	1,042,073.30	542,573.15	4,132,490.04	681,976.97

Interest Rate Position Time Series

Interest Rate Positions						
	By Product and Currency					
As At	Outstanding Notional (US$mn) / USD / Basis Swap	Outstanding Notional (US$mn) / USD / Floating vs. Fixed	Outstanding Notional (US$mn) / USD / Overnight Index Swap	Outstanding Notional (US$mn) / CNY / Basis Swap	Outstanding Notional (US$mn) / CNY / Floating vs. Fixed
04 April 2019	292,567.57	2,176,786.64	153,700.16	0.00	1,430,535.01
12 April 2019	288,245.62	2,473,278.80	143,241.16	0.00	1,468,398.79
18 April 2019	308,979.62	2,131,271.77	160,703.33	0.00	1,480,018.80
26 April 2019	300,563.77	2,131,351.92	158,093.71	0.00	1,496,555.08
03 May 2019	301,295.69	2,120,315.91	157,029.32	0.00	1,523,442.75
10 May 2019	282,985.35	2,136,375.22	149,053.02	0.00	1,566,425.95
17 May 2019	286,538.66	2,148,804.75	151,978.82	0.00	1,587,108.85
24 May 2019	293,013.64	2,150,215.38	151,964.52	0.00	1,602,585.45
31 May 2019	289,676.14	2,160,916.47	159,485.17	0.00	1,594,283.88
06 June 2019	301,191.77	2,239,749.27	173,461.13	0.00	1,624,942.78
14 June 2019	300,127.84	2,210,456.34	175,642.87	0.00	1,637,492.66
21 June 2019	297,239.97	2,230,501.61	195,660.66	0.00	1,673,933.84
28 June 2019	299,520.86	2,240,150.45	199,267.94	0.00	1,684,981.96
05 July 2019	296,758.82	2,248,511.92	204,303.64	0.00	1,733,730.30
12 July 2019	306,698.59	2,273,700.38	228,878.99	0.00	1,748,545.01
19 July 2019	316,361.97	2,266,126.49	244,740.69	0.00	1,761,620.59
26 July 2019	331,026.50	2,290,546.76	234,080.26	0.00	1,771,400.92
02 August 2019	333,603.23	2,323,136.49	250,155.67	0.00	1,791,707.69
09 August 2019	321,804.42	2,359,344.45	242,368.57	0.00	1,774,194.19
16 August 2019	332,893.16	2,330,148.64	249,286.17	0.00	1,786,786.97
23 August 2019	324,454.24	2,313,109.76	231,379.22	0.00	1,773,296.71
30 August 2019	303,352.09	2,299,838.70	236,448.79	0.00	1,789,348.22
06 September 2019	308,126.67	3,237,603.05	238,590.48	0.00	1,768,965.54
13 September 2019	321,084.35	3,252,847.16	281,505.70	13.22	1,791,249.39
20 September 2019	333,383.00	3,186,439.82	229,635.13	13.26	1,797,426.93
27 September 2019	323,050.71	3,174,135.70	222,101.06	13.19	1,802,214.99

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / CNY / Overnight Index Swap	Outstanding Notional (US$mn) / EUR / Basis Swap	Outstanding Notional (US$mn) / EUR / Floating vs. Fixed	Outstanding Notional (US$mn) / EUR / Overnight Index Swap	Outstanding Notional (US$mn) / GBP / Basis Swap
04 April 2019	0.00	26,352.28	275,131.74	187,718.20	6,244.99
12 April 2019	0.00	26,900.93	257,785.56	144,968.82	6,218.68
18 April 2019	0.00	26,806.08	225,443.09	103,631.28	6,197.58
26 April 2019	0.00	25,279.44	223,897.41	103,590.77	6,363.62
03 May 2019	0.00	25,522.45	225,117.58	103,014.51	7,468.26
10 May 2019	0.00	25,555.95	226,427.97	101,349.95	7,450.75
17 May 2019	0.00	30,652.46	231,898.58	102,102.16	7,357.00
24 May 2019	0.00	27,574.86	228,700.34	98,417.56	7,020.35
31 May 2019	0.00	27,001.33	229,362.04	100,580.25	6,944.84
06 June 2019	0.00	25,120.50	231,343.35	98,200.50	6,998.45
14 June 2019	0.00	26,294.27	232,100.13	95,908.74	6,516.80
21 June 2019	0.00	26,723.16	230,905.03	108,187.49	6,349.68
28 June 2019	0.00	25,544.96	236,203.29	100,508.00	6,378.97
05 July 2019	0.00	25,777.28	236,183.18	100,605.78	6,851.52
12 July 2019	0.00	32,215.49	239,954.68	105,037.45	6,678.75
19 July 2019	0.00	29,382.81	240,128.12	106,561.51	6,065.64
26 July 2019	0.00	34,814.72	240,522.72	94,972.63	6,680.86
02 August 2019	0.00	26,968.04	236,685.63	95,589.84	5,812.27
09 August 2019	0.00	25,819.07	239,818.54	96,661.10	6,576.57
16 August 2019	0.00	32,072.48	240,201.76	98,188.42	6,911.85
23 August 2019	0.00	37,410.53	241,774.97	98,726.76	7,236.10
30 August 2019	0.00	28,940.89	241,335.87	96,998.49	5,957.01
06 September 2019	0.00	34,305.23	242,926.39	98,958.09	5,977.20
13 September 2019	0.00	32,470.18	242,526.41	107,034.83	6,427.27
20 September 2019	0.00	30,637.50	243,678.10	107,397.34	6,517.59
27 September 2019	0.00	29,758.28	242,210.05	99,157.87	6,316.93

Interest Rate Position Time Series

Interest Rate Positions						
As At	Outstanding Notional (US$mn) / GBP / Floating vs. Fixed	Outstanding Notional (US$mn) / GBP / Overnight Index Swap	Outstanding Notional (US$mn) / JPY / Basis Swap	Outstanding Notional (US$mn) / JPY / Floating vs. Fixed	Outstanding Notional (US$mn) / JPY / Overnight Index Swap
04 April 2019	51,455.48	3,796.95	179,715.35	1,173,272.50	47,284.66
12 April 2019	40,384.34	3,785.52	184,288.76	1,185,036.75	50,795.10
18 April 2019	36,635.69	3,772.67	183,506.50	1,179,769.19	54,149.08
26 April 2019	37,004.30	3,730.80	188,278.83	1,180,705.02	53,611.98
03 May 2019	38,072.48	3,769.23	184,371.09	1,181,201.17	53,091.08
10 May 2019	38,237.77	3,761.38	188,616.89	1,191,793.55	52,821.58
17 May 2019	37,817.36	3,715.94	186,771.01	1,198,075.65	53,365.17
24 May 2019	37,237.60	6,193.49	186,524.13	1,189,653.38	52,091.31
31 May 2019	36,924.79	6,176.28	188,374.58	1,213,375.63	50,937.72
06 June 2019	37,959.32	6,211.58	194,381.30	1,247,598.29	51,629.88
14 June 2019	38,248.80	6,206.85	198,511.00	1,268,942.13	49,434.65
21 June 2019	38,246.26	4,008.85	199,769.59	1,244,841.66	44,649.51
28 June 2019	39,105.16	4,299.48	200,384.57	1,233,444.47	45,102.67
05 July 2019	38,816.71	4,266.48	199,651.36	1,240,165.54	45,005.71
12 July 2019	38,412.41	4,239.28	201,280.18	1,241,959.81	42,952.84
19 July 2019	38,369.45	3,980.67	200,228.66	1,253,304.07	47,742.24
26 July 2019	38,293.18	3,958.80	197,652.18	1,259,517.41	48,906.96
02 August 2019	36,851.22	3,847.83	197,986.61	1,289,099.29	49,345.62
09 August 2019	38,826.71	3,850.64	198,372.64	1,302,800.02	53,401.05
16 August 2019	39,146.36	3,565.82	203,230.07	1,308,888.85	54,652.86
23 August 2019	40,725.59	3,614.75	200,712.28	1,304,586.15	56,010.58
30 August 2019	37,588.18	3,596.68	200,876.54	1,297,122.04	57,550.94
06 September 2019	38,687.13	3,615.20	205,018.68	1,310,324.31	62,628.18
13 September 2019	39,304.83	3,637.48	218,415.27	1,304,432.56	67,666.87
20 September 2019	40,398.78	1,190.03	217,366.63	1,295,037.74	69,075.52
27 September 2019	40,613.04	1,170.82	221,311.61	1,287,493.40	72,984.19

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / HKD / Basis Swap	Outstanding Notional (US$mn) / HKD / Floating vs. Fixed	Outstanding Notional (US$mn) / HKD / Overnight Index Swap	Outstanding Notional (US$mn) / Others / Basis Swap	Outstanding Notional (US$mn) / Others / Floating vs. Fixed
04 April 2019	115,633.47	2,683,338.53	267.53	1,214,743.68	5,154,948.61
12 April 2019	115,582.73	2,733,205.80	267.98	878,286.83	5,132,698.00
18 April 2019	114,934.34	2,731,381.76	267.77	1,137,824.08	5,305,088.56
26 April 2019	114,211.91	2,722,948.05	267.78	533,287.69	4,919,155.04
03 May 2019	115,571.19	2,728,085.28	267.77	568,115.89	4,902,412.23
10 May 2019	119,746.03	2,738,025.63	267.55	854,359.67	5,016,058.13
17 May 2019	120,582.81	2,747,258.72	267.54	755,311.73	4,996,115.25
24 May 2019	120,368.75	2,775,545.97	267.53	668,238.27	4,969,855.92
31 May 2019	125,191.57	2,783,012.17	267.56	642,909.53	5,050,971.82
06 June 2019	124,804.51	2,821,281.20	267.81	865,059.37	5,222,717.76
14 June 2019	124,231.52	2,843,639.38	268.41	765,062.21	5,116,896.54
21 June 2019	125,947.06	2,869,065.99	268.41	568,463.87	5,034,011.92
28 June 2019	128,365.60	2,838,693.37	268.71	665,883.33	5,223,613.03
05 July 2019	131,247.34	2,853,747.71	269.70	605,833.20	5,136,522.31
12 July 2019	130,508.84	2,829,783.74	268.61	602,957.95	5,192,906.46
19 July 2019	130,469.58	2,831,165.54	268.68	608,303.96	5,255,347.36
26 July 2019	133,321.88	2,881,891.52	268.74	892,668.03	5,379,762.15
02 August 2019	133,115.37	2,878,819.02	268.33	779,185.74	5,156,831.29
09 August 2019	136,597.26	2,920,869.41	267.83	588,367.48	5,046,832.45
16 August 2019	136,726.08	2,928,630.98	267.83	660,319.79	4,990,067.82
23 August 2019	139,869.20	2,933,099.86	267.85	672,226.00	5,061,063.40
30 August 2019	142,561.34	2,921,055.16	267.66	681,718.63	5,018,278.18
06 September 2019	147,945.25	2,930,857.80	229.58	579,655.77	4,898,321.58
13 September 2019	148,669.20	2,448,082.37	229.65	642,464.88	4,952,947.15
20 September 2019	149,400.50	2,402,166.08	229.85	589,101.33	4,901,496.30
27 September 2019	144,602.38	2,410,877.12	229.65	678,123.34	4,989,666.98

Interest Rate Position Time Series

Interest Rate Positions					
		By Product and Residual Maturity			
As At	Outstanding Notional (US$mn) / Others / Overnight Index Swap	Outstanding Notional (US$mn) / 0 - 1 Year / Basis Swap	Outstanding Notional (US$mn) / 0 - 1 Year / Floating vs. Fixed	Outstanding Notional (US$mn) / 0 - 1 Year / Overnight Index Swap	Outstanding Notional (US$mn) / 1 - 2 Years / Basis Swap
04 April 2019	2,150,652.38	987,056.60	5,472,377.98	2,237,869.58	314,134.63
12 April 2019	2,214,764.66	702,702.34	5,822,872.45	2,258,589.30	266,476.25
18 April 2019	2,638,977.98	930,074.24	5,579,037.92	2,668,423.93	312,618.35
26 April 2019	2,688,983.53	429,000.88	5,229,083.06	2,714,630.53	228,334.60
03 May 2019	2,842,265.49	461,611.31	5,264,249.32	2,863,466.83	230,376.08
10 May 2019	2,630,015.89	718,412.38	5,447,872.49	2,636,755.94	250,484.37
17 May 2019	2,218,782.53	637,961.71	5,412,104.65	2,218,294.78	241,310.71
24 May 2019	2,332,029.76	569,453.21	5,392,885.22	2,327,655.88	226,956.48
31 May 2019	2,357,019.17	543,114.18	5,442,876.51	2,364,507.31	224,133.07
06 June 2019	2,205,450.43	735,194.82	5,587,117.38	2,222,231.88	253,417.15
14 June 2019	2,261,676.94	655,999.96	5,533,356.84	2,286,366.58	238,939.42
21 June 2019	2,341,101.95	460,672.18	5,599,764.36	2,407,188.64	233,335.99
28 June 2019	2,281,741.96	545,301.49	5,728,834.19	2,341,983.29	239,470.15
05 July 2019	2,105,111.79	493,984.62	5,722,608.70	2,180,775.18	236,117.98
12 July 2019	2,133,587.25	501,393.94	5,711,324.10	2,234,953.24	238,666.76
19 July 2019	2,286,309.96	496,188.35	5,717,261.57	2,410,058.22	242,072.93
26 July 2019	2,166,940.74	763,974.59	5,963,983.34	2,271,801.86	263,628.92
02 August 2019	2,150,525.34	687,853.71	5,881,184.38	2,268,540.37	247,991.62
09 August 2019	1,767,658.56	512,034.10	5,784,854.63	1,882,586.26	231,425.89
16 August 2019	1,759,496.37	579,746.58	5,702,644.31	1,883,415.09	243,051.31
23 August 2019	1,760,997.85	580,405.72	5,757,251.48	1,871,358.62	246,863.35
30 August 2019	1,797,376.64	593,369.74	5,756,467.30	1,905,117.71	239,777.70
06 September 2019	1,290,618.38	502,213.05	6,273,337.93	1,409,084.41	240,077.03
13 September 2019	1,329,074.11	567,607.60	6,095,328.24	1,500,041.82	256,436.19
20 September 2019	1,342,622.27	534,464.54	6,056,924.86	1,462,027.96	244,429.84
27 September 2019	1,328,406.66	613,951.29	6,111,364.68	1,434,482.47	243,932.74

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / 1 - 2 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 1 - 2 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 2 - 5 Years / Basis Swap	Outstanding Notional (US$mn) / 2 - 5 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 2 - 5 Years / Overnight Index Swap
04 April 2019	2,269,552.44	125,227.19	335,110.73	3,192,849.98	157,387.55
12 April 2019	2,269,183.86	122,475.99	330,667.50	3,183,565.80	154,638.76
18 April 2019	2,299,420.19	121,708.51	335,940.55	3,194,908.20	150,151.42
26 April 2019	2,282,113.00	120,862.59	312,232.17	3,185,091.67	151,832.17
03 May 2019	2,267,721.54	120,748.00	311,874.24	3,180,036.61	154,317.02
10 May 2019	2,280,596.26	130,503.00	311,935.00	3,177,452.97	148,580.85
17 May 2019	2,325,632.68	140,659.04	309,314.77	3,192,553.50	149,120.19
24 May 2019	2,326,667.30	140,225.98	308,064.50	3,212,646.16	150,750.35
31 May 2019	2,343,849.03	137,643.68	312,451.65	3,222,857.79	150,492.49
06 June 2019	2,414,842.79	136,071.12	322,046.13	3,307,711.15	154,097.70
14 June 2019	2,406,358.96	122,858.77	318,979.16	3,291,336.31	155,548.39
21 June 2019	2,367,652.84	114,776.91	321,776.16	3,281,049.52	150,168.18
28 June 2019	2,375,903.26	120,017.99	330,326.43	3,293,122.47	147,839.62
05 July 2019	2,362,906.61	117,601.01	326,843.98	3,312,547.60	139,642.03
12 July 2019	2,389,173.69	118,011.96	329,267.46	3,364,234.21	140,403.62
19 July 2019	2,409,523.82	117,056.75	336,943.35	3,394,623.28	140,659.69
26 July 2019	2,394,167.54	115,411.86	347,703.54	3,389,656.79	140,036.85
02 August 2019	2,358,119.21	118,715.64	329,393.29	3,363,482.44	140,249.33
09 August 2019	2,374,297.77	117,832.96	322,901.54	3,388,053.47	140,338.27
16 August 2019	2,376,865.49	118,673.19	330,956.25	3,391,541.54	139,883.44
23 August 2019	2,365,937.62	116,487.27	330,509.64	3,387,274.38	139,615.70
30 August 2019	2,345,531.57	119,503.51	317,616.89	3,353,955.03	143,960.47
06 September 2019	2,542,198.47	118,338.35	321,156.27	3,450,824.92	141,583.35
13 September 2019	2,444,903.84	119,459.96	325,142.45	3,332,533.07	143,767.19
20 September 2019	2,411,274.55	122,041.15	326,786.57	3,332,862.14	141,867.72
27 September 2019	2,435,978.54	120,679.63	324,059.89	3,322,087.12	144,008.46

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / 5 - 10 Years / Basis Swap	Outstanding Notional (US$mn) / 5 - 10 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 5 - 10 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 10 - 15 Years / Basis Swap	Outstanding Notional (US$mn) / 10 - 15 Years / Floating vs. Fixed
04 April 2019	159,097.97	1,546,525.53	21,208.23	20,744.00	196,412.77
12 April 2019	160,243.84	1,548,862.93	20,385.49	20,382.58	196,991.88
18 April 2019	159,460.77	1,550,157.23	19,571.08	21,171.84	197,415.82
26 April 2019	157,911.42	1,552,598.95	19,311.64	21,240.50	195,049.56
03 May 2019	158,320.66	1,546,286.97	19,254.38	20,940.98	192,958.49
10 May 2019	157,795.83	1,543,870.98	19,762.89	21,127.06	194,455.40
17 May 2019	158,560.10	1,551,159.66	20,276.39	21,122.68	195,645.17
24 May 2019	157,913.79	1,553,700.94	20,481.62	21,564.19	198,000.46
31 May 2019	159,519.85	1,583,804.27	19,962.56	21,851.90	204,293.01
06 June 2019	163,281.07	1,628,092.83	20,923.89	23,169.41	211,327.97
14 June 2019	161,846.15	1,630,112.84	22,471.79	24,124.05	210,162.46
21 June 2019	163,310.37	1,586,079.04	19,788.32	24,215.75	207,282.31
28 June 2019	166,123.23	1,612,843.32	19,384.86	23,145.97	203,073.76
05 July 2019	164,827.74	1,605,186.16	19,589.75	22,810.15	202,917.04
12 July 2019	166,248.18	1,610,501.66	19,609.52	23,293.48	207,511.38
19 July 2019	169,237.53	1,631,207.98	19,818.75	24,318.91	208,473.18
26 July 2019	173,187.22	1,627,144.66	19,712.45	25,682.74	206,363.17
02 August 2019	165,849.47	1,621,502.53	20,061.79	24,009.18	206,528.84
09 August 2019	165,738.57	1,637,112.54	21,179.46	23,559.18	210,029.36
16 August 2019	170,536.88	1,648,048.45	21,227.04	24,865.54	213,533.53
23 August 2019	175,116.74	1,654,878.44	21,164.33	25,840.74	213,250.08
30 August 2019	165,674.44	1,669,568.22	20,719.43	24,689.78	208,955.68
06 September 2019	168,390.48	1,679,870.43	22,670.34	26,064.27	209,525.35
13 September 2019	170,968.71	1,673,899.57	22,927.36	26,411.69	208,504.66
20 September 2019	172,443.31	1,598,091.91	21,266.60	25,680.11	196,645.88
27 September 2019	172,826.58	1,610,981.79	21,940.29	25,772.35	199,675.57

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / 10 - 15 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 15 - 20 Years / Basis Swap	Outstanding Notional (US$mn) / 15 - 20 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 15 - 20 Years / Overnight Index Swap	Outstanding Notional (US$mn) / > 20 Years / Basis Swap
04 April 2019	529.69	11,866.74	114,162.68	980.16	7,246.68
12 April 2019	532.41	11,750.40	115,342.65	982.77	7,300.64
18 April 2019	597.12	11,673.38	115,801.79	976.38	7,309.08
26 April 2019	595.56	12,223.22	115,549.28	972.55	7,042.47
03 May 2019	599.25	12,253.52	115,963.63	978.09	6,967.76
10 May 2019	605.24	12,213.59	116,615.31	986.98	6,746.41
17 May 2019	750.22	12,133.90	116,661.93	1,019.51	6,809.80
24 May 2019	746.45	11,986.34	116,548.32	1,012.34	6,801.49
31 May 2019	751.13	12,149.24	117,384.87	1,016.97	6,878.09
06 June 2019	760.90	12,644.72	119,765.03	1,028.99	7,802.58
14 June 2019	759.33	13,238.20	119,699.24	1,040.86	7,616.71
21 June 2019	761.76	13,273.60	122,608.77	1,070.60	7,909.27
28 June 2019	764.74	13,727.09	123,958.35	1,075.36	7,983.94
05 July 2019	763.62	13,569.64	122,627.36	1,073.24	7,965.40
12 July 2019	782.53	13,497.79	123,013.76	1,085.82	7,972.18
19 July 2019	797.82	13,990.96	130,002.41	1,076.52	8,060.58
26 July 2019	865.53	13,650.93	128,011.92	1,067.55	8,336.24
02 August 2019	869.92	13,498.26	128,436.42	1,177.26	8,075.71
09 August 2019	839.24	13,768.00	130,986.77	1,293.27	8,110.17
16 August 2019	889.73	14,154.11	131,342.96	1,212.04	8,842.77
23 August 2019	905.85	14,179.03	129,964.57	1,272.40	8,993.14
30 August 2019	945.17	14,079.78	126,522.10	1,231.25	8,198.17
06 September 2019	965.18	14,533.25	127,300.75	1,242.04	8,594.46
13 September 2019	1,011.48	14,594.62	128,509.21	1,204.30	8,383.11
20 September 2019	1,007.95	14,234.55	127,477.79	1,203.03	8,380.89
27 September 2019	1,009.39	14,267.24	127,424.11	1,202.63	8,366.36

Interest Rate Position Time Series

Interest Rate Positions			*Number of Outstanding Trades*		
			Asset Class Total	*By Product*	
As At	Outstanding Notional (US$mn) / > 20 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / > 20 Years / Overnight Index Swap	Number of Outstanding Trades / Total	Number of Outstanding Trades / Basis Swap	Number of Outstanding Trades / Floating vs. Fixed
04 April 2019	153,587.14	217.48	334,322	14,195	298,919
12 April 2019	153,968.46	218.51	336,064	13,940	300,785
18 April 2019	152,867.70	73.66	337,935	14,370	302,099
26 April 2019	152,131.31	73.53	339,211	13,906	303,738
03 May 2019	151,430.84	73.83	337,739	13,897	302,272
10 May 2019	152,480.80	74.47	339,379	14,028	303,925
17 May 2019	153,321.58	92.04	341,932	14,052	306,531
24 May 2019	153,345.64	91.55	345,024	14,122	309,473
31 May 2019	153,781.32	92.02	346,829	14,259	311,116
06 June 2019	156,734.82	106.84	351,790	14,779	315,595
14 June 2019	156,749.32	92.75	350,751	14,333	314,705
21 June 2019	157,069.47	122.46	352,878	14,470	316,611
28 June 2019	158,456.37	122.88	354,038	14,610	317,750
05 July 2019	158,884.19	118.27	356,068	14,583	320,400
12 July 2019	159,503.69	117.73	359,856	14,879	323,741
19 July 2019	154,969.37	136.00	362,137	14,887	325,878
26 July 2019	152,607.24	232.02	363,827	15,959	326,502
02 August 2019	153,876.80	118.32	362,137	15,023	325,677
09 August 2019	157,351.25	138.30	366,528	15,012	330,102
16 August 2019	159,895.12	156.95	367,758	15,089	331,198
23 August 2019	159,099.86	192.83	370,605	15,782	333,292
30 August 2019	143,566.43	761.67	371,807	15,259	334,809
06 September 2019	144,627.96	756.25	370,832	15,448	333,794
13 September 2019	147,711.29	736.55	357,934	15,516	320,755
20 September 2019	143,366.63	735.73	357,720	15,645	320,978
27 September 2019	139,699.46	727.39	357,984	15,669	321,181

Interest Rate Position Time Series

Interest Rate Positions					
		By Product and Intention to Clear			
As At	Number of Outstanding Trades / Overnight Index Swap	Number of Outstanding Trades / Intended to Clear / Basis Swap	Number of Outstanding Trades / Intended to Clear / Floating vs. Fixed	Number of Outstanding Trades / Intended to Clear / Overnight Index Swap	Number of Outstanding Trades / Not Intended to Clear / Basis Swap
04 April 2019	21,208	9,731	174,554	12,711	4,464
12 April 2019	21,339	9,761	177,199	12,789	4,179
18 April 2019	21,466	9,788	178,543	12,814	4,582
26 April 2019	21,567	9,801	180,293	12,905	4,105
03 May 2019	21,570	9,853	181,603	12,885	4,044
10 May 2019	21,426	9,942	183,177	12,706	4,087
17 May 2019	21,349	9,990	185,186	12,703	4,063
24 May 2019	21,429	10,026	187,884	12,920	4,096
31 May 2019	21,454	10,147	191,225	12,969	4,113
06 June 2019	21,416	10,224	195,588	12,898	4,556
14 June 2019	21,713	10,238	196,714	13,069	4,096
21 June 2019	21,797	10,354	199,602	13,143	4,117
28 June 2019	21,678	10,457	200,212	13,185	4,154
05 July 2019	21,085	10,415	202,492	13,304	4,169
12 July 2019	21,236	10,568	205,458	13,385	4,312
19 July 2019	21,372	10,640	207,308	13,481	4,247
26 July 2019	21,366	10,692	207,326	13,438	5,268
02 August 2019	21,437	10,707	208,499	13,451	4,317
09 August 2019	21,414	10,752	212,144	13,410	4,261
16 August 2019	21,471	10,715	212,779	13,409	4,375
23 August 2019	21,531	10,804	213,774	13,451	4,979
30 August 2019	21,739	10,938	214,520	13,577	4,322
06 September 2019	21,590	11,135	212,930	13,423	4,314
13 September 2019	21,663	11,236	200,317	13,439	4,281
20 September 2019	21,097	11,289	200,825	13,099	4,357
27 September 2019	21,134	11,294	201,965	13,227	4,376

Interest Rate Position Time Series

Interest Rate Positions					
			By Product and Currency		
As At	Number of Outstanding Trades / Not Intended to Clear / Floating vs. Fixed	Number of Outstanding Trades / Not Intended to Clear / Overnight Index Swap	Number of Outstanding Trades / USD / Basis Swap	Number of Outstanding Trades / USD / Floating vs. Fixed	Number of Outstanding Trades / USD / Overnight Index Swap
04 April 2019	124,365	8,497	3,534	57,319	596
12 April 2019	123,586	8,550	3,454	56,919	568
18 April 2019	123,557	8,652	3,528	56,977	580
26 April 2019	123,445	8,662	3,437	57,226	584
03 May 2019	120,669	8,685	3,436	57,098	582
10 May 2019	120,749	8,720	3,404	57,333	580
17 May 2019	121,346	8,646	3,404	57,683	595
24 May 2019	121,589	8,509	3,421	57,742	586
31 May 2019	119,891	8,485	3,414	58,308	582
06 June 2019	120,007	8,518	3,547	59,722	625
14 June 2019	117,991	8,645	3,455	59,086	629
21 June 2019	117,009	8,654	3,486	59,382	635
28 June 2019	117,538	8,493	3,489	59,833	646
05 July 2019	117,908	7,781	3,439	60,165	647
12 July 2019	118,283	7,851	3,518	60,744	673
19 July 2019	118,571	7,891	3,552	61,052	689
26 July 2019	119,176	7,928	3,813	61,118	693
02 August 2019	117,178	7,986	3,579	61,493	699
09 August 2019	117,958	8,004	3,558	62,724	701
16 August 2019	118,419	8,062	3,586	62,924	730
23 August 2019	119,518	8,080	3,719	62,941	727
30 August 2019	120,289	8,162	3,595	62,833	752
06 September 2019	120,864	8,167	3,609	63,069	768
13 September 2019	120,439	8,224	3,629	63,547	811
20 September 2019	120,153	7,998	3,643	62,225	806
27 September 2019	119,216	7,907	3,629	61,780	796

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / CNY / Basis Swap	Number of Outstanding Trades / CNY / Floating vs. Fixed	Number of Outstanding Trades / CNY / Overnight Index Swap	Number of Outstanding Trades / EUR / Basis Swap	Number of Outstanding Trades / EUR / Floating vs. Fixed
04 April 2019	0	44,885	0	179	4,413
12 April 2019	0	46,115	0	180	4,214
18 April 2019	0	46,463	0	274	3,938
26 April 2019	0	47,173	0	211	3,956
03 May 2019	0	47,974	0	177	3,960
10 May 2019	0	48,992	0	212	3,992
17 May 2019	0	50,239	0	212	3,994
24 May 2019	0	51,120	0	209	4,005
31 May 2019	0	50,080	0	184	4,002
06 June 2019	0	50,804	0	176	4,087
14 June 2019	0	51,468	0	176	4,093
21 June 2019	0	52,453	0	178	4,124
28 June 2019	0	52,899	0	179	4,173
05 July 2019	0	54,039	0	183	4,221
12 July 2019	0	54,541	0	219	4,284
19 July 2019	0	55,028	0	218	4,280
26 July 2019	0	55,371	0	228	4,313
02 August 2019	0	55,951	0	188	4,298
09 August 2019	0	56,973	0	193	4,375
16 August 2019	0	57,691	0	228	4,421
23 August 2019	0	58,169	0	243	4,478
30 August 2019	0	59,317	0	227	4,531
06 September 2019	0	59,156	0	196	4,563
13 September 2019	1	59,986	0	199	4,593
20 September 2019	1	60,631	0	199	4,642
27 September 2019	1	60,974	0	235	4,687

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / EUR / Overnight Index Swap	Number of Outstanding Trades / GBP / Basis Swap	Number of Outstanding Trades / GBP / Floating vs. Fixed	Number of Outstanding Trades / GBP / Overnight Index Swap	Number of Outstanding Trades / JPY / Basis Swap
04 April 2019	516	78	1,160	10	2,103
12 April 2019	465	82	978	10	2,151
18 April 2019	413	82	916	10	2,121
26 April 2019	413	108	940	10	2,162
03 May 2019	414	122	927	10	2,120
10 May 2019	414	104	923	10	2,166
17 May 2019	415	106	929	10	2,143
24 May 2019	414	105	939	11	2,155
31 May 2019	416	118	914	11	2,177
06 June 2019	419	112	927	11	2,167
14 June 2019	419	107	940	11	2,204
21 June 2019	432	107	946	9	2,215
28 June 2019	432	105	962	10	2,216
05 July 2019	435	105	960	10	2,224
12 July 2019	438	105	963	10	2,268
19 July 2019	436	79	967	9	2,243
26 July 2019	434	111	967	9	2,279
02 August 2019	433	79	970	9	2,295
09 August 2019	436	106	993	9	2,248
16 August 2019	438	109	991	5	2,289
23 August 2019	444	113	991	5	2,314
30 August 2019	447	86	972	5	2,290
06 September 2019	448	80	989	5	2,321
13 September 2019	454	81	1,003	5	2,372
20 September 2019	461	81	1,048	4	2,415
27 September 2019	456	83	1,080	4	2,424

Interest Rate Position Time Series

Interest Rate Positions						
As At	Number of Outstanding Trades / JPY / Floating vs. Fixed	Number of Outstanding Trades / JPY / Overnight Index Swap	Number of Outstanding Trades / HKD / Basis Swap	Number of Outstanding Trades / HKD / Floating vs. Fixed	Number of Outstanding Trades / HKD / Overnight Index Swap
04 April 2019	17,088	242	2,857	63,692	11
12 April 2019	17,131	244	2,858	64,795	11
18 April 2019	17,177	251	2,855	65,015	11
26 April 2019	17,267	250	2,851	65,011	11
03 May 2019	17,226	248	2,888	65,238	11
10 May 2019	17,256	247	2,960	65,872	11
17 May 2019	17,259	256	2,985	66,256	11
24 May 2019	17,271	255	2,998	66,895	11
31 May 2019	17,358	255	3,084	67,360	11
06 June 2019	17,520	256	3,071	68,303	11
14 June 2019	17,644	256	3,040	68,810	11
21 June 2019	17,663	253	3,106	69,665	11
28 June 2019	17,795	253	3,139	68,944	11
05 July 2019	17,891	252	3,175	69,223	11
12 July 2019	17,991	255	3,164	69,434	11
19 July 2019	18,017	260	3,180	69,783	11
26 July 2019	18,220	272	3,221	70,440	11
02 August 2019	18,372	274	3,219	70,791	11
09 August 2019	18,368	280	3,270	71,737	11
16 August 2019	18,324	288	3,274	72,436	11
23 August 2019	18,286	293	3,324	72,959	11
30 August 2019	18,149	296	3,427	72,914	11
06 September 2019	18,294	304	3,556	73,230	8
13 September 2019	18,426	316	3,587	60,263	8
20 September 2019	18,542	318	3,616	59,758	8
27 September 2019	18,091	322	3,573	60,072	8

Interest Rate Position Time Series

Interest Rate Positions					
				By Product and Residual Maturity	
As At	Number of Outstanding Trades / Others / Basis Swap	Number of Outstanding Trades / Others / Floating vs. Fixed	Number of Outstanding Trades / Others / Overnight Index Swap	Number of Outstanding Trades / 0 - 1 Year / Basis Swap	Number of Outstanding Trades / 0 - 1 Year / Floating vs. Fixed
04 April 2019	5,444	110,364	19,833	2,580	64,660
12 April 2019	5,215	110,633	20,041	2,600	65,155
18 April 2019	5,510	111,614	20,201	2,650	65,310
26 April 2019	5,137	112,166	20,299	2,643	65,374
03 May 2019	5,154	109,850	20,305	2,686	65,324
10 May 2019	5,182	109,558	20,164	2,767	65,769
17 May 2019	5,202	110,172	20,062	2,789	65,986
24 May 2019	5,234	111,502	20,152	2,830	66,550
31 May 2019	5,282	113,094	20,179	2,882	67,074
06 June 2019	5,706	114,232	20,094	2,919	67,422
14 June 2019	5,351	112,664	20,387	2,883	67,265
21 June 2019	5,378	112,379	20,457	2,910	69,278
28 June 2019	5,482	113,145	20,326	2,921	69,080
05 July 2019	5,457	113,902	19,730	3,008	69,575
12 July 2019	5,605	115,784	19,849	3,036	69,773
19 July 2019	5,615	116,752	19,967	3,056	70,159
26 July 2019	6,307	116,073	19,947	3,213	71,285
02 August 2019	5,663	113,804	20,011	3,112	71,323
09 August 2019	5,637	114,933	19,977	3,152	71,733
16 August 2019	5,603	114,412	19,999	3,158	71,207
23 August 2019	6,069	115,468	20,051	3,224	71,849
30 August 2019	5,634	116,093	20,228	3,181	72,250
06 September 2019	5,686	114,493	20,057	3,205	72,064
13 September 2019	5,647	112,938	20,069	3,215	68,991
20 September 2019	5,690	114,132	19,500	3,251	70,079
27 September 2019	5,724	114,497	19,548	3,256	70,102

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / 0 - 1 Year / Overnight Index Swap	Number of Outstanding Trades / 1 - 2 Years / Basis Swap	Number of Outstanding Trades / 1 - 2 Years / Floating vs. Fixed	Number of Outstanding Trades / 1 - 2 Years / Overnight Index Swap	Number of Outstanding Trades / 2 - 5 Years / Basis Swap
04 April 2019	8,166	2,305	45,772	4,252	4,257
12 April 2019	8,135	2,259	46,102	4,297	4,200
18 April 2019	8,317	2,299	46,374	4,280	4,278
26 April 2019	8,334	2,239	46,764	4,291	4,169
03 May 2019	8,390	2,235	46,435	4,267	4,165
10 May 2019	8,121	2,243	46,675	4,334	4,175
17 May 2019	7,910	2,242	47,105	4,362	4,195
24 May 2019	7,952	2,243	47,579	4,377	4,206
31 May 2019	7,998	2,243	47,812	4,350	4,277
06 June 2019	7,879	2,323	48,425	4,390	4,385
14 June 2019	7,962	2,291	48,380	4,406	4,274
21 June 2019	8,116	2,375	49,202	4,415	4,280
28 June 2019	7,996	2,424	49,141	4,432	4,306
05 July 2019	7,931	2,391	49,577	4,369	4,268
12 July 2019	7,985	2,445	50,048	4,367	4,341
19 July 2019	8,052	2,452	50,215	4,350	4,344
26 July 2019	7,968	2,546	49,624	4,375	4,581
02 August 2019	7,958	2,487	49,075	4,394	4,349
09 August 2019	7,759	2,467	49,519	4,397	4,346
16 August 2019	7,782	2,467	49,446	4,408	4,338
23 August 2019	7,793	2,550	49,514	4,392	4,479
30 August 2019	7,859	2,501	49,569	4,426	4,404
06 September 2019	7,575	2,546	48,942	4,437	4,471
13 September 2019	7,545	2,560	46,235	4,469	4,500
20 September 2019	7,569	2,567	46,508	4,476	4,516
27 September 2019	7,493	2,547	47,103	4,505	4,504

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / 2 - 5 Years / Floating vs. Fixed	Number of Outstanding Trades / 2 - 5 Years / Overnight Index Swap	Number of Outstanding Trades / 5 - 10 Years / Basis Swap	Number of Outstanding Trades / 5 - 10 Years / Floating vs. Fixed	Number of Outstanding Trades / 5 - 10 Years / Overnight Index Swap
04 April 2019	107,647	8,234	3,218	61,173	478
12 April 2019	108,065	8,356	3,136	61,797	469
18 April 2019	108,551	8,353	3,248	62,061	445
26 April 2019	109,115	8,420	3,120	62,719	451
03 May 2019	108,273	8,393	3,121	62,575	449
10 May 2019	109,091	8,431	3,123	62,619	469
17 May 2019	110,261	8,513	3,119	63,297	484
24 May 2019	111,502	8,528	3,127	63,677	492
31 May 2019	111,127	8,538	3,135	64,676	492
06 June 2019	112,883	8,578	3,284	65,935	492
14 June 2019	112,447	8,667	3,139	65,876	602
21 June 2019	113,779	8,699	3,151	64,152	481
28 June 2019	114,164	8,698	3,189	64,962	470
05 July 2019	115,721	8,217	3,163	65,039	487
12 July 2019	117,068	8,316	3,218	65,959	484
19 July 2019	118,003	8,398	3,218	66,637	488
26 July 2019	118,150	8,461	3,459	66,446	475
02 August 2019	117,555	8,494	3,216	66,588	504
09 August 2019	119,467	8,642	3,207	67,595	521
16 August 2019	120,513	8,671	3,226	67,978	515
23 August 2019	121,305	8,718	3,427	68,551	531
30 August 2019	122,037	8,825	3,299	69,346	529
06 September 2019	121,990	8,877	3,321	69,128	592
13 September 2019	115,794	8,964	3,336	68,083	574
20 September 2019	119,404	8,492	3,392	64,221	453
27 September 2019	119,263	8,574	3,413	64,234	456

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / 10 - 15 Years / Basis Swap	Number of Outstanding Trades / 10 - 15 Years / Floating vs. Fixed	Number of Outstanding Trades / 10 - 15 Years / Overnight Index Swap	Number of Outstanding Trades / 15 - 20 Years / Basis Swap	Number of Outstanding Trades / 15 - 20 Years / Floating vs. Fixed
04 April 2019	692	7,949	28	593	5,347
12 April 2019	655	7,962	30	572	5,370
18 April 2019	716	8,066	29	601	5,405
26 April 2019	650	8,007	29	570	5,450
03 May 2019	641	8,004	29	561	5,432
10 May 2019	655	8,059	29	569	5,442
17 May 2019	653	8,144	34	573	5,457
24 May 2019	658	8,339	34	575	5,483
31 May 2019	661	8,580	32	575	5,495
06 June 2019	715	8,814	32	606	5,573
14 June 2019	671	8,770	32	587	5,516
21 June 2019	674	8,115	34	588	5,593
28 June 2019	679	8,194	32	599	5,636
05 July 2019	669	8,234	32	601	5,644
12 July 2019	701	8,493	34	613	5,684
19 July 2019	701	8,457	34	610	5,726
26 July 2019	824	8,511	35	682	5,754
02 August 2019	719	8,678	35	614	5,750
09 August 2019	707	8,865	37	622	5,942
16 August 2019	720	8,953	39	631	5,866
23 August 2019	796	8,977	38	669	5,837
30 August 2019	724	9,098	39	628	5,816
06 September 2019	738	9,112	43	634	5,838
13 September 2019	753	9,038	47	640	5,776
20 September 2019	751	8,287	45	642	5,782
27 September 2019	763	8,413	45	647	5,671

Interest Rate Position Time Series

Interest Rate Positions				
As At	Number of Outstanding Trades / 15 - 20 Years / Overnight Index Swap	Number of Outstanding Trades / > 20 Years / Basis Swap	Number of Outstanding Trades / > 20 Years / Floating vs. Fixed	Number of Outstanding Trades / > 20 Years / Overnight Index Swap
04 April 2019	36	550	6,372	14
12 April 2019	38	518	6,335	14
18 April 2019	36	578	6,333	6
26 April 2019	36	515	6,310	6
03 May 2019	36	488	6,230	6
10 May 2019	36	496	6,271	6
17 May 2019	39	481	6,281	7
24 May 2019	39	483	6,344	7
31 May 2019	37	486	6,353	7
06 June 2019	37	547	6,543	8
14 June 2019	38	488	6,451	7
21 June 2019	41	492	6,493	11
28 June 2019	39	492	6,574	11
05 July 2019	39	483	6,611	10
12 July 2019	40	525	6,716	10
19 July 2019	39	506	6,682	11
26 July 2019	39	654	6,733	13
02 August 2019	42	526	6,710	10
09 August 2019	47	511	6,982	11
16 August 2019	45	549	7,236	11
23 August 2019	45	637	7,260	14
30 August 2019	44	522	6,694	17
06 September 2019	48	533	6,720	18
13 September 2019	47	512	6,840	17
20 September 2019	45	526	6,697	17
27 September 2019	45	539	6,397	16

Interest Rate Position Time Series

Interest Rate Positions	*Outstanding Notional (US$mn)*				
	Asset Class Total	*By Product*			*By Product and Intentio*
As At	Outstanding Notional (US$mn) / Total	Outstanding Notional (US$mn) / Basis Swap	Outstanding Notional (US$mn) / Floating vs. Fixed	Outstanding Notional (US$mn) / Overnight Index Swap	Outstanding Notional (US$mn) / Intended to Clear / Basis Swap
04 October 2019	17,061,821.85	1,419,414.64	13,887,036.90	1,755,370.32	859,790.97
11 October 2019	16,074,680.00	1,299,179.62	12,965,421.67	1,810,078.71	866,587.24
18 October 2019	16,259,192.10	1,330,438.13	13,180,554.15	1,748,199.82	870,326.66
25 October 2019	16,210,261.69	1,390,534.34	13,093,205.18	1,726,522.18	875,866.42
01 November 2019	16,865,484.47	1,946,745.98	13,137,377.20	1,781,361.29	877,714.15
08 November 2019	16,980,866.73	2,238,608.24	13,088,505.15	1,653,753.33	874,493.27
15 November 2019	15,931,813.53	1,577,939.69	12,741,853.39	1,612,020.45	882,269.72
22 November 2019	15,930,751.39	1,684,153.19	12,633,036.30	1,613,561.90	877,680.51
29 November 2019	15,616,495.28	1,485,723.09	12,478,406.36	1,652,365.83	873,549.02
06 December 2019	15,158,607.22	1,424,582.98	12,247,434.56	1,486,589.68	876,137.64
13 December 2019	15,266,444.76	1,441,216.53	12,321,499.14	1,503,729.09	876,751.74
20 December 2019	14,895,779.75	1,410,721.45	12,033,372.58	1,451,685.73	858,439.62
27 December 2019	14,827,561.18	1,413,151.38	11,970,059.25	1,444,350.55	860,803.75
03 January 2020	14,927,051.60	1,433,401.25	12,035,027.25	1,458,623.09	867,614.66
10 January 2020	15,203,865.17	1,438,434.21	12,219,765.86	1,545,665.10	868,972.08
17 January 2020	15,511,123.29	1,452,577.62	12,429,481.47	1,629,064.21	862,663.09
24 January 2020	15,736,630.93	1,481,192.20	12,501,770.41	1,753,668.33	852,288.12
31 January 2020	16,197,994.29	1,662,246.21	12,669,282.26	1,866,465.81	853,870.07
07 February 2020	15,906,176.65	1,381,905.61	12,613,651.94	1,910,619.11	853,491.13
14 February 2020	16,014,452.26	1,333,929.79	12,683,897.08	1,996,625.39	854,307.89
21 February 2020	15,990,285.25	1,367,359.77	12,613,197.30	2,009,728.18	846,685.29
28 February 2020	16,140,996.04	1,293,746.55	12,735,035.91	2,112,213.58	805,390.81
06 March 2020	16,539,320.12	1,325,424.79	13,145,546.60	2,068,348.74	853,136.42
13 March 2020	16,957,052.54	1,362,400.91	13,342,994.73	2,251,656.90	867,819.90
20 March 2020	16,223,618.53	1,291,674.09	12,830,572.33	2,101,372.11	820,855.24
27 March 2020	16,355,565.40	1,349,706.72	12,954,819.56	2,051,039.11	823,045.11

Interest Rate Position Time Series

Interest Rate Positions					
	n to Clear				
As At	Outstanding Notional (US$mn) / Intended to Clear / Floating vs. Fixed	Outstanding Notional (US$mn) / Intended to Clear / Overnight Index Swap	Outstanding Notional (US$mn) / Not Intended to Clear / Basis Swap	Outstanding Notional (US$mn) / Not Intended to Clear / Floating vs. Fixed	Outstanding Notional (US$mn) / Not Intended to Clear / Overnight Index Swap
04 October 2019	9,808,026.81	1,076,115.75	559,623.66	4,079,010.09	679,254.57
11 October 2019	8,889,954.79	1,095,000.32	432,592.38	4,075,466.88	715,078.40
18 October 2019	9,058,376.11	1,031,549.70	460,111.48	4,122,178.05	716,650.12
25 October 2019	8,968,706.25	987,786.12	514,667.92	4,124,498.93	738,736.06
01 November 2019	8,810,890.12	1,034,683.76	1,069,031.84	4,326,487.09	746,677.52
08 November 2019	8,652,155.55	937,269.87	1,364,114.98	4,436,349.60	716,483.46
15 November 2019	8,550,231.23	942,619.27	695,669.98	4,191,622.16	669,401.18
22 November 2019	8,370,719.76	945,708.73	806,472.68	4,262,316.54	667,853.17
29 November 2019	8,335,256.78	988,977.55	612,174.07	4,143,149.58	663,388.28
06 December 2019	8,113,827.63	880,566.42	548,445.34	4,133,606.93	606,023.26
13 December 2019	8,108,044.42	892,559.08	564,464.80	4,213,454.73	611,170.01
20 December 2019	7,890,700.97	875,014.48	552,281.83	4,142,671.61	576,671.25
27 December 2019	7,834,986.64	879,207.17	552,347.63	4,135,072.61	565,143.38
03 January 2020	7,882,495.55	899,463.86	565,786.59	4,152,531.70	559,159.23
10 January 2020	8,101,891.00	969,634.27	569,462.12	4,117,874.86	576,030.84
17 January 2020	8,283,985.42	1,026,932.74	589,914.52	4,145,496.04	602,131.46
24 January 2020	8,370,427.34	1,149,076.67	628,904.08	4,131,343.07	604,591.66
31 January 2020	8,421,264.57	1,238,051.54	808,376.14	4,248,017.70	628,414.27
07 February 2020	8,525,803.84	1,287,555.80	528,414.47	4,087,848.10	623,063.31
14 February 2020	8,647,575.80	1,436,180.56	479,621.90	4,036,321.28	560,444.83
21 February 2020	8,591,544.17	1,438,541.24	520,674.49	4,021,653.12	571,186.94
28 February 2020	8,738,907.94	1,495,026.83	488,355.73	3,996,127.97	617,186.75
06 March 2020	8,914,478.42	1,416,256.49	472,288.37	4,231,068.18	652,092.25
13 March 2020	9,052,404.36	1,580,116.42	494,581.01	4,290,590.37	671,540.49
20 March 2020	8,812,152.70	1,462,970.67	470,818.85	4,018,419.63	638,401.44
27 March 2020	8,894,068.83	1,434,684.75	526,661.61	4,060,750.73	616,354.37

Interest Rate Position Time Series

Interest Rate Positions						
	By Product and Currency					
As At	Outstanding Notional (US$mn) / USD / Basis Swap	Outstanding Notional (US$mn) / USD / Floating vs. Fixed	Outstanding Notional (US$mn) / USD / Overnight Index Swap	Outstanding Notional (US$mn) / CNY / Basis Swap	Outstanding Notional (US$mn) / CNY / Floating vs. Fixed
04 October 2019	322,970.24	3,148,240.44	229,524.46	13.16	1,790,228.94
11 October 2019	311,570.51	2,190,372.77	237,746.52	13.22	1,809,001.39
18 October 2019	315,504.80	2,170,980.29	218,034.60	13.29	1,827,633.52
25 October 2019	318,691.91	2,177,669.67	226,974.70	13.32	1,850,277.70
01 November 2019	332,343.91	2,172,152.43	238,919.57	13.37	1,879,823.06
08 November 2019	367,759.49	2,207,860.79	246,806.02	13.45	1,883,805.78
15 November 2019	346,573.65	2,183,192.09	245,435.58	13.40	1,823,765.78
22 November 2019	345,969.17	2,174,938.97	252,317.63	13.37	1,655,588.96
29 November 2019	304,630.65	2,145,146.55	250,327.99	13.39	1,534,591.73
06 December 2019	306,447.36	2,061,995.90	244,399.09	13.35	1,497,527.47
13 December 2019	312,930.18	2,077,032.29	251,086.33	13.48	1,589,890.38
20 December 2019	298,379.05	2,089,024.91	218,252.10	13.44	1,582,061.31
27 December 2019	294,955.75	2,038,568.42	206,514.00	13.42	1,558,182.21
03 January 2020	295,665.05	2,028,282.68	203,865.15	13.52	1,573,798.83
10 January 2020	292,211.99	2,047,777.11	216,776.36	13.55	1,583,325.63
17 January 2020	292,504.49	2,052,476.94	222,285.52	13.65	1,630,826.95
24 January 2020	291,434.38	2,033,328.70	191,902.51	13.63	1,640,478.25
31 January 2020	297,676.91	2,047,890.86	203,365.82	13.56	1,620,459.16
07 February 2020	297,955.97	2,054,840.00	194,940.38	13.49	1,654,645.19
14 February 2020	297,971.13	2,050,667.40	190,149.56	13.50	1,672,443.94
21 February 2020	302,484.24	2,053,487.25	184,624.66	13.44	1,679,760.41
28 February 2020	306,714.04	2,119,526.39	207,895.96	13.40	1,693,183.96
06 March 2020	312,229.34	2,170,276.58	261,743.16	13.59	1,899,548.81
13 March 2020	322,401.54	2,235,982.40	312,327.78	0.00	1,919,223.89
20 March 2020	313,885.53	2,263,307.32	310,428.75	113.40	1,791,825.34
27 March 2020	316,263.19	2,277,197.82	308,184.01	112.38	1,788,221.98

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / CNY / Overnight Index Swap	Outstanding Notional (US$mn) / EUR / Basis Swap	Outstanding Notional (US$mn) / EUR / Floating vs. Fixed	Outstanding Notional (US$mn) / EUR / Overnight Index Swap	Outstanding Notional (US$mn) / GBP / Basis Swap
04 October 2019	0.00	29,393.97	243,420.32	99,118.08	6,506.50
11 October 2019	0.00	29,188.33	245,759.77	102,306.62	6,482.12
18 October 2019	0.00	29,549.08	249,856.98	98,276.40	7,116.15
25 October 2019	0.00	29,323.10	251,815.73	100,229.14	7,451.21
01 November 2019	0.00	28,083.23	253,003.78	98,779.51	7,488.21
08 November 2019	0.00	35,482.72	254,755.37	100,969.16	7,968.04
15 November 2019	0.00	28,346.44	251,399.28	103,154.81	7,079.64
22 November 2019	0.00	28,375.73	253,993.06	99,962.16	5,345.34
29 November 2019	0.00	22,142.68	250,681.64	103,597.88	4,779.93
06 December 2019	0.00	22,001.34	252,239.76	103,561.59	4,829.97
13 December 2019	0.00	21,690.73	256,008.30	103,548.18	5,013.93
20 December 2019	0.00	20,882.72	250,339.48	93,105.85	4,897.22
27 December 2019	0.00	20,806.55	247,130.67	90,148.98	4,797.33
03 January 2020	0.00	20,895.32	249,803.74	86,988.15	4,909.50
10 January 2020	0.00	20,904.09	247,529.23	90,951.39	4,886.17
17 January 2020	0.00	21,819.95	249,878.18	90,200.24	5,003.70
24 January 2020	0.00	21,935.60	247,048.43	89,837.71	5,630.53
31 January 2020	0.00	23,070.27	252,241.69	91,621.95	6,002.20
07 February 2020	0.00	23,234.98	251,936.29	89,309.94	5,072.64
14 February 2020	0.00	22,991.80	249,185.30	85,674.53	4,499.74
21 February 2020	0.00	22,345.67	248,370.90	87,507.28	4,533.74
28 February 2020	0.00	23,392.05	251,492.23	92,699.68	4,614.07
06 March 2020	0.00	23,871.63	260,229.91	99,083.02	4,562.57
13 March 2020	0.00	25,498.27	268,408.71	100,197.17	4,805.11
20 March 2020	0.00	28,749.94	262,543.38	102,403.97	5,100.39
27 March 2020	0.00	29,730.50	259,444.65	103,482.30	5,081.35

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / GBP / Floating vs. Fixed	Outstanding Notional (US$mn) / GBP / Overnight Index Swap	Outstanding Notional (US$mn) / JPY / Basis Swap	Outstanding Notional (US$mn) / JPY / Floating vs. Fixed	Outstanding Notional (US$mn) / JPY / Overnight Index Swap
04 October 2019	41,177.50	1,168.80	224,859.70	1,261,308.60	74,845.16
11 October 2019	41,944.37	3,671.44	222,829.93	1,254,099.91	75,409.00
18 October 2019	42,072.49	3,803.02	226,415.03	1,328,412.80	73,277.09
25 October 2019	43,112.77	3,811.37	226,834.91	1,431,184.69	67,474.97
01 November 2019	43,489.82	3,818.28	248,142.27	1,260,256.54	68,184.32
08 November 2019	42,795.26	3,536.07	226,837.78	1,242,213.72	69,869.22
15 November 2019	43,268.81	3,534.70	229,199.49	1,149,027.97	69,619.23
22 November 2019	44,253.92	3,554.81	226,108.35	1,174,402.76	71,723.10
29 November 2019	44,764.05	2,907.73	218,643.56	1,175,311.01	69,937.27
06 December 2019	46,139.27	2,948.50	224,286.45	1,190,866.25	66,629.57
13 December 2019	46,335.20	2,633.31	223,051.40	1,155,682.43	67,328.66
20 December 2019	44,260.01	0.00	220,288.15	1,181,087.90	55,398.97
27 December 2019	43,571.12	0.00	221,483.48	1,180,596.17	54,107.77
03 January 2020	45,354.40	0.00	221,260.56	1,179,696.92	53,531.27
10 January 2020	45,374.33	0.00	233,709.85	1,194,533.12	52,408.81
17 January 2020	46,357.04	0.00	238,338.71	1,192,685.90	54,809.51
24 January 2020	48,152.46	0.00	230,334.63	1,193,395.02	55,216.87
31 January 2020	49,311.37	0.00	237,626.89	1,204,222.22	52,542.21
07 February 2020	49,878.80	0.00	234,612.09	1,185,124.20	52,609.97
14 February 2020	46,857.01	0.00	234,686.94	1,178,849.29	50,659.29
21 February 2020	47,048.08	0.00	223,082.44	1,123,469.13	48,443.42
28 February 2020	47,747.06	0.00	231,006.60	1,154,947.41	54,198.83
06 March 2020	49,089.54	0.00	232,893.19	1,165,483.92	53,259.44
13 March 2020	49,545.26	0.00	242,315.03	1,156,137.71	59,694.40
20 March 2020	46,546.78	0.00	233,170.87	1,108,932.74	53,753.06
27 March 2020	50,147.55	0.00	232,999.75	1,086,534.14	52,737.07

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / HKD / Basis Swap	Outstanding Notional (US$mn) / HKD / Floating vs. Fixed	Outstanding Notional (US$mn) / HKD / Overnight Index Swap	Outstanding Notional (US$mn) / Others / Basis Swap	Outstanding Notional (US$mn) / Others / Floating vs. Fixed
04 October 2019	144,590.81	2,418,678.08	229.49	691,080.25	4,983,983.01
11 October 2019	145,044.35	2,395,707.06	229.54	584,051.16	5,028,536.40
18 October 2019	146,090.60	2,397,216.24	229.46	605,749.18	5,164,381.83
25 October 2019	144,871.86	2,418,069.24	229.57	663,348.03	4,921,075.39
01 November 2019	140,610.68	2,397,025.20	237.33	1,190,064.33	5,131,626.37
08 November 2019	141,539.12	2,396,984.02	237.64	1,459,007.65	5,060,090.21
15 November 2019	145,088.67	2,431,524.22	237.62	821,638.40	4,859,675.24
22 November 2019	147,800.87	2,433,202.66	237.71	930,540.37	4,896,655.98
29 November 2019	149,280.36	2,456,035.36	160.98	786,232.53	4,871,876.03
06 December 2019	149,505.94	2,461,568.35	160.95	717,498.58	4,737,097.55
13 December 2019	146,592.03	2,434,735.35	161.48	731,924.78	4,761,815.19
20 December 2019	147,550.58	2,411,937.65	161.80	718,710.30	4,474,661.31
27 December 2019	145,845.58	2,397,535.45	161.80	725,249.28	4,504,475.21
03 January 2020	147,465.57	2,386,685.48	7.70	743,191.73	4,571,405.21
10 January 2020	147,172.43	2,406,218.72	7.72	739,536.12	4,695,007.71
17 January 2020	147,512.33	2,401,341.00	7.72	747,384.79	4,855,915.45
24 January 2020	145,439.66	2,398,287.78	7.72	786,403.76	4,941,079.76
31 January 2020	143,012.05	2,385,779.92	7.72	954,844.32	5,109,377.05
07 February 2020	144,638.27	2,408,913.47	7.73	676,378.17	5,008,314.00
14 February 2020	143,721.09	2,435,102.25	7.72	630,045.59	5,050,791.90
21 February 2020	143,659.65	2,448,650.67	7.72	671,240.58	5,012,410.85
28 February 2020	145,345.27	2,471,744.38	7.70	582,661.12	4,996,394.47
06 March 2020	148,421.09	2,505,154.51	7.72	603,433.38	5,095,763.33
13 March 2020	146,735.29	2,523,529.07	7.72	620,645.66	5,190,167.69
20 March 2020	146,226.55	2,473,609.26	7.73	564,427.41	4,883,807.51
27 March 2020	146,044.16	2,465,581.41	7.74	619,475.39	5,027,692.01

Interest Rate Position Time Series

Interest Rate Positions					
		By Product and Residual Maturity			
As At	Outstanding Notional (US$mn) / Others / Overnight Index Swap	Outstanding Notional (US$mn) / 0 - 1 Year / Basis Swap	Outstanding Notional (US$mn) / 0 - 1 Year / Floating vs. Fixed	Outstanding Notional (US$mn) / 0 - 1 Year / Overnight Index Swap	Outstanding Notional (US$mn) / 1 - 2 Years / Basis Swap
04 October 2019	1,350,484.33	619,625.68	6,063,590.19	1,451,870.76	252,205.24
11 October 2019	1,390,715.59	512,553.75	5,435,979.50	1,507,799.39	238,335.10
18 October 2019	1,354,579.24	540,933.76	5,501,524.38	1,452,526.95	240,023.78
25 October 2019	1,327,802.44	590,535.76	5,438,923.51	1,428,815.26	245,001.43
01 November 2019	1,371,422.28	1,072,149.68	5,558,573.46	1,487,083.97	310,974.72
08 November 2019	1,232,335.23	1,327,854.50	5,548,783.61	1,352,441.91	336,352.58
15 November 2019	1,190,038.50	768,167.77	5,333,102.65	1,315,983.81	258,407.43
22 November 2019	1,185,766.48	861,576.55	5,263,737.37	1,319,725.99	268,588.17
29 November 2019	1,225,433.97	701,834.56	5,193,611.30	1,360,944.77	251,913.68
06 December 2019	1,068,889.98	650,072.09	5,139,235.39	1,189,269.69	242,622.01
13 December 2019	1,078,971.13	672,568.01	5,115,866.40	1,209,406.55	236,301.93
20 December 2019	1,084,767.01	648,625.97	5,089,175.93	1,168,870.92	233,734.83
27 December 2019	1,093,418.00	653,501.02	5,087,603.11	1,165,798.79	228,100.21
03 January 2020	1,114,230.83	665,554.73	5,061,151.57	1,178,903.17	231,682.35
10 January 2020	1,185,520.84	663,286.16	5,169,022.01	1,259,740.38	238,317.73
17 January 2020	1,261,761.22	670,157.39	5,296,095.64	1,330,709.45	245,119.10
24 January 2020	1,416,703.51	703,966.98	5,377,910.23	1,459,778.08	240,997.71
31 January 2020	1,518,928.11	870,101.95	5,499,219.93	1,570,526.71	250,768.75
07 February 2020	1,573,751.09	613,019.33	5,391,619.39	1,621,601.90	231,557.30
14 February 2020	1,670,134.28	572,288.00	5,397,606.60	1,709,246.64	222,504.05
21 February 2020	1,689,145.09	602,863.69	5,388,016.57	1,716,829.07	226,165.06
28 February 2020	1,757,411.41	546,686.79	5,385,689.05	1,813,053.50	223,738.12
06 March 2020	1,654,255.39	545,913.97	5,615,913.55	1,771,261.03	228,489.28
13 March 2020	1,779,429.83	567,119.29	5,722,929.12	1,952,235.76	232,613.25
20 March 2020	1,634,778.60	538,628.14	5,433,694.64	1,820,366.26	218,401.55
27 March 2020	1,586,627.98	586,471.70	5,486,034.84	1,773,189.70	224,231.60

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / 1 - 2 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 1 - 2 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 2 - 5 Years / Basis Swap	Outstanding Notional (US$mn) / 2 - 5 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 2 - 5 Years / Overnight Index Swap
04 October 2019	2,434,964.43	133,882.73	326,479.13	3,323,369.54	143,666.86
11 October 2019	2,223,064.32	130,930.81	326,419.88	3,241,972.53	144,437.17
18 October 2019	2,256,605.15	124,538.21	326,441.36	3,316,700.07	144,766.65
25 October 2019	2,248,882.33	123,941.94	328,510.75	3,278,185.32	146,998.31
01 November 2019	2,264,945.13	121,931.65	334,060.85	3,258,437.22	146,502.46
08 November 2019	2,263,650.68	124,125.13	339,175.68	3,235,157.40	150,480.71
15 November 2019	2,228,019.82	121,319.65	324,973.10	3,186,801.63	148,374.58
22 November 2019	2,205,036.82	119,491.09	328,685.83	3,151,723.48	147,007.14
29 November 2019	2,192,488.00	121,506.05	310,242.21	3,096,362.88	144,080.21
06 December 2019	2,132,255.70	126,459.23	308,697.27	2,996,186.74	144,276.73
13 December 2019	2,133,262.02	119,546.82	307,762.89	3,078,357.95	148,328.65
20 December 2019	2,075,152.74	115,849.16	305,351.32	2,947,890.90	143,042.65
27 December 2019	2,046,889.80	113,472.24	306,804.12	2,932,428.22	141,294.44
03 January 2020	2,081,384.11	113,323.28	309,232.98	2,959,079.04	144,171.65
10 January 2020	2,113,577.09	116,029.84	310,609.08	2,974,981.95	144,321.96
17 January 2020	2,138,767.97	125,070.10	310,545.54	3,015,855.72	147,250.19
24 January 2020	2,128,420.47	122,723.63	309,583.57	3,026,953.66	145,983.78
31 January 2020	2,158,525.85	122,965.91	311,825.16	3,031,568.81	147,098.26
07 February 2020	2,172,224.25	124,370.01	309,947.45	3,047,487.73	142,668.24
14 February 2020	2,199,769.60	123,027.60	310,687.61	3,072,897.65	142,584.25
21 February 2020	2,178,773.56	126,847.91	311,393.15	3,061,297.33	142,481.29
28 February 2020	2,219,925.58	127,771.34	305,507.92	3,100,919.70	145,612.53
06 March 2020	2,246,606.46	120,460.20	321,229.17	3,202,738.15	148,981.47
13 March 2020	2,258,615.28	122,135.34	327,076.49	3,252,041.40	149,525.55
20 March 2020	2,205,619.17	110,729.03	311,884.70	3,197,741.07	147,240.41
27 March 2020	2,218,322.28	111,496.75	314,929.51	3,241,339.07	142,639.64

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / 5 - 10 Years / Basis Swap	Outstanding Notional (US$mn) / 5 - 10 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 5 - 10 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 10 - 15 Years / Basis Swap	Outstanding Notional (US$mn) / 10 - 15 Years / Floating vs. Fixed
04 October 2019	172,989.64	1,605,268.70	22,993.01	25,470.96	198,324.40
11 October 2019	172,453.49	1,598,230.90	23,964.55	26,587.23	202,503.45
18 October 2019	174,628.07	1,633,943.11	23,423.99	25,631.96	204,204.96
25 October 2019	177,680.95	1,642,235.43	23,897.07	25,976.23	211,407.62
01 November 2019	179,682.33	1,588,304.18	22,951.74	26,727.91	201,423.97
08 November 2019	183,104.08	1,572,923.82	23,797.58	27,899.06	201,698.02
15 November 2019	177,281.93	1,539,121.04	23,400.63	26,055.24	196,170.47
22 November 2019	174,964.69	1,552,157.36	24,379.59	27,440.80	199,524.47
29 November 2019	173,284.44	1,539,865.92	22,919.59	26,306.44	198,051.90
06 December 2019	174,081.84	1,524,448.53	23,534.50	26,507.52	197,881.75
13 December 2019	174,835.71	1,545,079.64	23,433.36	26,747.33	192,184.21
20 December 2019	173,438.58	1,480,031.97	20,927.16	26,560.39	186,245.12
27 December 2019	175,093.61	1,464,452.04	20,841.30	26,672.12	185,506.61
03 January 2020	176,821.21	1,489,849.58	19,258.03	26,912.61	189,113.69
10 January 2020	176,090.87	1,511,434.85	22,423.80	26,848.80	191,796.20
17 January 2020	176,650.08	1,525,979.89	22,893.10	27,442.45	194,341.63
24 January 2020	176,415.58	1,521,966.44	22,165.28	27,621.32	191,037.73
31 January 2020	177,748.79	1,530,960.31	22,811.89	29,099.10	190,887.16
07 February 2020	176,407.44	1,548,924.97	18,935.10	28,449.43	193,767.30
14 February 2020	177,342.81	1,559,507.91	18,704.58	28,591.11	193,719.89
21 February 2020	174,854.03	1,537,865.73	19,542.13	29,367.61	191,181.67
28 February 2020	167,464.01	1,567,746.92	22,292.04	28,564.91	198,411.72
06 March 2020	176,757.07	1,607,961.15	24,022.16	29,963.54	202,344.52
13 March 2020	180,457.48	1,635,932.97	23,905.47	31,727.77	201,998.41
20 March 2020	171,749.61	1,548,066.57	19,201.84	28,806.42	181,280.52
27 March 2020	172,417.32	1,562,438.88	20,008.62	29,170.33	183,458.03

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / 10 - 15 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 15 - 20 Years / Basis Swap	Outstanding Notional (US$mn) / 15 - 20 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 15 - 20 Years / Overnight Index Swap	Outstanding Notional (US$mn) / > 20 Years / Basis Swap
04 October 2019	1,016.83	14,316.71	124,572.48	1,209.39	8,327.27
11 October 2019	1,011.24	14,398.58	126,066.79	1,203.22	8,431.57
18 October 2019	1,007.34	14,371.62	129,564.59	1,198.95	8,407.59
25 October 2019	988.27	14,401.90	135,817.93	1,143.31	8,427.31
01 November 2019	992.98	14,603.68	127,464.42	1,149.24	8,546.81
08 November 2019	987.42	14,767.63	125,999.72	1,148.97	9,454.71
15 November 2019	1,041.36	14,538.35	121,658.74	1,146.84	8,515.88
22 November 2019	1,047.68	14,347.96	122,968.36	1,153.07	8,549.19
29 November 2019	1,027.01	14,095.20	121,846.65	1,140.05	8,046.57
06 December 2019	1,075.71	14,456.89	122,288.05	1,220.49	8,145.36
13 December 2019	1,185.19	14,572.56	121,358.83	1,073.04	8,428.10
20 December 2019	1,170.76	14,565.36	120,867.89	1,070.84	8,445.00
27 December 2019	1,119.20	14,506.95	121,073.35	1,071.45	8,473.37
03 January 2020	1,127.37	14,635.38	122,176.43	1,078.96	8,561.99
10 January 2020	1,193.06	14,726.56	122,077.89	1,102.67	8,555.01
17 January 2020	1,217.86	14,316.88	121,945.36	1,068.69	8,346.19
24 January 2020	1,196.72	14,300.16	121,705.69	1,068.02	8,306.88
31 January 2020	1,188.64	14,359.91	122,283.79	1,124.82	8,342.56
07 February 2020	1,366.03	14,208.08	121,465.73	929.96	8,316.57
14 February 2020	1,358.62	14,161.47	121,587.97	926.03	8,354.73
21 February 2020	2,252.96	14,354.24	122,058.81	1,033.86	8,361.99
28 February 2020	1,447.64	13,785.39	123,180.48	1,142.99	7,999.42
06 March 2020	1,557.25	14,460.18	125,635.13	1,091.08	8,611.58
13 March 2020	1,674.96	14,731.44	125,348.76	1,162.55	8,675.20
20 March 2020	1,676.54	14,063.53	122,556.44	1,133.99	8,140.13
27 March 2020	1,607.60	14,329.01	122,357.07	1,109.12	8,157.26

Interest Rate Position Time Series

Interest Rate Positions			*Number of Outstanding Trades*		
			Asset Class Total	*By Product*	
As At	Outstanding Notional (US$mn) / > 20 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / > 20 Years / Overnight Index Swap	Number of Outstanding Trades / Total	Number of Outstanding Trades / Basis Swap	Number of Outstanding Trades / Floating vs. Fixed
04 October 2019	136,947.16	730.73	360,090	16,109	322,782
11 October 2019	137,604.19	732.33	361,394	15,758	324,480
18 October 2019	138,011.89	737.73	363,280	15,821	326,371
25 October 2019	137,753.04	738.02	359,129	15,904	322,096
01 November 2019	138,228.82	749.25	358,835	15,928	321,810
08 November 2019	140,291.91	771.60	360,324	17,122	322,013
15 November 2019	136,979.05	753.59	357,006	15,927	319,991
22 November 2019	137,888.44	757.34	350,988	16,028	314,217
29 November 2019	136,179.72	748.14	346,673	15,503	310,527
06 December 2019	135,138.41	753.33	340,262	15,389	304,206
13 December 2019	135,390.09	755.48	343,058	15,215	307,315
20 December 2019	134,008.03	754.25	337,599	15,409	301,920
27 December 2019	132,106.12	753.14	335,569	15,043	300,328
03 January 2020	132,272.83	760.64	336,894	15,123	301,501
10 January 2020	136,875.87	853.40	340,663	15,185	305,030
17 January 2020	136,495.25	854.82	343,499	15,192	307,728
24 January 2020	133,776.18	752.81	345,001	15,166	309,244
31 January 2020	135,836.40	749.59	346,376	15,197	310,335
07 February 2020	138,162.57	747.87	350,191	15,199	314,892
14 February 2020	138,807.46	777.67	353,459	15,234	318,112
21 February 2020	134,003.62	740.96	354,570	15,262	319,191
28 February 2020	139,162.46	893.54	358,971	14,824	323,594
06 March 2020	144,347.63	975.55	366,201	15,590	329,520
13 March 2020	146,128.79	1,017.29	370,642	15,791	333,856
20 March 2020	141,613.93	1,024.04	378,021	15,941	340,897
27 March 2020	140,869.40	987.68	380,130	15,995	343,122

Interest Rate Position Time Series

Interest Rate Positions					
		By Product and Intention to Clear			
As At	Number of Outstanding Trades / Overnight Index Swap	Number of Outstanding Trades / Intended to Clear / Basis Swap	Number of Outstanding Trades / Intended to Clear / Floating vs. Fixed	Number of Outstanding Trades / Intended to Clear / Overnight Index Swap	Number of Outstanding Trades / Not Intended to Clear / Basis Swap
04 October 2019	21,199	11,312	203,289	13,253	4,798
11 October 2019	21,156	11,354	204,669	13,227	4,405
18 October 2019	21,088	11,408	206,329	13,144	4,414
25 October 2019	21,129	11,423	201,508	13,135	4,482
01 November 2019	21,097	11,405	200,342	12,918	4,524
08 November 2019	21,189	11,406	199,921	12,979	5,716
15 November 2019	21,088	11,461	198,518	12,962	4,467
22 November 2019	20,743	11,515	192,609	12,565	4,514
29 November 2019	20,643	11,419	189,152	12,553	4,085
06 December 2019	20,667	11,304	182,738	12,611	4,086
13 December 2019	20,528	11,153	185,000	12,485	4,063
20 December 2019	20,270	11,083	181,351	12,423	4,327
27 December 2019	20,198	11,059	180,327	12,385	3,985
03 January 2020	20,270	11,134	181,281	12,450	3,990
10 January 2020	20,448	11,184	184,842	12,563	4,002
17 January 2020	20,579	11,215	186,882	12,647	3,978
24 January 2020	20,591	11,161	188,187	12,672	4,006
31 January 2020	20,844	11,174	189,211	12,824	4,024
07 February 2020	20,100	11,187	193,000	12,018	4,012
14 February 2020	20,113	11,212	196,275	12,137	4,023
21 February 2020	20,117	11,260	197,321	12,141	4,003
28 February 2020	20,553	10,757	201,251	12,374	4,068
06 March 2020	21,091	11,500	206,369	12,656	4,091
13 March 2020	20,995	11,674	209,920	12,645	4,118
20 March 2020	21,183	11,805	214,556	12,697	4,137
27 March 2020	21,013	11,827	216,836	12,619	4,169

Interest Rate Position Time Series

Interest Rate Positions					
			By Product and Currency		
As At	Number of Outstanding Trades / Not Intended to Clear / Floating vs. Fixed	Number of Outstanding Trades / Not Intended to Clear / Overnight Index Swap	Number of Outstanding Trades / USD / Basis Swap	Number of Outstanding Trades / USD / Floating vs. Fixed	Number of Outstanding Trades / USD / Overnight Index Swap
04 October 2019	119,493	7,946	3,760	61,826	816
11 October 2019	119,811	7,929	3,636	62,355	843
18 October 2019	120,043	7,944	3,644	62,380	797
25 October 2019	120,588	7,994	3,665	62,859	823
01 November 2019	121,468	8,179	3,681	62,522	845
08 November 2019	122,092	8,210	4,020	63,391	858
15 November 2019	121,473	8,126	3,685	63,405	839
22 November 2019	121,608	8,178	3,673	63,308	880
29 November 2019	121,375	8,090	3,463	63,767	860
06 December 2019	121,468	8,056	3,478	63,119	854
13 December 2019	122,315	8,043	3,488	63,136	855
20 December 2019	120,570	7,847	3,599	62,722	791
27 December 2019	120,001	7,813	3,433	62,309	779
03 January 2020	120,220	7,820	3,466	62,453	797
10 January 2020	120,188	7,885	3,463	63,348	829
17 January 2020	120,846	7,932	3,472	63,925	839
24 January 2020	121,057	7,919	3,484	63,894	762
31 January 2020	121,124	8,020	3,479	63,970	761
07 February 2020	121,893	8,082	3,489	64,251	758
14 February 2020	121,838	7,976	3,507	64,071	754
21 February 2020	121,870	7,976	3,500	64,247	734
28 February 2020	122,343	8,179	3,522	65,811	775
06 March 2020	123,151	8,435	3,582	67,375	876
13 March 2020	123,936	8,350	3,663	68,522	959
20 March 2020	126,341	8,486	3,699	69,297	944
27 March 2020	126,286	8,394	3,737	69,900	960

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / CNY / Basis Swap	Number of Outstanding Trades / CNY / Floating vs. Fixed	Number of Outstanding Trades / CNY / Overnight Index Swap	Number of Outstanding Trades / EUR / Basis Swap	Number of Outstanding Trades / EUR / Floating vs. Fixed
04 October 2019	1	61,008	0	201	4,694
11 October 2019	1	61,581	0	201	4,730
18 October 2019	1	62,029	0	238	4,774
25 October 2019	1	63,003	0	204	4,789
01 November 2019	1	64,245	0	200	4,814
08 November 2019	1	64,392	0	302	4,893
15 November 2019	1	62,205	0	190	4,857
22 November 2019	1	55,431	0	188	4,890
29 November 2019	1	50,796	0	152	4,895
06 December 2019	1	49,413	0	152	4,903
13 December 2019	1	51,715	0	151	4,916
20 December 2019	1	51,922	0	149	4,876
27 December 2019	1	51,237	0	158	4,838
03 January 2020	1	51,678	0	150	4,855
10 January 2020	1	52,184	0	152	4,888
17 January 2020	1	52,886	0	152	4,899
24 January 2020	1	53,972	0	154	4,849
31 January 2020	1	53,887	0	158	4,875
07 February 2020	1	55,609	0	158	4,902
14 February 2020	1	56,695	0	175	4,929
21 February 2020	1	57,024	0	157	4,932
28 February 2020	1	57,594	0	174	4,988
06 March 2020	1	59,037	0	179	5,049
13 March 2020	0	60,414	0	181	5,148
20 March 2020	2	62,003	0	194	5,250
27 March 2020	2	62,716	0	197	5,305

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / EUR / Overnight Index Swap	Number of Outstanding Trades / GBP / Basis Swap	Number of Outstanding Trades / GBP / Floating vs. Fixed	Number of Outstanding Trades / GBP / Overnight Index Swap	Number of Outstanding Trades / JPY / Basis Swap
04 October 2019	458	109	1,099	4	2,463
11 October 2019	459	81	1,103	5	2,433
18 October 2019	459	82	1,068	5	2,435
25 October 2019	464	108	1,103	5	2,455
01 November 2019	455	110	1,100	5	2,486
08 November 2019	464	114	1,111	4	2,563
15 November 2019	465	82	1,080	4	2,487
22 November 2019	465	95	1,104	4	2,488
29 November 2019	469	79	1,108	2	2,446
06 December 2019	466	67	1,129	2	2,482
13 December 2019	459	80	1,129	1	2,489
20 December 2019	449	80	1,117	0	2,488
27 December 2019	442	74	1,103	0	2,483
03 January 2020	435	66	1,117	0	2,483
10 January 2020	443	67	1,133	0	2,553
17 January 2020	453	66	1,147	0	2,569
24 January 2020	450	76	1,157	0	2,551
31 January 2020	454	84	1,182	0	2,594
07 February 2020	452	66	1,192	0	2,492
14 February 2020	448	66	1,178	0	2,499
21 February 2020	452	65	1,207	0	2,466
28 February 2020	467	77	1,233	0	2,502
06 March 2020	495	62	1,238	0	2,482
13 March 2020	516	63	1,252	0	2,515
20 March 2020	534	66	1,283	0	2,522
27 March 2020	549	65	1,337	0	2,534

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / JPY / Floating vs. Fixed	Number of Outstanding Trades / JPY / Overnight Index Swap	Number of Outstanding Trades / HKD / Basis Swap	Number of Outstanding Trades / HKD / Floating vs. Fixed	Number of Outstanding Trades / HKD / Overnight Index Swap
04 October 2019	17,645	324	3,596	60,475	8
11 October 2019	17,754	328	3,634	60,619	8
18 October 2019	17,588	329	3,648	60,933	8
25 October 2019	17,444	318	3,648	61,668	8
01 November 2019	16,227	314	3,590	60,789	11
08 November 2019	16,328	319	3,621	61,012	11
15 November 2019	15,252	322	3,663	61,634	11
22 November 2019	15,513	322	3,755	61,631	11
29 November 2019	15,550	317	3,710	61,609	8
06 December 2019	15,763	311	3,707	61,959	8
13 December 2019	15,116	308	3,540	61,303	8
20 December 2019	15,178	297	3,542	61,271	8
27 December 2019	15,122	291	3,500	61,087	8
03 January 2020	15,110	290	3,564	61,107	3
10 January 2020	15,395	289	3,552	61,447	3
17 January 2020	15,288	289	3,552	61,614	3
24 January 2020	15,444	291	3,498	61,618	3
31 January 2020	15,555	291	3,463	61,677	3
07 February 2020	15,584	294	3,558	62,452	3
14 February 2020	15,618	291	3,547	63,117	3
21 February 2020	15,442	290	3,585	63,556	3
28 February 2020	15,649	325	3,686	64,378	3
06 March 2020	15,583	329	3,817	65,320	3
13 March 2020	15,170	338	3,809	65,338	3
20 March 2020	15,228	343	3,805	65,643	3
27 March 2020	15,412	345	3,798	65,813	3

Interest Rate Position Time Series

Interest Rate Positions					
				By Product and Residual Maturity	
As At	Number of Outstanding Trades / Others / Basis Swap	Number of Outstanding Trades / Others / Floating vs. Fixed	Number of Outstanding Trades / Others / Overnight Index Swap	Number of Outstanding Trades / 0 - 1 Year / Basis Swap	Number of Outstanding Trades / 0 - 1 Year / Floating vs. Fixed
04 October 2019	5,979	116,035	19,589	3,300	70,462
11 October 2019	5,772	116,339	19,513	3,293	70,462
18 October 2019	5,773	117,599	19,490	3,310	70,549
25 October 2019	5,823	111,231	19,511	3,312	71,007
01 November 2019	5,860	112,113	19,467	3,264	70,438
08 November 2019	6,501	110,887	19,533	3,402	70,147
15 November 2019	5,819	111,558	19,447	3,325	69,758
22 November 2019	5,828	112,341	19,061	3,313	68,054
29 November 2019	5,652	112,802	18,987	3,245	67,378
06 December 2019	5,502	107,921	19,026	3,254	66,110
13 December 2019	5,466	110,002	18,897	3,236	66,411
20 December 2019	5,550	104,835	18,725	3,257	66,090
27 December 2019	5,394	104,633	18,678	3,207	65,747
03 January 2020	5,393	105,182	18,745	3,193	65,318
10 January 2020	5,397	106,637	18,884	3,178	65,977
17 January 2020	5,380	107,970	18,995	3,208	66,151
24 January 2020	5,402	108,311	19,085	3,176	66,527
31 January 2020	5,418	109,189	19,335	3,194	66,511
07 February 2020	5,435	110,903	18,593	3,194	66,828
14 February 2020	5,439	112,505	18,617	3,199	67,106
21 February 2020	5,488	112,783	18,638	3,212	67,123
28 February 2020	4,862	113,942	18,983	3,082	67,478
06 March 2020	5,467	115,919	19,388	3,193	68,262
13 March 2020	5,560	118,014	19,179	3,187	68,403
20 March 2020	5,653	122,194	19,359	3,224	70,758
27 March 2020	5,662	122,640	19,156	3,201	70,724

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / 0 - 1 Year / Overnight Index Swap	Number of Outstanding Trades / 1 - 2 Years / Basis Swap	Number of Outstanding Trades / 1 - 2 Years / Floating vs. Fixed	Number of Outstanding Trades / 1 - 2 Years / Overnight Index Swap	Number of Outstanding Trades / 2 - 5 Years / Basis Swap
04 October 2019	7,431	2,601	47,409	4,552	4,608
11 October 2019	7,410	2,550	47,492	4,526	4,531
18 October 2019	7,358	2,551	47,762	4,504	4,567
25 October 2019	7,342	2,567	46,697	4,492	4,572
01 November 2019	7,362	2,597	46,759	4,482	4,555
08 November 2019	7,336	2,737	46,756	4,477	4,797
15 November 2019	7,275	2,600	46,760	4,460	4,547
22 November 2019	7,184	2,628	45,928	4,407	4,605
29 November 2019	7,146	2,577	45,438	4,435	4,453
06 December 2019	7,110	2,555	44,156	4,443	4,378
13 December 2019	6,958	2,466	44,269	4,441	4,307
20 December 2019	6,892	2,454	44,830	4,348	4,354
27 December 2019	6,871	2,402	44,647	4,335	4,269
03 January 2020	6,884	2,424	44,860	4,331	4,328
10 January 2020	6,959	2,423	45,008	4,377	4,379
17 January 2020	6,938	2,408	45,169	4,433	4,380
24 January 2020	7,029	2,411	45,174	4,380	4,350
31 January 2020	7,131	2,364	45,131	4,362	4,357
07 February 2020	6,977	2,380	45,571	4,309	4,394
14 February 2020	6,950	2,363	46,139	4,318	4,416
21 February 2020	6,894	2,342	46,255	4,376	4,420
28 February 2020	6,997	2,284	46,708	4,487	4,376
06 March 2020	7,173	2,366	46,879	4,543	4,685
13 March 2020	7,360	2,395	47,133	4,564	4,770
20 March 2020	7,532	2,440	50,346	4,527	4,801
27 March 2020	7,364	2,459	50,429	4,527	4,836

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / 2 - 5 Years / Floating vs. Fixed	Number of Outstanding Trades / 2 - 5 Years / Overnight Index Swap	Number of Outstanding Trades / 5 - 10 Years / Basis Swap	Number of Outstanding Trades / 5 - 10 Years / Floating vs. Fixed	Number of Outstanding Trades / 5 - 10 Years / Overnight Index Swap
04 October 2019	119,832	8,570	3,528	64,725	534
11 October 2019	120,851	8,565	3,424	65,220	548
18 October 2019	121,771	8,571	3,441	65,702	544
25 October 2019	119,828	8,581	3,492	64,461	605
01 November 2019	120,438	8,560	3,518	64,206	587
08 November 2019	120,752	8,647	3,767	64,160	606
15 November 2019	119,516	8,619	3,504	64,091	619
22 November 2019	115,565	8,357	3,499	64,436	670
29 November 2019	112,808	8,338	3,414	64,607	615
06 December 2019	109,940	8,347	3,371	63,716	652
13 December 2019	111,902	8,368	3,359	64,601	651
20 December 2019	109,971	8,354	3,409	61,939	567
27 December 2019	109,285	8,320	3,344	61,762	567
03 January 2020	109,748	8,367	3,349	62,537	583
10 January 2020	110,808	8,380	3,350	63,839	615
17 January 2020	112,092	8,440	3,343	64,579	656
24 January 2020	112,893	8,405	3,364	64,833	670
31 January 2020	113,294	8,528	3,394	65,415	717
07 February 2020	115,209	7,994	3,362	66,972	714
14 February 2020	116,494	8,047	3,372	68,012	694
21 February 2020	117,049	8,023	3,393	68,485	711
28 February 2020	118,260	8,163	3,223	70,295	778
06 March 2020	121,268	8,392	3,406	71,782	852
13 March 2020	122,981	8,070	3,463	73,708	861
20 March 2020	128,233	8,527	3,494	70,728	452
27 March 2020	129,417	8,498	3,485	71,422	479

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / 10 - 15 Years / Basis Swap	Number of Outstanding Trades / 10 - 15 Years / Floating vs. Fixed	Number of Outstanding Trades / 10 - 15 Years / Overnight Index Swap	Number of Outstanding Trades / 15 - 20 Years / Basis Swap	Number of Outstanding Trades / 15 - 20 Years / Floating vs. Fixed
04 October 2019	811	8,426	47	675	5,603
11 October 2019	782	8,481	44	647	5,666
18 October 2019	770	8,565	46	651	5,684
25 October 2019	778	8,427	46	652	5,677
01 November 2019	794	8,466	44	661	5,426
08 November 2019	923	8,488	50	744	5,412
15 November 2019	774	8,546	49	647	5,252
22 November 2019	787	8,702	53	655	5,334
29 November 2019	739	8,875	47	622	5,313
06 December 2019	741	8,919	50	624	5,333
13 December 2019	747	8,808	49	626	5,237
20 December 2019	779	8,066	48	650	5,199
27 December 2019	741	8,001	44	621	5,178
03 January 2020	740	8,169	44	621	5,199
10 January 2020	749	8,343	49	626	5,258
17 January 2020	758	8,634	47	620	5,284
24 January 2020	766	8,614	46	623	5,324
31 January 2020	784	8,693	45	625	5,370
07 February 2020	771	8,931	47	620	5,395
14 February 2020	774	8,961	47	622	5,401
21 February 2020	785	8,920	52	625	5,388
28 February 2020	778	9,206	49	608	5,413
06 March 2020	803	9,362	51	632	5,481
13 March 2020	829	9,762	56	643	5,453
20 March 2020	816	8,791	57	648	5,558
27 March 2020	837	8,931	58	661	5,689

Interest Rate Position Time Series

Interest Rate Positions				
As At	Number of Outstanding Trades / 15 - 20 Years / Overnight Index Swap	Number of Outstanding Trades / > 20 Years / Basis Swap	Number of Outstanding Trades / > 20 Years / Floating vs. Fixed	Number of Outstanding Trades / > 20 Years / Overnight Index Swap
04 October 2019	47	586	6,325	18
11 October 2019	45	531	6,309	18
18 October 2019	47	531	6,340	18
25 October 2019	45	531	6,001	18
01 November 2019	43	539	6,078	19
08 November 2019	50	752	6,298	23
15 November 2019	45	530	6,069	21
22 November 2019	51	541	6,198	21
29 November 2019	43	453	6,108	19
06 December 2019	46	466	6,032	19
13 December 2019	42	474	6,089	19
20 December 2019	42	506	5,826	19
27 December 2019	42	459	5,710	19
03 January 2020	42	468	5,671	19
10 January 2020	45	480	5,799	23
17 January 2020	42	475	5,820	23
24 January 2020	42	476	5,880	19
31 January 2020	43	479	5,922	19
07 February 2020	41	478	5,988	19
14 February 2020	41	488	6,001	17
21 February 2020	46	485	5,971	16
28 February 2020	51	474	6,236	29
06 March 2020	49	505	6,488	31
13 March 2020	51	504	6,419	33
20 March 2020	52	518	6,485	36
27 March 2020	52	516	6,513	35

Interest Rate Position Time Series

Interest Rate Positions	*Outstanding Notional (US$mn)*				
	Asset Class Total	*By Product*			*By Product and Intentio*
As At	Outstanding Notional (US$mn) / Total	Outstanding Notional (US$mn) / Basis Swap	Outstanding Notional (US$mn) / Floating vs. Fixed	Outstanding Notional (US$mn) / Overnight Index Swap	Outstanding Notional (US$mn) / Intended to Clear / Basis Swap
03 April 2020	16,890,168.93	1,432,202.34	13,287,577.55	2,170,389.04	844,192.52
09 April 2020	16,347,023.01	1,277,438.78	13,280,904.64	1,788,679.60	846,619.00
17 April 2020	16,488,355.17	1,341,434.22	13,264,316.87	1,882,604.08	854,317.46
24 April 2020	15,684,337.17	1,269,638.88	13,009,752.53	1,404,945.76	858,021.79
29 April 2020	15,602,779.06	1,302,204.43	12,900,146.17	1,400,428.46	869,092.63
08 May 2020	15,433,392.35	1,324,673.19	12,791,679.59	1,317,039.58	869,351.48
15 May 2020	15,814,951.09	1,369,897.28	13,039,686.37	1,405,367.44	872,403.59
22 May 2020	15,785,960.95	1,388,936.03	13,058,714.84	1,338,310.08	876,948.51
29 May 2020	15,851,582.76	1,402,970.93	13,036,618.78	1,411,993.05	875,499.89
05 June 2020	15,877,111.80	1,373,791.41	13,127,213.42	1,376,106.97	890,595.04
12 June 2020	15,824,961.18	1,340,053.43	13,174,468.73	1,310,439.02	885,615.64
19 June 2020	15,442,544.74	1,325,811.42	12,914,999.81	1,201,733.52	874,868.77
26 June 2020	15,542,388.51	1,423,675.82	12,983,192.94	1,135,519.74	876,671.52
03 July 2020	15,481,284.84	1,350,742.40	13,002,062.58	1,128,479.86	871,193.92
10 July 2020	15,285,391.11	1,316,356.52	12,849,614.81	1,119,419.78	872,326.82
17 July 2020	15,370,747.23	1,306,012.70	12,912,785.69	1,151,948.84	875,184.19
24 July 2020	15,366,851.65	1,271,672.36	12,921,964.46	1,173,214.84	883,640.54
31 July 2020	15,415,116.28	1,300,438.85	12,937,566.12	1,177,111.31	887,300.26
07 August 2020	15,388,072.20	1,298,994.38	12,928,738.74	1,160,339.08	887,592.91
14 August 2020	15,206,833.21	1,231,725.73	12,853,594.25	1,121,513.23	866,661.24
21 August 2020	15,290,827.68	1,217,998.74	12,905,559.59	1,167,269.35	865,285.23
28 August 2020	15,459,825.17	1,225,605.85	13,026,545.41	1,207,673.90	873,760.85
04 September 2020	15,353,786.06	1,223,880.93	12,984,206.76	1,145,698.37	879,410.11
11 September 2020	15,351,216.72	1,212,407.77	13,002,725.75	1,136,083.20	870,294.60
18 September 2020	15,257,057.77	1,207,174.77	13,000,832.81	1,049,050.20	861,021.61
25 September 2020	15,050,058.72	1,177,436.68	12,899,316.32	973,305.72	847,779.25

Interest Rate Position Time Series

Interest Rate Positions					
	n to Clear				
As At	Outstanding Notional (US$mn) / Intended to Clear / Floating vs. Fixed	Outstanding Notional (US$mn) / Intended to Clear / Overnight Index Swap	Outstanding Notional (US$mn) / Not Intended to Clear / Basis Swap	Outstanding Notional (US$mn) / Not Intended to Clear / Floating vs. Fixed	Outstanding Notional (US$mn) / Not Intended to Clear / Overnight Index Swap
03 April 2020	9,130,816.24	1,484,863.09	588,009.83	4,156,761.31	685,525.95
09 April 2020	9,172,831.65	1,201,542.03	430,819.77	4,108,072.99	587,137.57
17 April 2020	9,190,138.52	1,283,523.05	487,116.76	4,074,178.34	599,081.03
24 April 2020	8,979,044.53	790,806.69	411,617.09	4,030,708.00	614,139.07
29 April 2020	8,913,608.18	780,479.10	433,111.80	3,986,537.99	619,949.36
08 May 2020	8,844,084.76	740,334.54	455,321.71	3,947,594.83	576,705.04
15 May 2020	9,041,571.86	818,380.17	497,493.69	3,998,114.51	586,987.27
22 May 2020	9,034,319.76	749,117.85	511,987.51	4,024,395.08	589,192.23
29 May 2020	9,008,291.81	790,446.28	527,471.04	4,028,326.97	621,546.77
05 June 2020	9,042,167.17	812,998.88	483,196.37	4,085,046.25	563,108.09
12 June 2020	9,053,629.54	737,689.32	454,437.79	4,120,839.19	572,749.70
19 June 2020	8,848,540.16	662,015.07	450,942.64	4,066,459.65	539,718.45
26 June 2020	8,866,894.05	626,128.31	547,004.31	4,116,298.89	509,391.44
03 July 2020	8,939,788.03	629,801.79	479,548.49	4,062,274.56	498,678.07
10 July 2020	8,784,731.75	619,855.68	444,029.70	4,064,883.06	499,564.09
17 July 2020	8,860,652.57	646,928.55	430,828.51	4,052,133.12	505,020.29
24 July 2020	8,904,516.11	665,293.17	388,031.81	4,017,448.34	507,921.66
31 July 2020	8,907,266.32	671,884.55	413,138.58	4,030,299.80	505,226.76
07 August 2020	8,912,749.60	666,335.90	411,401.47	4,015,989.14	494,003.18
14 August 2020	8,872,540.41	626,324.96	365,064.49	3,981,053.84	495,188.27
21 August 2020	8,914,177.02	667,183.25	352,713.51	3,991,382.57	500,086.11
28 August 2020	9,071,821.71	705,636.40	351,845.00	3,954,723.70	502,037.50
04 September 2020	9,043,934.20	668,880.09	344,470.82	3,940,272.56	476,818.28
11 September 2020	9,070,693.94	665,858.95	342,113.17	3,932,031.81	470,224.24
18 September 2020	9,075,778.70	563,070.83	346,153.15	3,925,054.11	485,979.36
25 September 2020	9,041,456.80	534,150.56	329,657.43	3,857,859.53	439,155.15

Interest Rate Position Time Series

Interest Rate Positions	*By Product and Currency*				
As At	Outstanding Notional (US$mn) / USD / Basis Swap	Outstanding Notional (US$mn) / USD / Floating vs. Fixed	Outstanding Notional (US$mn) / USD / Overnight Index Swap	Outstanding Notional (US$mn) / CNY / Basis Swap	Outstanding Notional (US$mn) / CNY / Floating vs. Fixed
03 April 2020	318,315.05	2,313,546.04	418,098.86	112.55	1,812,259.22
09 April 2020	319,708.71	2,324,997.21	244,967.50	113.45	1,814,483.26
17 April 2020	324,004.72	2,316,617.60	251,415.79	113.07	1,775,149.69
24 April 2020	321,448.97	2,291,786.68	239,035.41	112.80	1,784,246.94
29 April 2020	322,415.94	2,282,581.33	222,152.39	112.83	1,775,139.77
08 May 2020	321,741.89	2,256,613.60	215,692.69	112.49	1,752,063.53
15 May 2020	322,796.62	2,265,660.01	213,443.49	112.68	1,783,137.25
22 May 2020	325,085.23	2,264,081.60	208,428.63	112.65	1,782,477.67
29 May 2020	325,648.09	2,275,778.33	204,665.73	111.47	1,669,589.73
05 June 2020	323,716.61	2,236,060.65	199,914.89	112.35	1,646,078.32
12 June 2020	321,204.18	2,260,752.02	197,353.68	113.17	1,679,111.78
19 June 2020	325,651.53	2,253,910.65	164,823.85	112.79	1,691,653.42
26 June 2020	322,795.83	2,242,949.37	153,242.43	113.21	1,720,818.72
03 July 2020	319,676.33	2,230,142.89	141,993.83	113.01	1,730,924.40
10 July 2020	317,128.40	2,231,980.77	146,744.03	114.08	1,787,817.52
17 July 2020	316,590.34	2,217,618.01	147,008.61	114.33	1,833,087.06
24 July 2020	316,287.28	2,190,636.95	143,906.45	114.16	1,848,643.85
31 July 2020	311,475.98	2,199,003.41	141,000.45	114.12	1,852,244.11
07 August 2020	313,817.83	2,215,022.88	140,015.54	115.21	1,895,739.97
14 August 2020	309,909.41	2,217,158.94	136,377.52	115.19	1,902,560.23
21 August 2020	310,745.24	2,215,844.12	137,118.34	115.48	1,927,255.26
28 August 2020	309,874.23	2,237,549.16	140,265.34	116.04	1,945,402.56
04 September 2020	311,673.79	2,240,073.37	151,636.34	116.86	1,959,641.54
11 September 2020	310,149.29	2,246,428.59	153,238.52	116.97	1,994,195.73
18 September 2020	309,532.22	2,239,337.74	159,669.49	118.32	2,040,359.10
25 September 2020	310,786.41	2,225,871.12	143,948.27	117.35	2,010,158.98

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / CNY / Overnight Index Swap	Outstanding Notional (US$mn) / EUR / Basis Swap	Outstanding Notional (US$mn) / EUR / Floating vs. Fixed	Outstanding Notional (US$mn) / EUR / Overnight Index Swap	Outstanding Notional (US$mn) / GBP / Basis Swap
03 April 2020	0.00	29,843.68	261,709.28	107,494.84	5,174.92
09 April 2020	0.00	29,675.54	260,811.43	115,680.33	5,041.76
17 April 2020	0.00	30,539.83	261,912.92	113,778.00	5,476.77
24 April 2020	0.00	29,991.10	260,268.10	119,430.18	5,325.14
29 April 2020	0.00	32,420.31	262,090.32	118,578.36	5,230.37
08 May 2020	0.00	32,193.24	261,654.99	118,343.45	5,272.69
15 May 2020	0.00	33,839.48	262,791.40	120,709.23	5,260.76
22 May 2020	0.00	34,866.65	267,165.42	123,187.15	5,829.22
29 May 2020	0.00	37,775.28	270,766.17	130,634.61	5,932.51
05 June 2020	0.00	38,842.55	281,209.50	127,960.16	6,039.70
12 June 2020	0.00	39,022.48	285,984.75	131,711.07	5,678.04
19 June 2020	0.00	38,208.01	276,215.46	131,172.45	5,488.69
26 June 2020	0.00	37,598.52	277,813.20	131,580.62	5,368.95
03 July 2020	0.00	37,375.80	276,089.73	131,514.27	5,304.57
10 July 2020	0.00	38,470.89	276,678.34	133,503.49	5,393.56
17 July 2020	0.00	39,725.57	280,484.29	128,807.44	5,683.25
24 July 2020	0.00	41,879.63	284,645.75	126,314.56	5,794.70
31 July 2020	0.00	42,281.49	290,165.83	129,096.64	6,680.59
07 August 2020	0.00	42,374.44	301,054.42	131,538.97	5,828.88
14 August 2020	0.00	41,884.53	301,978.62	133,307.06	5,470.44
21 August 2020	0.00	42,043.62	303,545.20	135,540.48	5,557.54
28 August 2020	0.00	42,126.61	303,968.93	130,846.00	5,543.77
04 September 2020	0.00	42,069.59	304,756.09	131,125.85	5,874.58
11 September 2020	0.00	42,515.17	308,593.99	130,309.08	5,707.85
18 September 2020	0.00	41,946.48	314,412.07	135,278.72	6,168.98
25 September 2020	0.00	40,409.38	306,085.96	127,430.60	6,062.80

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / GBP / Floating vs. Fixed	Outstanding Notional (US$mn) / GBP / Overnight Index Swap	Outstanding Notional (US$mn) / JPY / Basis Swap	Outstanding Notional (US$mn) / JPY / Floating vs. Fixed	Outstanding Notional (US$mn) / JPY / Overnight Index Swap
03 April 2020	52,201.98	0.00	242,912.68	1,166,697.50	54,818.81
09 April 2020	51,476.04	0.00	229,885.37	1,114,788.27	54,668.59
17 April 2020	52,594.14	938.91	232,187.78	1,130,103.75	54,754.40
24 April 2020	52,327.83	925.24	230,923.53	1,131,621.17	57,950.75
29 April 2020	52,423.56	932.37	233,855.68	1,142,882.11	58,519.45
08 May 2020	51,387.46	925.93	235,773.96	1,139,225.05	57,145.80
15 May 2020	51,107.40	917.43	233,461.30	1,134,243.83	55,880.73
22 May 2020	51,438.79	918.11	232,026.53	1,136,243.76	55,119.11
29 May 2020	51,635.81	919.01	231,147.73	1,152,816.64	54,253.60
05 June 2020	50,736.49	943.28	228,082.01	1,145,595.20	50,557.95
12 June 2020	50,880.07	956.14	232,684.05	1,171,633.71	50,721.40
19 June 2020	50,043.44	0.00	229,489.05	1,158,857.14	45,091.17
26 June 2020	50,131.45	0.00	233,267.54	1,080,100.42	43,939.43
03 July 2020	50,672.72	0.00	229,972.16	1,072,535.90	43,737.10
10 July 2020	51,356.43	0.50	230,195.46	1,083,549.36	45,566.33
17 July 2020	52,137.45	228.01	230,216.39	1,081,929.32	46,155.90
24 July 2020	52,765.98	230.77	228,313.56	1,067,193.73	45,827.78
31 July 2020	53,913.63	235.51	223,740.38	1,094,011.50	45,681.91
07 August 2020	54,022.61	237.67	221,745.92	1,089,098.48	45,781.37
14 August 2020	53,646.33	262.62	219,094.62	1,141,341.56	44,004.10
21 August 2020	54,040.40	291.08	220,161.41	1,157,404.94	44,640.89
28 August 2020	55,150.34	294.29	220,366.60	1,145,207.84	44,691.44
04 September 2020	56,573.27	297.81	220,804.40	1,153,359.44	43,809.27
11 September 2020	55,521.19	303.47	221,030.41	1,116,528.78	45,240.83
18 September 2020	57,349.98	425.35	221,899.50	1,128,382.36	39,910.60
25 September 2020	56,022.50	471.60	219,051.18	1,141,971.12	39,747.73

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / HKD / Basis Swap	Outstanding Notional (US$mn) / HKD / Floating vs. Fixed	Outstanding Notional (US$mn) / HKD / Overnight Index Swap	Outstanding Notional (US$mn) / Others / Basis Swap	Outstanding Notional (US$mn) / Others / Floating vs. Fixed
03 April 2020	146,066.68	2,459,733.25	7.74	689,776.79	5,221,430.28
09 April 2020	146,313.75	2,420,426.19	7.74	546,700.19	5,293,922.23
17 April 2020	147,354.65	2,401,334.72	7.74	601,757.39	5,326,604.04
24 April 2020	154,460.79	2,439,769.40	7.74	527,376.54	5,049,732.39
29 April 2020	158,693.25	2,456,745.34	7.74	549,476.06	4,928,283.74
08 May 2020	158,675.93	2,457,323.63	7.74	570,903.00	4,873,411.33
15 May 2020	159,687.66	2,505,644.70	7.74	614,738.79	5,037,101.78
22 May 2020	156,421.20	2,463,196.70	7.74	634,594.53	5,094,110.91
29 May 2020	153,915.24	2,472,941.64	7.74	648,440.61	5,143,090.45
05 June 2020	154,426.33	2,512,568.17	7.74	622,571.87	5,254,965.09
12 June 2020	153,506.54	2,468,781.01	7.74	587,844.96	5,257,325.38
19 June 2020	153,919.32	2,411,439.56	7.74	572,942.03	5,072,880.13
26 June 2020	154,455.64	2,410,065.22	7.74	670,076.13	5,201,314.57
03 July 2020	151,867.51	2,419,375.70	7.74	606,433.02	5,222,321.25
10 July 2020	153,197.42	2,427,223.83	33.55	571,856.72	4,991,008.56
17 July 2020	155,157.33	2,423,089.77	46.70	558,525.50	5,024,439.78
24 July 2020	155,111.12	2,420,354.83	59.60	524,171.90	5,057,723.37
31 July 2020	154,881.79	2,422,673.65	33.81	561,264.48	5,025,554.00
07 August 2020	152,795.69	2,407,252.87	33.81	562,316.40	4,966,547.51
14 August 2020	152,002.08	2,394,996.96	33.80	503,249.46	4,841,911.61
21 August 2020	150,102.27	2,361,810.33	33.81	489,273.17	4,885,659.34
28 August 2020	153,417.97	2,372,389.68	33.81	494,160.64	4,966,876.92
04 September 2020	155,126.61	2,381,355.60	33.81	488,215.11	4,888,447.46
11 September 2020	150,981.00	2,355,942.74	33.81	481,907.08	4,925,514.74
18 September 2020	149,657.98	2,339,191.04	33.81	477,851.28	4,881,800.52
25 September 2020	148,726.27	2,312,073.19	33.81	452,283.29	4,847,133.45

Interest Rate Position Time Series

Interest Rate Positions					
		By Product and Residual Maturity			
As At	Outstanding Notional (US$mn) / Others / Overnight Index Swap	Outstanding Notional (US$mn) / 0 - 1 Year / Basis Swap	Outstanding Notional (US$mn) / 0 - 1 Year / Floating vs. Fixed	Outstanding Notional (US$mn) / 0 - 1 Year / Overnight Index Swap	Outstanding Notional (US$mn) / 1 - 2 Years / Basis Swap
03 April 2020	1,589,968.80	648,687.98	5,719,860.17	1,890,118.75	229,149.19
09 April 2020	1,373,355.45	500,726.92	5,633,067.83	1,501,605.73	217,342.31
17 April 2020	1,461,709.24	563,087.70	5,679,280.46	1,603,068.59	221,425.17
24 April 2020	987,596.44	494,597.19	5,537,742.44	1,132,326.71	214,884.42
29 April 2020	1,000,238.15	513,493.90	5,531,985.49	1,125,061.79	218,749.04
08 May 2020	924,923.97	542,789.03	5,467,552.95	1,041,766.65	217,347.27
15 May 2020	1,014,408.82	586,366.31	5,660,772.69	1,126,511.22	217,948.81
22 May 2020	950,649.35	596,039.33	5,631,360.86	1,057,100.18	220,558.78
29 May 2020	1,021,512.37	601,482.61	5,632,075.47	1,129,570.98	229,560.58
05 June 2020	996,722.96	563,854.46	5,637,290.55	1,090,376.81	229,143.11
12 June 2020	929,688.99	530,563.59	5,620,391.09	1,023,769.61	224,238.02
19 June 2020	860,638.31	516,288.84	5,526,397.10	929,259.40	230,000.40
26 June 2020	806,749.53	605,701.45	5,559,876.44	863,261.19	232,850.28
03 July 2020	811,226.92	547,906.92	5,596,866.68	856,427.96	221,031.95
10 July 2020	793,571.88	514,060.19	5,521,123.72	844,088.57	216,574.09
17 July 2020	829,702.18	502,103.13	5,556,999.13	874,075.27	215,526.30
24 July 2020	856,875.68	464,621.32	5,550,781.84	892,417.14	215,222.21
31 July 2020	861,062.99	486,153.49	5,566,907.47	895,314.19	218,150.19
07 August 2020	842,731.73	483,347.88	5,493,426.37	877,469.31	217,665.37
14 August 2020	807,528.13	431,240.61	5,442,380.87	836,521.84	211,042.09
21 August 2020	849,644.77	417,547.11	5,478,426.87	875,184.17	211,359.47
28 August 2020	891,543.03	421,256.43	5,478,672.10	915,038.96	212,696.08
04 September 2020	818,795.29	416,308.64	5,385,908.21	848,667.94	215,568.78
11 September 2020	806,957.50	406,980.75	5,340,157.25	839,351.46	214,901.02
18 September 2020	713,732.23	397,409.03	5,392,140.88	759,292.48	218,345.51
25 September 2020	661,673.70	383,167.61	5,346,212.14	695,220.38	216,170.72

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / 1 - 2 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 1 - 2 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 2 - 5 Years / Basis Swap	Outstanding Notional (US$mn) / 2 - 5 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 2 - 5 Years / Overnight Index Swap
03 April 2020	2,237,077.38	111,186.26	323,213.28	3,279,669.08	143,999.01
09 April 2020	2,258,687.54	118,426.62	329,792.51	3,324,579.28	145,408.04
17 April 2020	2,225,116.05	112,395.08	327,883.28	3,283,659.80	143,876.19
24 April 2020	2,189,937.55	106,204.74	328,038.71	3,236,144.05	143,206.67
29 April 2020	2,137,777.42	109,549.08	331,367.67	3,196,584.34	142,464.99
08 May 2020	2,108,101.02	107,201.96	331,756.58	3,201,952.07	144,430.57
15 May 2020	2,117,041.82	108,958.43	331,618.86	3,236,763.04	145,846.64
22 May 2020	2,126,462.93	110,317.65	334,696.76	3,254,318.01	146,595.14
29 May 2020	2,113,514.67	109,297.79	333,979.48	3,227,453.70	147,969.19
05 June 2020	2,131,984.91	110,517.99	337,928.64	3,266,186.23	149,875.15
12 June 2020	2,133,374.04	111,112.01	340,259.43	3,294,937.93	149,589.45
19 June 2020	2,104,429.62	101,644.59	335,452.06	3,228,495.48	146,501.68
26 June 2020	2,108,143.34	100,678.21	339,231.36	3,263,604.16	146,862.49
03 July 2020	2,089,556.75	100,899.37	336,026.72	3,277,963.35	146,769.36
10 July 2020	2,064,428.32	101,690.74	339,350.16	3,239,904.33	148,687.21
17 July 2020	2,059,942.80	102,989.90	341,207.98	3,260,076.44	149,519.78
24 July 2020	2,052,867.67	104,067.16	344,173.76	3,273,624.48	151,357.89
31 July 2020	2,040,468.41	104,277.38	346,027.17	3,277,048.53	151,506.97
07 August 2020	2,046,650.89	103,991.73	347,351.29	3,317,197.59	152,364.58
14 August 2020	2,033,257.04	105,237.63	341,341.54	3,322,330.74	152,624.43
21 August 2020	2,022,616.95	110,554.30	341,172.51	3,340,886.54	154,292.70
28 August 2020	2,061,420.17	110,140.13	340,834.89	3,389,681.22	155,063.77
04 September 2020	2,075,853.03	111,438.83	341,209.44	3,412,115.22	157,808.84
11 September 2020	2,094,774.29	112,861.45	339,607.10	3,435,089.58	155,606.07
18 September 2020	2,053,632.38	108,097.01	338,071.04	3,480,219.27	156,166.50
25 September 2020	2,047,191.83	103,929.18	331,538.60	3,439,328.18	148,710.32

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / 5 - 10 Years / Basis Swap	Outstanding Notional (US$mn) / 5 - 10 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 5 - 10 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 10 - 15 Years / Basis Swap	Outstanding Notional (US$mn) / 10 - 15 Years / Floating vs. Fixed
03 April 2020	177,790.07	1,593,705.32	21,273.17	30,622.65	184,922.65
09 April 2020	176,526.93	1,609,115.54	19,570.56	30,079.59	185,617.53
17 April 2020	177,013.41	1,606,702.40	19,536.39	29,004.22	187,287.25
24 April 2020	177,242.47	1,574,438.74	19,480.68	31,336.94	183,740.53
29 April 2020	180,978.10	1,564,057.52	19,613.42	33,725.17	185,277.11
08 May 2020	179,526.19	1,563,845.08	19,885.31	29,241.67	183,983.54
15 May 2020	180,438.43	1,572,442.16	20,399.07	29,475.59	185,722.53
22 May 2020	182,843.86	1,577,165.04	20,626.68	30,153.56	200,704.45
29 May 2020	182,556.11	1,589,811.59	21,495.78	30,642.16	204,816.77
05 June 2020	186,218.45	1,614,975.18	21,661.91	31,606.62	209,466.89
12 June 2020	188,208.51	1,639,834.64	22,220.07	32,064.94	214,326.03
19 June 2020	188,129.24	1,590,498.19	20,580.82	30,883.36	195,361.85
26 June 2020	189,272.39	1,594,840.91	21,070.12	31,239.02	193,435.01
03 July 2020	189,472.70	1,583,514.84	20,792.63	30,799.11	190,815.53
10 July 2020	189,879.65	1,568,779.02	21,335.07	31,027.46	192,330.97
17 July 2020	190,694.61	1,582,635.47	21,735.85	30,846.49	192,426.88
24 July 2020	191,164.01	1,590,856.10	21,698.33	30,596.91	193,540.89
31 July 2020	193,196.37	1,592,774.71	22,085.36	30,822.58	195,480.44
07 August 2020	192,828.63	1,608,838.17	22,572.48	30,996.72	197,475.03
14 August 2020	190,490.80	1,593,414.36	23,144.74	30,895.88	195,793.48
21 August 2020	189,947.44	1,600,155.00	23,215.00	31,057.38	196,807.56
28 August 2020	191,979.86	1,628,021.73	23,346.38	31,261.16	199,968.22
04 September 2020	191,753.37	1,639,591.00	23,635.24	31,365.15	201,624.22
11 September 2020	191,832.16	1,660,654.88	24,090.12	31,692.21	204,696.81
18 September 2020	194,079.77	1,610,972.50	21,294.07	32,090.05	194,772.32
25 September 2020	189,491.66	1,604,839.61	21,209.03	30,890.78	195,082.62

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / 10 - 15 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 15 - 20 Years / Basis Swap	Outstanding Notional (US$mn) / 15 - 20 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 15 - 20 Years / Overnight Index Swap	Outstanding Notional (US$mn) / > 20 Years / Basis Swap
03 April 2020	1,647.40	14,495.43	126,236.91	1,142.34	8,243.74
09 April 2020	1,593.59	14,514.25	124,631.49	1,144.80	8,456.25
17 April 2020	1,611.52	14,557.27	125,939.68	1,181.53	8,463.16
24 April 2020	1,620.20	15,085.65	124,959.81	1,177.48	8,453.51
29 April 2020	1,626.18	15,288.54	125,527.33	1,181.82	8,602.01
08 May 2020	1,632.55	15,463.64	125,981.50	1,190.16	8,548.81
15 May 2020	1,529.31	15,375.75	126,709.61	1,183.29	8,673.53
22 May 2020	1,536.05	15,781.24	127,893.63	1,182.88	8,862.49
29 May 2020	1,545.60	15,777.13	127,743.52	1,144.65	8,972.86
05 June 2020	1,553.18	15,971.70	127,747.29	1,144.02	9,068.42
12 June 2020	1,555.68	15,546.75	129,904.57	1,201.17	9,172.18
19 June 2020	1,563.64	15,814.32	128,526.97	1,199.00	9,243.20
26 June 2020	1,465.88	16,058.17	127,634.19	1,192.61	9,323.16
03 July 2020	1,456.76	16,214.41	127,480.27	1,150.64	9,290.59
10 July 2020	1,475.55	16,103.23	127,644.98	1,154.58	9,361.74
17 July 2020	1,474.35	16,166.18	127,764.53	1,158.62	9,468.00
24 July 2020	1,482.71	15,998.44	127,060.71	1,188.55	9,895.70
31 July 2020	1,542.76	16,296.95	128,886.04	1,212.13	9,792.10
07 August 2020	1,527.27	16,741.26	128,796.21	1,343.78	10,063.24
14 August 2020	1,592.50	16,606.01	127,299.75	1,379.78	10,108.79
21 August 2020	1,633.32	16,740.84	128,775.40	1,371.58	10,173.98
28 August 2020	1,663.18	16,867.86	130,023.86	1,403.16	10,709.57
04 September 2020	1,791.01	16,940.17	130,340.47	1,315.65	10,735.39
11 September 2020	1,840.05	16,810.66	127,984.19	1,294.36	10,583.87
18 September 2020	1,850.64	16,581.90	129,781.44	1,304.58	10,597.48
25 September 2020	1,903.90	16,174.14	129,956.08	1,297.95	10,003.17

Interest Rate Position Time Series

Interest Rate Positions			*Number of Outstanding Trades*		
			Asset Class Total	*By Product*	
As At	Outstanding Notional (US$mn) / > 20 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / > 20 Years / Overnight Index Swap	Number of Outstanding Trades / Total	Number of Outstanding Trades / Basis Swap	Number of Outstanding Trades / Floating vs. Fixed
03 April 2020	146,106.03	1,022.10	383,176	16,058	346,087
09 April 2020	145,205.42	930.27	383,240	16,327	346,135
17 April 2020	156,331.22	934.77	382,606	16,039	345,851
24 April 2020	162,789.41	929.28	381,500	16,187	344,829
29 April 2020	158,936.96	931.19	376,349	16,538	339,353
08 May 2020	140,263.43	932.38	376,342	16,264	339,667
15 May 2020	140,234.53	939.48	379,846	16,373	343,060
22 May 2020	140,809.92	951.50	379,507	16,380	342,766
29 May 2020	141,203.05	969.07	376,804	16,399	340,041
05 June 2020	139,562.37	977.90	376,429	16,633	339,415
12 June 2020	141,700.42	991.03	375,464	16,475	338,856
19 June 2020	141,290.59	984.39	375,217	16,555	338,751
26 June 2020	135,658.89	989.24	375,896	16,979	339,158
03 July 2020	135,865.17	983.14	376,141	16,611	339,754
10 July 2020	135,403.47	988.06	371,686	16,630	335,293
17 July 2020	132,940.45	995.07	374,841	16,728	338,302
24 July 2020	133,232.75	1,003.05	376,065	16,764	339,487
31 July 2020	136,000.53	1,172.50	376,762	16,745	340,200
07 August 2020	136,354.48	1,069.93	378,161	16,811	341,495
14 August 2020	139,118.01	1,012.31	378,025	16,604	341,717
21 August 2020	137,891.27	1,018.28	378,365	16,626	341,928
28 August 2020	138,758.12	1,018.32	380,917	16,717	344,375
04 September 2020	138,774.60	1,040.88	381,731	16,669	345,187
11 September 2020	139,368.75	1,039.70	383,782	16,654	347,674
18 September 2020	139,314.02	1,044.93	382,766	16,612	346,911
25 September 2020	136,705.86	1,034.95	380,101	16,611	344,965

Interest Rate Position Time Series

Interest Rate Positions					
		By Product and Intention to Clear			
As At	Number of Outstanding Trades / Overnight Index Swap	Number of Outstanding Trades / Intended to Clear / Basis Swap	Number of Outstanding Trades / Intended to Clear / Floating vs. Fixed	Number of Outstanding Trades / Intended to Clear / Overnight Index Swap	Number of Outstanding Trades / Not Intended to Clear / Basis Swap
03 April 2020	21,031	11,907	219,032	12,606	4,152
09 April 2020	20,778	11,926	219,235	12,426	4,402
17 April 2020	20,716	11,878	219,105	12,408	4,162
24 April 2020	20,484	12,052	217,587	12,134	4,136
29 April 2020	20,458	12,149	213,744	12,142	4,390
08 May 2020	20,411	12,185	214,527	12,160	4,080
15 May 2020	20,413	12,259	217,570	12,184	4,115
22 May 2020	20,361	12,234	217,765	12,137	4,147
29 May 2020	20,364	12,271	214,521	12,138	4,129
05 June 2020	20,381	12,331	213,265	12,187	4,303
12 June 2020	20,133	12,324	212,658	11,997	4,152
19 June 2020	19,911	12,403	212,514	11,877	4,153
26 June 2020	19,759	12,463	213,360	11,830	4,517
03 July 2020	19,776	12,464	214,223	11,829	4,148
10 July 2020	19,763	12,502	209,388	11,809	4,129
17 July 2020	19,811	12,518	212,113	11,879	4,211
24 July 2020	19,814	12,564	213,800	11,897	4,201
31 July 2020	19,817	12,581	214,415	11,912	4,165
07 August 2020	19,855	12,634	215,738	11,969	4,177
14 August 2020	19,704	12,495	215,599	11,932	4,110
21 August 2020	19,811	12,450	216,078	12,020	4,177
28 August 2020	19,825	12,565	218,728	12,047	4,153
04 September 2020	19,875	12,575	220,003	12,102	4,095
11 September 2020	19,454	12,553	222,227	11,812	4,102
18 September 2020	19,243	12,530	221,906	11,655	4,083
25 September 2020	18,525	12,537	221,079	10,988	4,075

Interest Rate Position Time Series

Interest Rate Positions					
			By Product and Currency		
As At	Number of Outstanding Trades / Not Intended to Clear / Floating vs. Fixed	Number of Outstanding Trades / Not Intended to Clear / Overnight Index Swap	Number of Outstanding Trades / USD / Basis Swap	Number of Outstanding Trades / USD / Floating vs. Fixed	Number of Outstanding Trades / USD / Overnight Index Swap
03 April 2020	127,056	8,425	3,767	70,684	983
09 April 2020	126,901	8,352	3,843	71,169	910
17 April 2020	126,746	8,308	3,754	71,756	912
24 April 2020	127,242	8,350	3,752	72,158	904
29 April 2020	125,609	8,316	3,847	72,379	898
08 May 2020	125,140	8,251	3,719	72,222	883
15 May 2020	125,490	8,229	3,780	72,681	880
22 May 2020	125,001	8,224	3,796	72,183	874
29 May 2020	125,520	8,226	3,802	72,884	864
05 June 2020	126,151	8,194	3,866	72,048	858
12 June 2020	126,198	8,136	3,806	72,762	850
19 June 2020	126,238	8,034	3,808	73,449	801
26 June 2020	125,798	7,929	3,924	73,083	784
03 July 2020	125,531	7,947	3,795	72,305	761
10 July 2020	125,905	7,954	3,763	72,794	777
17 July 2020	126,189	7,932	3,780	72,836	777
24 July 2020	125,688	7,917	3,797	71,880	771
31 July 2020	125,786	7,905	3,758	71,897	765
07 August 2020	125,758	7,886	3,780	72,023	770
14 August 2020	126,118	7,772	3,767	72,323	760
21 August 2020	125,850	7,791	3,772	72,199	759
28 August 2020	125,648	7,778	3,766	72,726	760
04 September 2020	125,184	7,773	3,768	72,912	777
11 September 2020	125,447	7,642	3,771	73,071	773
18 September 2020	125,005	7,588	3,765	73,137	769
25 September 2020	123,886	7,537	3,752	72,964	740

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / CNY / Basis Swap	Number of Outstanding Trades / CNY / Floating vs. Fixed	Number of Outstanding Trades / CNY / Overnight Index Swap	Number of Outstanding Trades / EUR / Basis Swap	Number of Outstanding Trades / EUR / Floating vs. Fixed
03 April 2020	2	63,245	0	183	5,320
09 April 2020	2	62,606	0	185	5,329
17 April 2020	2	62,170	0	188	5,342
24 April 2020	2	62,638	0	189	5,367
29 April 2020	2	61,562	0	194	5,368
08 May 2020	2	61,694	0	193	5,371
15 May 2020	2	62,384	0	197	5,391
22 May 2020	2	62,544	0	196	5,386
29 May 2020	2	56,995	0	204	5,401
05 June 2020	2	54,784	0	216	5,457
12 June 2020	2	55,302	0	197	5,368
19 June 2020	2	56,198	0	195	5,192
26 June 2020	2	56,339	0	200	5,185
03 July 2020	2	56,911	0	203	5,188
10 July 2020	2	58,108	0	201	5,152
17 July 2020	2	59,394	0	217	5,195
24 July 2020	2	60,020	0	205	5,199
31 July 2020	2	60,588	0	200	5,208
07 August 2020	2	61,313	0	197	5,180
14 August 2020	2	61,719	0	198	5,209
21 August 2020	2	61,742	0	198	5,222
28 August 2020	2	62,190	0	198	5,242
04 September 2020	2	62,493	0	198	5,250
11 September 2020	2	63,530	0	199	5,262
18 September 2020	2	64,340	0	199	5,290
25 September 2020	2	63,484	0	184	5,161

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / EUR / Overnight Index Swap	Number of Outstanding Trades / GBP / Basis Swap	Number of Outstanding Trades / GBP / Floating vs. Fixed	Number of Outstanding Trades / GBP / Overnight Index Swap	Number of Outstanding Trades / JPY / Basis Swap
03 April 2020	558	64	1,341	0	2,546
09 April 2020	564	64	1,305	0	2,469
17 April 2020	566	65	1,321	1	2,483
24 April 2020	579	65	1,329	1	2,474
29 April 2020	585	65	1,321	1	2,458
08 May 2020	590	64	1,327	1	2,455
15 May 2020	594	65	1,332	1	2,454
22 May 2020	602	65	1,331	1	2,471
29 May 2020	616	64	1,332	1	2,447
05 June 2020	617	75	1,315	1	2,449
12 June 2020	618	65	1,316	1	2,480
19 June 2020	616	65	1,317	0	2,461
26 June 2020	621	66	1,320	0	2,495
03 July 2020	624	66	1,327	0	2,473
10 July 2020	626	64	1,326	2	2,477
17 July 2020	624	66	1,350	3	2,479
24 July 2020	620	66	1,349	3	2,482
31 July 2020	619	64	1,345	3	2,481
07 August 2020	620	75	1,354	3	2,479
14 August 2020	627	63	1,346	6	2,464
21 August 2020	631	63	1,348	8	2,483
28 August 2020	629	63	1,351	8	2,464
04 September 2020	635	63	1,363	8	2,474
11 September 2020	632	63	1,367	10	2,468
18 September 2020	628	63	1,389	15	2,455
25 September 2020	630	63	1,388	20	2,447

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / JPY / Floating vs. Fixed	Number of Outstanding Trades / JPY / Overnight Index Swap	Number of Outstanding Trades / HKD / Basis Swap	Number of Outstanding Trades / HKD / Floating vs. Fixed	Number of Outstanding Trades / HKD / Overnight Index Swap
03 April 2020	15,799	344	3,824	65,591	3
09 April 2020	15,503	336	3,807	64,786	3
17 April 2020	15,621	340	3,832	64,343	3
24 April 2020	15,724	345	4,011	65,207	3
29 April 2020	15,775	345	4,101	65,557	3
08 May 2020	15,710	343	4,116	65,818	3
15 May 2020	15,756	342	4,195	67,066	3
22 May 2020	15,811	341	4,118	67,004	3
29 May 2020	15,886	334	4,128	67,948	3
05 June 2020	15,983	330	4,160	68,993	3
12 June 2020	16,185	328	4,146	68,260	3
19 June 2020	16,160	318	4,189	68,293	3
26 June 2020	15,459	315	4,213	68,689	3
03 July 2020	15,485	315	4,189	69,027	3
10 July 2020	15,483	317	4,245	69,427	5
17 July 2020	15,516	318	4,272	69,850	8
24 July 2020	15,415	322	4,274	70,156	9
31 July 2020	15,549	320	4,299	70,423	7
07 August 2020	15,623	333	4,272	70,475	7
14 August 2020	15,709	333	4,257	70,628	7
21 August 2020	15,804	331	4,233	70,039	7
28 August 2020	15,639	331	4,299	70,552	7
04 September 2020	15,679	331	4,332	70,833	7
11 September 2020	15,459	330	4,298	70,462	7
18 September 2020	15,563	322	4,300	70,135	7
25 September 2020	15,519	322	4,308	69,454	7

Interest Rate Position Time Series

Interest Rate Positions					
				By Product and Residual Maturity	
As At	Number of Outstanding Trades / Others / Basis Swap	Number of Outstanding Trades / Others / Floating vs. Fixed	Number of Outstanding Trades / Others / Overnight Index Swap	Number of Outstanding Trades / 0 - 1 Year / Basis Swap	Number of Outstanding Trades / 0 - 1 Year / Floating vs. Fixed
03 April 2020	5,672	124,108	19,143	3,238	72,030
09 April 2020	5,957	125,438	18,965	3,229	71,930
17 April 2020	5,715	125,299	18,894	3,230	72,362
24 April 2020	5,694	122,407	18,652	3,263	72,260
29 April 2020	5,871	117,392	18,626	3,326	71,964
08 May 2020	5,715	117,527	18,591	3,291	71,718
15 May 2020	5,680	118,452	18,593	3,298	72,824
22 May 2020	5,732	118,508	18,540	3,283	72,376
29 May 2020	5,752	119,596	18,546	3,259	72,163
05 June 2020	5,865	120,836	18,572	3,302	72,292
12 June 2020	5,779	119,664	18,333	3,247	71,948
19 June 2020	5,835	118,143	18,173	3,279	72,097
26 June 2020	6,079	119,083	18,036	3,375	72,065
03 July 2020	5,883	119,511	18,073	3,320	72,670
10 July 2020	5,878	113,004	18,036	3,310	71,715
17 July 2020	5,912	114,161	18,081	3,350	72,194
24 July 2020	5,938	115,470	18,089	3,363	72,838
31 July 2020	5,941	115,192	18,103	3,341	73,039
07 August 2020	6,006	115,528	18,122	3,313	72,677
14 August 2020	5,853	114,784	17,971	3,234	72,374
21 August 2020	5,875	115,575	18,075	3,248	72,259
28 August 2020	5,925	116,677	18,090	3,276	71,929
04 September 2020	5,832	116,658	18,117	3,289	71,827
11 September 2020	5,853	118,524	17,702	3,270	71,726
18 September 2020	5,828	117,058	17,502	3,266	72,446
25 September 2020	5,855	116,996	16,806	3,296	72,421

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / 0 - 1 Year / Overnight Index Swap	Number of Outstanding Trades / 1 - 2 Years / Basis Swap	Number of Outstanding Trades / 1 - 2 Years / Floating vs. Fixed	Number of Outstanding Trades / 1 - 2 Years / Overnight Index Swap	Number of Outstanding Trades / 2 - 5 Years / Basis Swap
03 April 2020	7,303	2,435	50,443	4,558	4,866
09 April 2020	7,105	2,477	50,128	4,544	4,982
17 April 2020	7,042	2,450	49,622	4,540	4,883
24 April 2020	6,783	2,467	49,490	4,513	4,934
29 April 2020	6,758	2,529	47,892	4,491	5,009
08 May 2020	6,688	2,505	47,913	4,469	4,968
15 May 2020	6,692	2,541	48,086	4,438	5,013
22 May 2020	6,618	2,523	48,238	4,418	4,996
29 May 2020	6,603	2,561	47,519	4,389	4,988
05 June 2020	6,632	2,580	47,404	4,354	5,050
12 June 2020	6,378	2,558	47,299	4,347	5,015
19 June 2020	6,284	2,584	47,730	4,361	5,016
26 June 2020	6,166	2,604	47,877	4,314	5,085
03 July 2020	6,179	2,537	47,835	4,290	5,017
10 July 2020	6,160	2,543	46,924	4,258	5,039
17 July 2020	6,139	2,546	47,105	4,280	5,056
24 July 2020	6,152	2,554	46,996	4,276	5,047
31 July 2020	6,128	2,552	46,823	4,270	5,036
07 August 2020	6,093	2,565	46,877	4,232	5,058
14 August 2020	6,014	2,542	46,902	4,190	4,990
21 August 2020	6,041	2,530	46,707	4,209	4,975
28 August 2020	6,041	2,552	47,020	4,202	4,982
04 September 2020	6,014	2,584	47,104	4,188	4,931
11 September 2020	5,986	2,565	47,435	4,158	4,936
18 September 2020	5,881	2,573	47,171	4,071	4,904
25 September 2020	5,872	2,569	47,243	3,924	4,916

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / 2 - 5 Years / Floating vs. Fixed	Number of Outstanding Trades / 2 - 5 Years / Overnight Index Swap	Number of Outstanding Trades / 5 - 10 Years / Basis Swap	Number of Outstanding Trades / 5 - 10 Years / Floating vs. Fixed	Number of Outstanding Trades / 5 - 10 Years / Overnight Index Swap
03 April 2020	130,016	8,503	3,518	72,218	521
09 April 2020	129,907	8,483	3,586	72,695	507
17 April 2020	129,147	8,469	3,502	72,727	522
24 April 2020	128,783	8,507	3,553	72,405	536
29 April 2020	126,620	8,523	3,635	71,301	541
08 May 2020	127,149	8,551	3,557	71,465	558
15 May 2020	128,463	8,562	3,572	71,964	577
22 May 2020	128,964	8,558	3,588	71,417	622
29 May 2020	126,373	8,579	3,593	71,986	647
05 June 2020	125,347	8,584	3,641	72,373	664
12 June 2020	125,385	8,559	3,625	71,946	695
19 June 2020	126,485	8,507	3,636	70,848	608
26 June 2020	126,809	8,517	3,734	70,972	618
03 July 2020	126,900	8,521	3,672	71,331	644
10 July 2020	125,183	8,530	3,684	70,327	670
17 July 2020	126,523	8,546	3,704	71,243	701
24 July 2020	126,500	8,530	3,711	72,115	711
31 July 2020	127,000	8,523	3,730	72,160	745
07 August 2020	128,081	8,599	3,730	72,443	778
14 August 2020	128,993	8,555	3,702	72,071	790
21 August 2020	129,177	8,588	3,706	72,321	814
28 August 2020	130,322	8,601	3,717	73,473	822
04 September 2020	130,643	8,661	3,677	73,969	848
11 September 2020	131,289	8,258	3,688	75,263	887
18 September 2020	135,856	8,576	3,674	70,511	548
25 September 2020	133,989	8,013	3,670	70,457	543

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / 10 - 15 Years / Basis Swap	Number of Outstanding Trades / 10 - 15 Years / Floating vs. Fixed	Number of Outstanding Trades / 10 - 15 Years / Overnight Index Swap	Number of Outstanding Trades / 15 - 20 Years / Basis Swap	Number of Outstanding Trades / 15 - 20 Years / Floating vs. Fixed
03 April 2020	848	8,960	58	649	5,752
09 April 2020	855	8,904	57	664	5,705
17 April 2020	819	9,046	58	648	5,722
24 April 2020	817	8,906	60	649	5,715
29 April 2020	834	8,755	60	666	5,719
08 May 2020	802	8,877	60	650	5,714
15 May 2020	802	9,037	58	646	5,791
22 May 2020	814	9,269	58	657	5,804
29 May 2020	824	9,399	59	661	5,825
05 June 2020	856	9,644	59	670	5,817
12 June 2020	846	9,735	61	657	5,838
19 June 2020	845	8,842	60	665	5,889
26 June 2020	897	8,968	53	696	5,864
03 July 2020	858	8,891	53	674	5,766
10 July 2020	857	8,968	54	669	5,858
17 July 2020	861	9,107	55	674	5,877
24 July 2020	855	9,105	55	679	5,720
31 July 2020	858	9,121	58	683	5,745
07 August 2020	873	9,261	55	704	5,759
14 August 2020	868	9,139	56	702	5,725
21 August 2020	882	9,243	59	705	5,783
28 August 2020	882	9,330	57	707	5,807
04 September 2020	882	9,382	62	704	5,780
11 September 2020	890	9,693	63	702	5,735
18 September 2020	895	8,645	64	695	5,777
25 September 2020	883	8,703	70	692	5,758

Interest Rate Position Time Series

Interest Rate Positions				
As At	Number of Outstanding Trades / 15 - 20 Years / Overnight Index Swap	Number of Outstanding Trades / > 20 Years / Basis Swap	Number of Outstanding Trades / > 20 Years / Floating vs. Fixed	Number of Outstanding Trades / > 20 Years / Overnight Index Swap
03 April 2020	52	504	6,670	36
09 April 2020	53	534	6,868	29
17 April 2020	56	508	7,225	29
24 April 2020	56	504	7,272	29
29 April 2020	56	539	7,105	29
08 May 2020	56	491	6,833	29
15 May 2020	56	501	6,896	30
22 May 2020	56	519	6,700	31
29 May 2020	55	513	6,779	32
05 June 2020	56	534	6,540	32
12 June 2020	61	527	6,707	32
19 June 2020	59	530	6,863	32
26 June 2020	60	588	6,605	31
03 July 2020	58	533	6,363	31
10 July 2020	60	528	6,320	31
17 July 2020	57	537	6,256	33
24 July 2020	57	555	6,215	33
31 July 2020	57	545	6,314	36
07 August 2020	61	568	6,400	37
14 August 2020	66	566	6,516	33
21 August 2020	66	580	6,440	34
28 August 2020	68	601	6,497	34
04 September 2020	66	602	6,484	36
11 September 2020	66	603	6,535	36
18 September 2020	66	605	6,506	37
25 September 2020	66	585	6,396	37

Interest Rate Position Time Series

Interest Rate Positions	*Outstanding Notional (US$mn)*				
	Asset Class Total	*By Product*			*By Product and Intentio*
As At	Outstanding Notional (US$mn) / Total	Outstanding Notional (US$mn) / Basis Swap	Outstanding Notional (US$mn) / Floating vs. Fixed	Outstanding Notional (US$mn) / Overnight Index Swap	Outstanding Notional (US$mn) / Intended to Clear / Basis Swap
30 September 2020	15,351,475.05	1,241,742.53	13,051,957.59	1,057,774.93	856,457.64
09 October 2020	15,143,518.98	1,306,974.64	12,735,956.65	1,100,587.69	848,051.33
16 October 2020	15,148,895.15	1,303,246.48	12,696,713.28	1,148,935.39	851,328.72
23 October 2020	14,871,094.77	1,247,188.23	12,489,529.34	1,134,377.20	826,780.76
30 October 2020	15,024,052.08	1,333,079.67	12,547,246.73	1,143,725.68	828,577.83
06 November 2020	15,074,233.98	1,336,630.13	12,583,875.76	1,153,728.09	838,738.65
13 November 2020	15,095,535.99	1,307,992.94	12,672,198.75	1,115,344.29	855,861.35
20 November 2020	14,893,898.02	1,238,032.01	12,491,095.90	1,164,770.10	865,939.65
27 November 2020	15,310,894.52	1,374,785.11	12,690,537.51	1,245,571.90	867,264.52
04 December 2020	15,020,417.77	1,351,861.85	12,490,106.08	1,178,449.83	866,935.17
11 December 2020	15,391,094.51	1,656,156.74	12,756,952.92	977,984.86	860,248.75
18 December 2020	15,100,688.65	1,648,082.32	12,488,997.33	963,609.01	859,944.66
24 December 2020	14,822,842.42	1,537,201.02	12,314,410.67	971,230.73	864,941.10
31 December 2020	14,842,898.69	1,571,240.11	12,279,954.95	991,703.63	878,954.69
08 January 2021	15,768,724.15	1,866,262.22	12,892,346.06	1,010,115.87	900,087.85
15 January 2021	15,352,573.34	1,712,223.05	12,683,681.07	956,669.22	900,801.63
22 January 2021	15,334,361.07	1,699,603.49	12,668,718.12	966,039.46	905,516.33
29 January 2021	15,315,182.85	1,686,524.02	12,674,799.69	953,859.14	897,601.59
05 February 2021	15,546,367.98	1,831,160.48	12,765,142.67	950,064.84	903,204.86
11 February 2021	15,344,012.98	1,687,265.50	12,737,756.08	918,991.40	917,133.04
19 February 2021	15,403,756.08	1,659,972.41	12,812,854.74	930,928.93	918,180.52
26 February 2021	15,825,254.35	1,670,975.19	13,216,848.28	937,430.88	931,341.85
05 March 2021	15,843,772.52	1,791,900.87	13,119,699.89	932,171.76	921,487.73
12 March 2021	15,581,747.40	1,813,695.30	12,859,302.33	908,749.77	919,181.32
19 March 2021	15,794,920.41	1,839,001.35	12,967,281.15	988,637.91	935,807.61
26 March 2021	15,228,989.70	1,703,631.42	12,602,315.29	923,042.98	894,282.98

Interest Rate Position Time Series

Interest Rate Positions					
	n to Clear				
As At	Outstanding Notional (US$mn) / Intended to Clear / Floating vs. Fixed	Outstanding Notional (US$mn) / Intended to Clear / Overnight Index Swap	Outstanding Notional (US$mn) / Not Intended to Clear / Basis Swap	Outstanding Notional (US$mn) / Not Intended to Clear / Floating vs. Fixed	Outstanding Notional (US$mn) / Not Intended to Clear / Overnight Index Swap
30 September 2020	9,151,135.48	612,982.48	385,284.89	3,900,822.11	444,792.45
09 October 2020	8,757,885.18	650,186.72	458,923.31	3,978,071.47	450,400.96
16 October 2020	8,732,584.33	701,470.93	451,917.75	3,964,128.95	447,464.46
23 October 2020	8,588,719.87	689,754.08	420,407.47	3,900,809.47	444,623.13
30 October 2020	8,624,918.91	703,459.83	504,501.84	3,922,327.82	440,265.85
06 November 2020	8,670,406.36	727,186.39	497,891.48	3,913,469.40	426,541.69
13 November 2020	8,723,439.35	723,609.67	452,131.59	3,948,759.40	391,734.63
20 November 2020	8,586,852.67	763,300.87	372,092.36	3,904,243.23	401,469.24
27 November 2020	8,646,451.36	832,978.41	507,520.59	4,044,086.16	412,593.50
04 December 2020	8,538,279.02	806,166.58	484,926.68	3,951,827.06	372,283.25
11 December 2020	8,561,701.07	605,783.74	795,907.98	4,195,251.84	372,201.12
18 December 2020	8,350,099.84	611,465.46	788,137.66	4,138,897.49	352,143.55
24 December 2020	8,316,928.30	609,095.99	672,259.92	3,997,482.37	362,134.74
31 December 2020	8,312,148.96	622,529.17	692,285.41	3,967,806.00	369,174.47
08 January 2021	8,735,195.71	645,871.88	966,174.37	4,157,150.35	364,243.99
15 January 2021	8,641,493.64	596,665.92	811,421.42	4,042,187.43	360,003.29
22 January 2021	8,674,867.65	607,265.45	794,087.17	3,993,850.47	358,774.01
29 January 2021	8,756,349.67	597,335.22	788,922.43	3,918,450.02	356,523.93
05 February 2021	8,789,133.92	595,696.04	927,955.62	3,976,008.75	354,368.80
11 February 2021	8,853,371.98	555,607.38	770,132.46	3,884,384.10	363,384.02
19 February 2021	8,890,119.72	570,894.56	741,791.89	3,922,735.02	360,034.37
26 February 2021	9,215,702.71	586,741.57	739,633.35	4,001,145.58	350,689.30
05 March 2021	9,100,779.63	601,215.76	870,413.14	4,018,920.26	330,956.00
12 March 2021	8,878,596.14	572,698.38	894,513.98	3,980,706.19	336,051.39
19 March 2021	8,950,173.89	638,563.12	903,193.74	4,017,107.25	350,074.80
26 March 2021	8,728,760.89	577,508.16	809,348.45	3,873,554.41	345,534.83

Interest Rate Position Time Series

Interest Rate Positions						
	By Product and Currency					
As At	Outstanding Notional (US$mn) / USD / Basis Swap	Outstanding Notional (US$mn) / USD / Floating vs. Fixed	Outstanding Notional (US$mn) / USD / Overnight Index Swap	Outstanding Notional (US$mn) / CNY / Basis Swap	Outstanding Notional (US$mn) / CNY / Floating vs. Fixed
30 September 2020	312,079.42	2,224,976.57	143,177.74	117.32	2,023,206.24
09 October 2020	332,496.21	2,258,107.52	149,819.94	117.68	2,020,216.79
16 October 2020	312,003.78	2,208,109.54	155,426.94	119.01	2,064,895.14
23 October 2020	322,201.26	2,219,344.37	156,710.28	120.14	2,104,275.52
30 October 2020	323,498.83	2,207,657.16	158,181.22	118.76	2,113,037.54
06 November 2020	322,888.89	2,218,906.22	158,705.90	120.19	2,155,416.84
13 November 2020	319,659.24	2,240,277.65	148,707.58	120.51	2,189,369.66
20 November 2020	311,161.97	2,236,496.70	152,770.64	121.82	2,215,637.15
27 November 2020	315,729.45	2,256,382.22	148,106.04	121.52	2,268,604.84
04 December 2020	295,206.95	2,149,192.44	147,232.01	121.76	2,269,368.01
11 December 2020	313,223.22	2,182,522.85	145,409.00	122.15	2,295,908.74
18 December 2020	338,904.25	2,155,802.98	140,006.60	122.32	2,241,529.41
24 December 2020	332,522.87	2,134,489.84	148,588.47	122.12	2,228,651.59
31 December 2020	335,350.29	2,145,079.45	160,503.97	122.36	2,184,043.93
08 January 2021	346,456.37	2,459,583.24	158,540.37	15.32	2,245,074.59
15 January 2021	346,702.21	2,325,601.54	155,419.07	15.31	2,272,825.27
22 January 2021	349,368.60	2,321,760.06	154,486.67	15.31	2,284,976.57
29 January 2021	350,138.20	2,306,738.44	149,112.44	15.27	2,295,137.20
05 February 2021	349,531.96	2,282,530.51	149,657.78	15.33	2,330,078.29
11 February 2021	343,393.39	2,269,843.71	151,870.63	15.39	2,341,238.97
19 February 2021	359,982.69	2,316,905.93	153,983.79	15.34	2,323,548.81
26 February 2021	367,151.63	2,615,413.28	152,066.70	15.34	2,316,973.09
05 March 2021	376,972.07	2,631,472.91	150,999.24	0.00	2,299,190.69
12 March 2021	380,592.46	2,430,157.15	159,766.25	0.00	2,328,747.33
19 March 2021	398,447.11	2,394,473.18	170,240.67	0.00	2,316,058.61
26 March 2021	382,648.29	2,442,325.16	178,154.00	0.00	2,282,348.45

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / CNY / Overnight Index Swap	Outstanding Notional (US$mn) / EUR / Basis Swap	Outstanding Notional (US$mn) / EUR / Floating vs. Fixed	Outstanding Notional (US$mn) / EUR / Overnight Index Swap	Outstanding Notional (US$mn) / GBP / Basis Swap
30 September 2020	0.00	40,428.24	304,769.49	124,421.23	6,115.73
09 October 2020	0.00	42,264.86	310,501.34	119,806.84	6,823.51
16 October 2020	0.00	44,233.23	310,684.50	120,807.14	7,763.66
23 October 2020	0.00	44,886.95	315,182.03	122,094.35	7,765.89
30 October 2020	0.00	46,280.89	311,960.02	119,397.44	9,088.64
06 November 2020	0.00	45,309.72	311,735.17	118,453.12	7,086.97
13 November 2020	0.00	46,436.43	315,481.28	118,303.85	7,926.47
20 November 2020	0.00	46,620.20	318,493.41	121,792.49	6,757.18
27 November 2020	0.00	64,458.61	323,523.55	123,199.92	7,570.17
04 December 2020	0.00	48,503.67	328,294.46	133,722.06	6,574.11
11 December 2020	0.00	72,962.68	322,561.38	144,735.30	8,299.91
18 December 2020	0.00	84,930.73	322,986.76	128,333.50	8,439.31
24 December 2020	0.00	79,320.25	320,934.42	128,317.68	6,982.78
31 December 2020	0.00	78,597.29	322,812.30	129,067.91	7,073.55
08 January 2021	0.00	87,312.29	324,234.98	130,946.41	8,925.36
15 January 2021	0.00	85,991.93	319,578.27	127,079.19	8,845.58
22 January 2021	0.00	84,104.80	318,854.92	128,598.60	8,236.38
29 January 2021	0.00	85,712.51	318,780.60	125,030.26	8,236.59
05 February 2021	0.00	75,741.72	317,812.36	124,456.54	8,310.18
11 February 2021	0.00	79,502.34	319,908.71	125,707.13	6,839.82
19 February 2021	0.00	81,699.00	320,507.26	126,922.24	8,323.04
26 February 2021	30.98	72,940.14	320,689.24	125,288.82	8,490.50
05 March 2021	30.92	78,440.16	326,848.50	115,700.32	8,527.58
12 March 2021	30.75	83,618.00	324,059.61	115,969.73	8,819.84
19 March 2021	30.76	83,762.50	331,209.75	114,243.95	9,631.27
26 March 2021	30.66	80,255.64	335,258.09	109,110.95	10,714.55

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / GBP / Floating vs. Fixed	Outstanding Notional (US$mn) / GBP / Overnight Index Swap	Outstanding Notional (US$mn) / JPY / Basis Swap	Outstanding Notional (US$mn) / JPY / Floating vs. Fixed	Outstanding Notional (US$mn) / JPY / Overnight Index Swap
30 September 2020	56,248.29	475.72	217,683.98	1,131,970.41	41,230.91
09 October 2020	58,183.95	812.62	219,868.88	1,147,363.16	42,486.87
16 October 2020	58,557.29	931.78	218,170.35	1,065,030.19	42,412.92
23 October 2020	60,650.68	711.19	221,638.68	977,805.13	41,734.11
30 October 2020	60,689.74	702.14	223,174.59	979,686.34	41,928.46
06 November 2020	59,602.98	702.41	222,469.06	977,127.80	41,009.94
13 November 2020	61,300.11	741.50	218,093.02	971,799.04	40,644.27
20 November 2020	60,288.53	744.26	219,408.13	940,630.34	43,198.68
27 November 2020	61,031.84	750.53	221,910.70	937,308.54	38,803.91
04 December 2020	60,774.22	749.43	220,785.15	933,415.36	39,692.41
11 December 2020	63,263.02	754.48	225,392.92	975,042.44	40,942.11
18 December 2020	60,721.07	759.42	226,464.52	953,184.50	38,419.76
24 December 2020	59,952.79	751.10	225,331.59	938,362.33	38,257.04
31 December 2020	59,662.10	758.91	225,355.29	940,148.87	41,994.86
08 January 2021	61,032.88	836.57	228,589.99	957,344.56	43,914.87
15 January 2021	60,778.78	987.07	221,553.97	887,616.59	43,152.32
22 January 2021	60,809.96	1,056.57	219,265.87	889,666.83	44,772.68
29 January 2021	60,487.11	1,058.89	215,394.63	877,325.62	43,610.03
05 February 2021	60,399.08	1,055.85	214,866.38	877,636.00	43,227.96
11 February 2021	60,567.38	1,068.94	214,940.59	886,480.49	41,494.77
19 February 2021	61,397.92	963.89	212,164.44	883,867.03	39,375.80
26 February 2021	62,043.51	980.38	212,822.69	886,876.47	38,515.59
05 March 2021	61,606.13	967.94	210,385.23	872,312.34	35,206.75
12 March 2021	62,660.64	1,060.37	210,047.49	845,434.34	37,577.69
19 March 2021	63,565.82	1,062.61	210,007.87	827,971.66	38,384.82
26 March 2021	62,670.33	1,242.84	212,042.93	820,890.07	35,615.45

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / HKD / Basis Swap	Outstanding Notional (US$mn) / HKD / Floating vs. Fixed	Outstanding Notional (US$mn) / HKD / Overnight Index Swap	Outstanding Notional (US$mn) / Others / Basis Swap	Outstanding Notional (US$mn) / Others / Floating vs. Fixed
30 September 2020	149,028.57	2,319,021.46	33.81	516,289.27	4,991,765.14
09 October 2020	147,808.85	1,956,808.00	33.81	557,594.66	4,984,775.88
16 October 2020	147,128.00	1,913,787.16	33.81	573,828.44	5,075,649.46
23 October 2020	147,542.26	1,913,216.68	33.81	503,033.05	4,899,054.93
30 October 2020	146,859.95	1,894,632.11	25.81	584,058.00	4,979,583.80
06 November 2020	146,713.89	1,885,060.80	25.79	592,041.41	4,976,025.94
13 November 2020	148,039.40	1,890,140.29	25.79	567,717.86	5,003,830.73
20 November 2020	148,102.75	1,895,166.18	25.80	505,859.96	4,824,383.60
27 November 2020	148,035.87	1,896,413.02	25.80	616,958.78	4,947,273.50
04 December 2020	145,293.45	1,875,555.39	25.80	635,376.77	4,873,506.22
11 December 2020	144,094.95	1,882,503.45	25.80	892,060.91	5,035,151.04
18 December 2020	142,189.51	1,837,483.61	25.80	847,031.69	4,917,289.00
24 December 2020	142,184.63	1,825,577.81	25.80	750,736.78	4,806,441.90
31 December 2020	143,628.21	1,818,188.34	25.79	781,113.12	4,810,019.96
08 January 2021	142,038.55	1,806,734.53	25.80	1,052,924.35	5,038,341.29
15 January 2021	140,748.34	1,826,591.74	25.80	908,365.72	4,990,688.88
22 January 2021	138,570.95	1,818,860.80	25.80	900,041.58	4,973,788.98
29 January 2021	138,337.10	1,827,552.97	25.80	888,689.72	4,988,777.76
05 February 2021	138,625.90	1,824,117.03	25.80	1,044,069.01	5,072,569.40
11 February 2021	141,170.33	1,820,393.45	25.80	901,403.65	5,039,323.36
19 February 2021	140,984.58	1,807,491.35	25.80	856,803.32	5,099,136.43
26 February 2021	140,423.40	1,737,673.70	25.79	869,131.48	5,277,178.99
05 March 2021	139,473.25	1,657,163.64	25.78	978,102.59	5,271,105.70
12 March 2021	141,934.44	1,663,649.46	25.77	988,683.07	5,204,593.79
19 March 2021	143,948.23	1,648,080.67	25.76	993,204.36	5,385,921.46
26 March 2021	148,479.79	1,647,493.41	25.75	869,490.21	5,011,329.77

Interest Rate Position Time Series

Interest Rate Positions					
		By Product and Residual Maturity			
As At	Outstanding Notional (US$mn) / Others / Overnight Index Swap	Outstanding Notional (US$mn) / 0 - 1 Year / Basis Swap	Outstanding Notional (US$mn) / 0 - 1 Year / Floating vs. Fixed	Outstanding Notional (US$mn) / 0 - 1 Year / Overnight Index Swap	Outstanding Notional (US$mn) / 1 - 2 Years / Basis Swap
30 September 2020	748,435.52	426,862.09	5,454,872.16	772,556.69	223,253.06
09 October 2020	787,627.60	481,892.69	5,267,762.11	811,016.95	232,302.43
16 October 2020	829,322.80	479,024.94	5,303,417.00	862,293.98	226,592.30
23 October 2020	813,093.46	450,958.67	5,176,013.77	834,516.95	219,520.35
30 October 2020	823,490.62	513,872.02	5,221,207.76	842,190.90	229,836.48
06 November 2020	834,830.92	518,253.40	5,191,919.39	850,217.31	232,970.12
13 November 2020	806,921.30	475,589.39	5,248,510.02	807,699.64	235,158.27
20 November 2020	846,238.23	430,480.78	5,112,350.73	848,963.85	221,416.78
27 November 2020	934,685.69	530,243.54	5,252,639.98	940,832.72	243,390.85
04 December 2020	857,028.12	535,530.49	5,101,897.01	879,498.56	229,799.15
11 December 2020	646,118.17	764,455.52	5,199,951.65	677,906.91	276,332.23
18 December 2020	656,063.93	743,241.93	5,125,453.95	673,207.41	276,498.63
24 December 2020	655,290.64	667,840.76	5,021,251.95	681,434.06	259,937.39
31 December 2020	659,352.19	690,280.33	4,969,884.49	697,767.21	265,171.85
08 January 2021	675,851.86	933,254.47	5,366,999.97	711,440.54	296,708.41
15 January 2021	630,005.77	803,317.59	5,224,589.14	688,016.05	282,034.96
22 January 2021	637,099.13	796,249.55	5,192,222.51	690,607.11	275,321.21
29 January 2021	635,021.72	781,897.65	5,160,616.67	677,929.74	273,111.06
05 February 2021	631,640.91	906,449.03	5,183,523.93	673,567.86	282,827.87
11 February 2021	598,824.12	774,960.48	5,152,669.71	637,841.37	273,573.24
19 February 2021	609,657.41	722,038.12	5,156,589.23	650,654.83	279,500.98
26 February 2021	620,522.61	720,150.53	5,424,260.11	638,120.17	283,958.23
05 March 2021	629,240.80	826,129.67	5,343,346.23	645,002.85	303,379.83
12 March 2021	594,319.21	847,207.40	4,990,823.17	613,484.63	308,960.42
19 March 2021	664,649.35	837,870.00	5,077,673.32	690,603.83	322,590.34
26 March 2021	598,863.33	766,710.79	5,024,787.07	626,310.40	302,604.29

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / 1 - 2 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 1 - 2 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 2 - 5 Years / Basis Swap	Outstanding Notional (US$mn) / 2 - 5 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 2 - 5 Years / Overnight Index Swap
30 September 2020	2,050,083.37	109,965.91	336,799.07	3,451,503.94	148,954.76
09 October 2020	2,002,508.35	109,103.04	341,369.07	3,386,202.06	153,795.89
16 October 2020	1,976,888.82	106,525.36	342,097.97	3,343,894.70	152,714.53
23 October 2020	1,951,556.33	111,837.95	330,390.20	3,334,633.51	158,977.03
30 October 2020	1,950,307.06	113,337.18	337,806.38	3,337,031.03	158,488.81
06 November 2020	1,969,440.04	113,457.84	335,207.36	3,373,953.33	159,917.64
13 November 2020	1,959,696.00	119,151.12	338,952.93	3,395,015.44	157,259.70
20 November 2020	1,935,716.81	126,546.14	334,388.68	3,394,066.85	157,740.69
27 November 2020	1,954,400.69	112,471.96	344,549.19	3,414,751.99	159,973.53
04 December 2020	1,919,626.94	110,687.52	331,973.90	3,408,977.88	156,553.70
11 December 2020	1,971,585.91	110,085.38	354,319.88	3,473,036.51	156,279.11
18 December 2020	1,892,326.19	103,208.20	366,678.95	3,433,127.75	156,297.57
24 December 2020	1,876,880.73	101,775.14	354,886.19	3,399,990.84	156,954.85
31 December 2020	1,877,320.19	104,527.96	358,567.13	3,404,389.44	158,763.46
08 January 2021	1,942,772.69	105,537.83	369,561.59	3,499,293.84	161,327.69
15 January 2021	1,909,117.85	99,340.87	362,161.44	3,494,435.36	139,016.60
22 January 2021	1,913,006.32	105,293.91	364,307.33	3,505,098.87	139,696.25
29 January 2021	1,931,339.14	105,533.03	369,471.86	3,518,262.66	139,622.19
05 February 2021	1,944,581.55	103,853.76	375,089.20	3,551,470.16	141,845.81
11 February 2021	1,936,498.75	108,293.35	372,876.61	3,557,634.75	140,839.42
19 February 2021	1,931,957.14	109,348.10	385,219.34	3,599,042.80	139,429.60
26 February 2021	1,962,855.06	124,633.59	387,345.50	3,666,890.58	141,737.54
05 March 2021	1,954,232.08	111,866.60	384,707.16	3,647,597.68	142,745.78
12 March 2021	1,981,107.79	117,580.27	379,283.20	3,672,307.42	143,152.91
19 March 2021	1,978,195.56	118,745.05	395,288.28	3,743,737.54	147,356.06
26 March 2021	1,923,807.08	120,697.92	374,136.12	3,585,653.39	144,912.54

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / 5 - 10 Years / Basis Swap	Outstanding Notional (US$mn) / 5 - 10 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 5 - 10 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 10 - 15 Years / Basis Swap	Outstanding Notional (US$mn) / 10 - 15 Years / Floating vs. Fixed
30 September 2020	195,247.06	1,627,962.64	21,969.10	32,512.11	199,561.54
09 October 2020	190,795.03	1,606,525.49	21,853.95	33,304.77	205,048.55
16 October 2020	192,325.39	1,603,468.97	22,852.86	34,866.89	202,541.06
23 October 2020	185,853.51	1,566,901.61	24,277.06	33,504.94	198,139.85
30 October 2020	188,148.33	1,578,228.47	24,874.39	35,153.55	198,935.44
06 November 2020	188,951.19	1,583,739.14	25,353.43	33,794.02	201,507.21
13 November 2020	193,754.40	1,596,692.93	26,366.62	35,599.64	205,582.58
20 November 2020	190,569.54	1,582,690.17	26,519.77	33,833.50	201,316.99
27 November 2020	194,489.15	1,595,584.27	27,319.87	34,308.74	206,728.51
04 December 2020	193,572.73	1,584,853.34	26,722.83	33,791.00	211,305.55
11 December 2020	197,050.04	1,626,243.62	28,599.39	35,229.44	217,250.62
18 December 2020	198,615.52	1,566,733.63	25,914.65	34,359.26	202,841.23
24 December 2020	193,434.02	1,547,335.06	25,834.18	33,539.23	202,407.37
31 December 2020	195,025.35	1,557,623.98	25,403.63	34,325.02	202,730.22
08 January 2021	201,380.06	1,596,996.31	26,546.12	35,985.88	213,102.74
15 January 2021	197,837.60	1,579,021.60	25,180.59	36,744.99	210,582.43
22 January 2021	197,685.45	1,582,632.54	25,413.01	36,159.84	208,632.90
29 January 2021	196,433.61	1,585,099.61	25,660.70	36,376.52	212,120.97
05 February 2021	199,055.27	1,602,458.03	25,750.93	38,080.97	216,013.81
11 February 2021	199,922.52	1,607,076.61	27,006.38	37,545.32	216,804.51
19 February 2021	204,577.75	1,631,042.52	26,539.18	39,043.26	225,462.36
26 February 2021	206,331.54	1,660,544.70	27,892.54	42,306.53	232,086.11
05 March 2021	203,100.46	1,662,017.39	27,636.64	43,687.17	235,160.90
12 March 2021	203,314.28	1,704,296.80	29,704.51	43,665.02	233,882.27
19 March 2021	206,391.45	1,663,693.70	26,138.93	44,956.21	229,084.07
26 March 2021	193,108.54	1,588,185.47	26,187.75	37,746.54	210,782.79

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / 10 - 15 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 15 - 20 Years / Basis Swap	Outstanding Notional (US$mn) / 15 - 20 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 15 - 20 Years / Overnight Index Swap	Outstanding Notional (US$mn) / > 20 Years / Basis Swap
30 September 2020	1,949.15	16,645.50	130,757.42	1,344.48	10,423.61
09 October 2020	2,423.26	17,115.11	131,055.79	1,338.13	10,195.53
16 October 2020	2,161.94	17,788.97	128,670.84	1,343.34	10,550.02
23 October 2020	2,235.19	16,836.71	124,851.19	1,427.26	10,123.86
30 October 2020	2,228.71	17,793.70	125,569.58	1,419.17	10,469.21
06 November 2020	2,207.99	17,160.52	125,956.06	1,417.07	10,293.52
13 November 2020	2,294.32	18,237.41	127,169.96	1,436.95	10,700.90
20 November 2020	2,393.25	17,264.39	126,241.20	1,445.32	10,078.33
27 November 2020	2,380.91	17,370.33	126,812.81	1,435.52	10,433.30
04 December 2020	2,401.05	16,746.16	127,399.84	1,424.57	10,448.43
11 December 2020	2,505.97	17,728.63	130,777.91	1,425.81	11,040.99
18 December 2020	2,455.74	17,841.05	130,446.33	1,335.04	10,846.98
24 December 2020	2,589.38	17,171.23	130,246.90	1,503.61	10,392.19
31 December 2020	2,590.25	17,072.42	130,993.68	1,506.58	10,798.01
08 January 2021	2,599.02	18,024.93	132,439.34	1,513.70	11,346.89
15 January 2021	2,459.28	18,008.59	128,369.38	1,430.87	12,117.87
22 January 2021	2,406.34	17,956.78	129,345.74	1,432.92	11,923.33
29 January 2021	2,485.22	17,362.33	128,814.21	1,428.46	11,870.98
05 February 2021	2,436.23	17,566.07	127,713.95	1,418.86	12,092.06
11 February 2021	2,387.45	17,048.91	127,560.16	1,425.21	11,338.42
19 February 2021	2,328.50	17,722.18	128,420.73	1,411.88	11,870.79
26 February 2021	2,353.30	18,331.53	129,509.27	1,481.90	12,551.32
05 March 2021	2,327.11	18,176.78	129,876.52	1,389.93	12,719.80
12 March 2021	2,306.01	18,898.92	134,575.86	1,337.33	12,366.06
19 March 2021	3,262.92	19,098.55	132,811.37	1,345.81	12,806.52
26 March 2021	2,418.12	17,830.84	127,255.60	1,340.29	11,494.31

Interest Rate Position Time Series

Interest Rate Positions			*Number of Outstanding Trades*		
			Asset Class Total	*By Product*	
As At	Outstanding Notional (US$mn) / > 20 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / > 20 Years / Overnight Index Swap	Number of Outstanding Trades / Total	Number of Outstanding Trades / Basis Swap	Number of Outstanding Trades / Floating vs. Fixed
30 September 2020	137,216.53	1,034.85	380,150	17,174	344,423
09 October 2020	136,854.31	1,056.47	371,106	17,350	335,120
16 October 2020	137,831.89	1,043.39	371,005	17,105	335,255
23 October 2020	137,433.08	1,105.76	370,296	16,851	334,562
30 October 2020	135,967.38	1,186.51	370,948	17,225	334,785
06 November 2020	137,360.59	1,156.82	372,880	17,197	336,749
13 November 2020	139,531.82	1,135.94	373,582	17,136	337,472
20 November 2020	138,713.16	1,161.07	371,977	16,853	336,083
27 November 2020	139,619.25	1,157.40	373,008	17,470	336,275
04 December 2020	136,045.54	1,161.62	370,535	16,564	334,691
11 December 2020	138,106.69	1,182.30	371,414	17,656	334,874
18 December 2020	138,068.26	1,190.41	368,463	17,526	332,042
24 December 2020	136,297.82	1,139.50	367,804	17,256	331,524
31 December 2020	137,012.96	1,144.53	365,407	17,215	329,130
08 January 2021	140,741.17	1,150.96	370,376	17,738	333,463
15 January 2021	137,565.32	1,224.97	370,775	17,755	335,599
22 January 2021	137,779.26	1,189.91	371,923	17,714	336,793
29 January 2021	138,546.41	1,199.79	374,419	17,627	339,357
05 February 2021	139,381.24	1,191.38	376,269	17,511	341,213
11 February 2021	139,511.58	1,198.22	376,952	17,475	341,857
19 February 2021	140,339.97	1,216.84	377,331	17,772	342,140
26 February 2021	140,702.45	1,211.84	378,295	17,834	342,991
05 March 2021	147,469.09	1,202.85	379,697	17,961	343,968
12 March 2021	142,309.02	1,184.10	383,777	18,078	347,750
19 March 2021	142,085.58	1,185.32	386,034	18,240	349,637
26 March 2021	141,843.89	1,175.95	379,762	18,091	343,642

Interest Rate Position Time Series

Interest Rate Positions					
		By Product and Intention to Clear			
As At	Number of Outstanding Trades / Overnight Index Swap	Number of Outstanding Trades / Intended to Clear / Basis Swap	Number of Outstanding Trades / Intended to Clear / Floating vs. Fixed	Number of Outstanding Trades / Intended to Clear / Overnight Index Swap	Number of Outstanding Trades / Not Intended to Clear / Basis Swap
30 September 2020	18,553	12,665	220,603	11,031	4,510
09 October 2020	18,636	12,508	211,347	11,116	4,843
16 October 2020	18,645	12,521	211,612	11,131	4,585
23 October 2020	18,883	12,355	210,838	11,347	4,497
30 October 2020	18,938	12,373	212,213	11,407	4,853
06 November 2020	18,934	12,444	214,230	11,448	4,754
13 November 2020	18,974	12,528	214,786	11,581	4,609
20 November 2020	19,041	12,484	213,443	11,716	4,370
27 November 2020	19,263	12,506	213,247	11,968	4,965
04 December 2020	19,280	12,491	213,051	12,105	4,074
11 December 2020	18,884	12,488	212,332	11,764	5,169
18 December 2020	18,895	12,355	209,884	11,862	5,172
24 December 2020	19,024	12,373	209,978	11,970	4,884
31 December 2020	19,062	12,481	207,938	12,073	4,735
08 January 2021	19,175	12,623	212,075	12,217	5,116
15 January 2021	17,421	12,776	215,103	10,415	4,980
22 January 2021	17,416	12,862	216,901	10,443	4,853
29 January 2021	17,435	12,854	220,056	10,470	4,774
05 February 2021	17,545	12,948	221,989	10,593	4,564
11 February 2021	17,620	12,979	222,921	10,604	4,497
19 February 2021	17,419	13,013	223,852	10,515	4,760
26 February 2021	17,470	13,075	224,431	10,586	4,760
05 March 2021	17,768	13,066	225,324	10,864	4,896
12 March 2021	17,949	13,177	228,595	11,022	4,902
19 March 2021	18,157	13,375	230,892	11,206	4,866
26 March 2021	18,029	13,191	227,101	11,238	4,901

Interest Rate Position Time Series

Interest Rate Positions					
			By Product and Currency		
As At	Number of Outstanding Trades / Not Intended to Clear / Floating vs. Fixed	Number of Outstanding Trades / Not Intended to Clear / Overnight Index Swap	Number of Outstanding Trades / USD / Basis Swap	Number of Outstanding Trades / USD / Floating vs. Fixed	Number of Outstanding Trades / USD / Overnight Index Swap
30 September 2020	123,820	7,522	3,908	72,943	721
09 October 2020	123,773	7,520	4,048	73,045	720
16 October 2020	123,644	7,514	3,891	73,096	741
23 October 2020	123,724	7,536	3,970	73,498	897
30 October 2020	122,572	7,531	4,022	72,683	902
06 November 2020	122,519	7,486	4,030	73,041	902
13 November 2020	122,687	7,393	3,977	74,088	887
20 November 2020	122,640	7,325	3,958	74,048	891
27 November 2020	123,029	7,295	4,080	73,858	871
04 December 2020	121,640	7,175	3,817	72,932	876
11 December 2020	122,543	7,120	4,100	72,772	865
18 December 2020	122,158	7,033	4,139	72,537	846
24 December 2020	121,546	7,054	4,102	72,338	859
31 December 2020	121,192	6,989	4,077	72,516	818
08 January 2021	121,389	6,958	4,193	73,434	815
15 January 2021	120,497	7,006	4,230	73,668	829
22 January 2021	119,893	6,973	4,250	73,919	838
29 January 2021	119,301	6,965	4,245	74,268	831
05 February 2021	119,224	6,952	4,142	74,672	829
11 February 2021	118,936	7,016	4,141	74,345	826
19 February 2021	118,288	6,904	4,242	74,736	820
26 February 2021	118,561	6,884	4,234	75,449	839
05 March 2021	118,644	6,904	4,243	75,990	828
12 March 2021	119,155	6,927	4,266	76,383	841
19 March 2021	118,745	6,951	4,270	76,583	889
26 March 2021	116,541	6,791	4,248	76,561	852

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / CNY / Basis Swap	Number of Outstanding Trades / CNY / Floating vs. Fixed	Number of Outstanding Trades / CNY / Overnight Index Swap	Number of Outstanding Trades / EUR / Basis Swap	Number of Outstanding Trades / EUR / Floating vs. Fixed
30 September 2020	2	63,943	0	184	5,142
09 October 2020	2	63,977	0	201	5,179
16 October 2020	2	64,899	0	185	5,167
23 October 2020	2	65,234	0	192	5,216
30 October 2020	2	66,193	0	261	5,232
06 November 2020	2	67,035	0	227	5,252
13 November 2020	2	68,100	0	197	5,283
20 November 2020	2	69,043	0	183	5,278
27 November 2020	2	69,887	0	318	5,337
04 December 2020	2	69,884	0	200	5,284
11 December 2020	2	70,537	0	369	5,368
18 December 2020	2	70,228	0	377	5,319
24 December 2020	2	70,620	0	342	5,315
31 December 2020	2	68,367	0	366	5,316
08 January 2021	1	69,636	0	402	5,335
15 January 2021	1	70,565	0	381	5,339
22 January 2021	1	71,156	0	394	5,347
29 January 2021	1	71,948	0	419	5,377
05 February 2021	1	72,732	0	362	5,353
11 February 2021	1	73,362	0	361	5,365
19 February 2021	1	73,270	0	378	5,391
26 February 2021	1	72,287	2	341	5,372
05 March 2021	0	72,717	2	382	5,408
12 March 2021	0	73,806	2	399	5,437
19 March 2021	0	73,869	2	396	5,446
26 March 2021	0	72,462	2	398	5,454

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / EUR / Overnight Index Swap	Number of Outstanding Trades / GBP / Basis Swap	Number of Outstanding Trades / GBP / Floating vs. Fixed	Number of Outstanding Trades / GBP / Overnight Index Swap	Number of Outstanding Trades / JPY / Basis Swap
30 September 2020	628	63	1,386	20	2,445
09 October 2020	618	84	1,408	20	2,459
16 October 2020	625	79	1,403	21	2,448
23 October 2020	624	77	1,411	26	2,445
30 October 2020	625	93	1,422	26	2,471
06 November 2020	633	66	1,416	26	2,448
13 November 2020	638	81	1,425	27	2,476
20 November 2020	647	65	1,414	27	2,440
27 November 2020	652	79	1,417	27	2,480
04 December 2020	658	67	1,419	27	2,467
11 December 2020	658	95	1,421	33	2,496
18 December 2020	646	94	1,405	28	2,482
24 December 2020	631	77	1,404	28	2,483
31 December 2020	624	78	1,391	28	2,517
08 January 2021	627	93	1,401	31	2,559
15 January 2021	635	95	1,402	32	2,527
22 January 2021	643	70	1,391	33	2,496
29 January 2021	648	69	1,382	33	2,484
05 February 2021	646	69	1,380	33	2,495
11 February 2021	645	74	1,364	32	2,469
19 February 2021	646	93	1,355	28	2,489
26 February 2021	645	108	1,342	28	2,482
05 March 2021	644	152	1,374	30	2,502
12 March 2021	644	156	1,382	42	2,501
19 March 2021	647	145	1,400	40	2,509
26 March 2021	640	189	1,417	52	2,561

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / JPY / Floating vs. Fixed	Number of Outstanding Trades / JPY / Overnight Index Swap	Number of Outstanding Trades / HKD / Basis Swap	Number of Outstanding Trades / HKD / Floating vs. Fixed	Number of Outstanding Trades / HKD / Overnight Index Swap
30 September 2020	15,499	325	4,325	69,802	7
09 October 2020	15,801	338	4,284	59,564	7
16 October 2020	15,160	329	4,286	58,828	7
23 October 2020	14,631	327	4,302	58,971	7
30 October 2020	14,576	331	4,304	58,958	2
06 November 2020	14,602	329	4,341	59,017	2
13 November 2020	14,699	329	4,373	59,518	2
20 November 2020	14,228	333	4,393	59,735	2
27 November 2020	14,288	332	4,409	59,929	2
04 December 2020	14,235	333	4,302	59,459	2
11 December 2020	14,442	343	4,316	59,218	2
18 December 2020	14,217	345	4,275	58,789	2
24 December 2020	14,176	343	4,227	58,500	2
31 December 2020	14,187	347	4,276	58,326	2
08 January 2021	14,323	351	4,262	58,378	2
15 January 2021	14,017	351	4,222	59,078	2
22 January 2021	14,049	351	4,215	59,168	2
29 January 2021	13,905	350	4,223	59,561	2
05 February 2021	14,039	350	4,214	59,800	2
11 February 2021	14,081	351	4,219	59,897	2
19 February 2021	14,194	352	4,205	59,878	2
26 February 2021	14,199	352	4,218	59,056	2
05 March 2021	14,235	351	4,219	56,958	2
12 March 2021	14,230	339	4,310	57,525	2
19 March 2021	14,184	337	4,355	57,535	2
26 March 2021	14,132	336	4,362	57,671	2

Interest Rate Position Time Series

Interest Rate Positions					
				By Product and Residual Maturity	
As At	Number of Outstanding Trades / Others / Basis Swap	Number of Outstanding Trades / Others / Floating vs. Fixed	Number of Outstanding Trades / Others / Overnight Index Swap	Number of Outstanding Trades / 0 - 1 Year / Basis Swap	Number of Outstanding Trades / 0 - 1 Year / Floating vs. Fixed
30 September 2020	6,247	115,709	16,852	3,345	72,696
09 October 2020	6,272	116,147	16,933	3,330	70,123
16 October 2020	6,214	116,703	16,922	3,279	70,019
23 October 2020	5,863	115,602	17,002	3,199	69,430
30 October 2020	6,072	115,721	17,052	3,194	69,087
06 November 2020	6,083	116,386	17,042	3,210	68,903
13 November 2020	6,030	114,360	17,091	3,231	68,515
20 November 2020	5,812	112,338	17,141	3,209	67,812
27 November 2020	6,102	111,560	17,379	3,272	67,878
04 December 2020	5,709	111,479	17,384	3,163	67,477
11 December 2020	6,278	111,117	16,983	3,205	67,252
18 December 2020	6,157	109,548	17,028	3,174	67,027
24 December 2020	6,023	109,172	17,161	3,158	66,816
31 December 2020	5,899	109,028	17,243	3,156	66,088
08 January 2021	6,228	110,957	17,349	3,222	66,473
15 January 2021	6,299	111,531	15,572	3,165	66,714
22 January 2021	6,288	111,764	15,549	3,147	66,608
29 January 2021	6,186	112,917	15,571	3,107	66,859
05 February 2021	6,228	113,238	15,685	3,075	66,744
11 February 2021	6,210	113,444	15,764	3,058	66,871
19 February 2021	6,364	113,317	15,571	3,059	66,279
26 February 2021	6,450	115,288	15,602	3,043	65,577
05 March 2021	6,463	117,288	15,911	3,040	64,844
12 March 2021	6,446	118,987	16,079	3,034	64,539
19 March 2021	6,565	120,621	16,240	3,047	66,086
26 March 2021	6,333	115,946	16,145	3,045	64,299

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / 0 - 1 Year / Overnight Index Swap	Number of Outstanding Trades / 1 - 2 Years / Basis Swap	Number of Outstanding Trades / 1 - 2 Years / Floating vs. Fixed	Number of Outstanding Trades / 1 - 2 Years / Overnight Index Swap	Number of Outstanding Trades / 2 - 5 Years / Basis Swap
30 September 2020	5,901	2,619	46,856	3,895	5,051
09 October 2020	5,863	2,661	44,943	3,904	5,076
16 October 2020	5,889	2,630	44,815	3,882	5,040
23 October 2020	5,882	2,642	44,737	3,900	4,947
30 October 2020	5,890	2,641	44,683	3,879	5,034
06 November 2020	5,899	2,594	44,743	3,851	5,060
13 November 2020	5,842	2,608	44,632	3,876	5,057
20 November 2020	5,816	2,576	44,348	3,929	5,006
27 November 2020	5,949	2,638	44,285	3,947	5,129
04 December 2020	5,939	2,532	44,033	3,946	4,919
11 December 2020	5,730	2,666	43,917	3,951	5,182
18 December 2020	5,803	2,615	43,111	3,914	5,183
24 December 2020	5,840	2,587	43,188	3,932	5,114
31 December 2020	5,842	2,620	42,966	3,932	5,105
08 January 2021	5,881	2,693	43,463	3,932	5,177
15 January 2021	5,677	2,737	43,774	3,681	5,125
22 January 2021	5,679	2,713	44,175	3,684	5,140
29 January 2021	5,671	2,701	44,547	3,687	5,149
05 February 2021	5,683	2,708	44,994	3,725	5,109
11 February 2021	5,700	2,706	45,149	3,679	5,112
19 February 2021	5,703	2,764	44,674	3,630	5,172
26 February 2021	5,697	2,777	44,717	3,677	5,185
05 March 2021	5,835	2,833	44,813	3,727	5,202
12 March 2021	5,918	2,863	45,258	3,731	5,238
19 March 2021	5,982	2,882	44,780	3,741	5,309
26 March 2021	5,910	2,858	44,510	3,750	5,262

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / 2 - 5 Years / Floating vs. Fixed	Number of Outstanding Trades / 2 - 5 Years / Overnight Index Swap	Number of Outstanding Trades / 5 - 10 Years / Basis Swap	Number of Outstanding Trades / 5 - 10 Years / Floating vs. Fixed	Number of Outstanding Trades / 5 - 10 Years / Overnight Index Swap
30 September 2020	133,168	8,009	3,799	70,661	574
09 October 2020	128,928	8,105	3,833	69,781	578
16 October 2020	129,431	8,117	3,799	69,891	581
23 October 2020	129,488	8,210	3,722	69,792	658
30 October 2020	129,771	8,237	3,810	70,193	695
06 November 2020	130,853	8,258	3,826	70,911	699
13 November 2020	131,193	8,264	3,820	71,461	763
20 November 2020	131,273	8,256	3,749	71,143	808
27 November 2020	131,113	8,318	3,881	71,259	818
04 December 2020	130,543	8,343	3,689	71,116	824
11 December 2020	130,422	8,070	3,927	71,120	894
18 December 2020	132,064	8,229	3,911	68,547	723
24 December 2020	131,900	8,276	3,845	68,474	734
31 December 2020	130,485	8,307	3,815	68,461	747
08 January 2021	131,772	8,352	3,935	69,915	776
15 January 2021	132,429	7,070	3,941	70,823	754
22 January 2021	132,799	7,044	3,932	71,313	781
29 January 2021	133,396	7,048	3,903	72,303	798
05 February 2021	133,983	7,055	3,898	73,177	853
11 February 2021	134,520	7,092	3,909	73,027	914
19 February 2021	134,784	6,951	3,966	73,684	905
26 February 2021	134,678	6,924	4,001	74,849	938
05 March 2021	134,558	6,976	3,987	76,115	985
12 March 2021	136,045	7,009	4,018	77,928	1,046
19 March 2021	141,319	7,368	4,032	74,382	766
26 March 2021	138,480	7,326	3,977	73,349	789

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / 10 - 15 Years / Basis Swap	Number of Outstanding Trades / 10 - 15 Years / Floating vs. Fixed	Number of Outstanding Trades / 10 - 15 Years / Overnight Index Swap	Number of Outstanding Trades / 15 - 20 Years / Basis Swap	Number of Outstanding Trades / 15 - 20 Years / Floating vs. Fixed
30 September 2020	951	8,780	70	733	5,814
09 October 2020	984	9,016	79	747	5,846
16 October 2020	957	8,970	74	727	5,742
23 October 2020	962	8,937	99	723	5,662
30 October 2020	1,021	8,934	97	769	5,695
06 November 2020	1,018	9,108	91	762	5,721
13 November 2020	984	9,277	94	744	5,749
20 November 2020	960	9,199	94	721	5,730
27 November 2020	1,029	9,325	93	768	5,795
04 December 2020	937	9,350	93	708	5,735
11 December 2020	1,063	9,621	97	794	5,854
18 December 2020	1,051	8,772	90	787	5,837
24 December 2020	1,020	8,769	98	765	5,855
31 December 2020	1,008	8,739	94	751	5,857
08 January 2021	1,073	9,132	94	799	5,931
15 January 2021	1,105	9,227	94	808	5,897
22 January 2021	1,105	9,243	89	804	5,920
29 January 2021	1,092	9,628	91	806	5,877
05 February 2021	1,085	9,670	89	797	5,851
11 February 2021	1,075	9,705	92	793	5,834
19 February 2021	1,113	9,995	90	818	5,887
26 February 2021	1,125	10,278	89	825	5,931
05 March 2021	1,152	10,448	95	846	6,014
12 March 2021	1,153	10,729	102	852	6,080
19 March 2021	1,166	9,764	153	861	6,164
26 March 2021	1,158	9,767	109	862	6,049

Interest Rate Position Time Series

Interest Rate Positions				
As At	Number of Outstanding Trades / 15 - 20 Years / Overnight Index Swap	Number of Outstanding Trades / > 20 Years / Basis Swap	Number of Outstanding Trades / > 20 Years / Floating vs. Fixed	Number of Outstanding Trades / > 20 Years / Overnight Index Swap
30 September 2020	67	676	6,450	37
09 October 2020	70	719	6,485	37
16 October 2020	65	673	6,388	37
23 October 2020	83	656	6,517	51
30 October 2020	86	756	6,424	54
06 November 2020	82	727	6,511	54
13 November 2020	83	692	6,647	52
20 November 2020	84	632	6,579	54
27 November 2020	84	753	6,622	54
04 December 2020	82	616	6,438	53
11 December 2020	84	819	6,690	58
18 December 2020	82	805	6,685	54
24 December 2020	92	767	6,524	52
31 December 2020	88	760	6,535	52
08 January 2021	88	839	6,778	52
15 January 2021	90	874	6,736	55
22 January 2021	86	873	6,736	53
29 January 2021	86	869	6,747	54
05 February 2021	86	839	6,795	54
11 February 2021	90	822	6,753	53
19 February 2021	86	880	6,838	54
26 February 2021	90	878	6,962	55
05 March 2021	92	901	7,176	58
12 March 2021	87	920	7,171	56
19 March 2021	91	943	7,144	56
26 March 2021	89	929	7,190	56

Interest Rate Position Time Series

Interest Rate Positions	*Outstanding Notional (US$mn)*				
	Asset Class Total	*By Product*			*By Product and Intentio*
As At	Outstanding Notional (US$mn) / Total	Outstanding Notional (US$mn) / Basis Swap	Outstanding Notional (US$mn) / Floating vs. Fixed	Outstanding Notional (US$mn) / Overnight Index Swap	Outstanding Notional (US$mn) / Intended to Clear / Basis Swap
01 April 2021	14,774,961.02	1,575,704.32	12,285,280.74	913,975.95	890,826.30
09 April 2021	14,996,808.65	1,801,975.05	12,301,802.64	893,030.96	892,273.92
16 April 2021	14,659,207.80	1,592,855.17	12,221,037.62	845,315.00	898,001.76
23 April 2021	13,858,853.26	1,321,517.09	11,686,206.09	851,130.09	902,958.71
30 April 2021	13,869,878.25	1,342,286.05	11,682,418.70	845,173.50	900,990.24
07 May 2021	13,766,606.03	1,332,134.41	11,588,348.69	846,122.94	897,742.41
14 May 2021	13,679,394.51	1,313,065.57	11,515,847.59	850,481.35	894,733.68
21 May 2021	14,127,522.95	1,312,787.90	11,927,185.99	887,549.06	898,274.59
28 May 2021	13,897,133.18	1,402,711.99	11,635,999.86	858,421.33	894,549.15
04 June 2021	13,751,552.14	1,341,983.51	11,558,098.56	851,470.07	894,332.16
11 June 2021	13,682,349.20	1,273,927.39	11,558,434.52	849,987.28	883,988.07
18 June 2021	13,492,141.73	1,232,205.94	11,433,421.11	826,514.68	854,219.95
25 June 2021	13,480,276.82	1,238,481.03	11,420,192.17	821,603.62	847,029.49
02 July 2021	13,353,230.37	1,219,898.49	11,308,370.67	824,961.21	844,816.28
09 July 2021	13,298,025.68	1,235,141.75	11,233,254.06	829,629.87	824,259.39
16 July 2021	13,397,893.88	1,220,234.59	11,287,628.50	890,030.78	823,123.56
23 July 2021	13,427,690.32	1,287,646.68	11,236,636.34	903,407.30	816,376.75
30 July 2021	13,587,553.65	1,435,215.07	11,216,785.83	935,552.75	814,511.65
06 August 2021	13,853,481.18	1,433,472.76	11,434,861.26	985,147.15	825,189.64
13 August 2021	13,703,707.79	1,368,615.16	11,339,538.28	995,554.35	815,374.06
20 August 2021	14,424,465.66	1,363,783.14	12,018,991.25	1,041,691.27	830,923.33
27 August 2021	14,793,958.44	1,605,404.52	12,175,456.96	1,013,096.95	840,796.13
03 September 2021	15,039,654.38	1,666,656.03	12,336,780.92	1,036,217.42	842,973.56
10 September 2021	14,684,702.21	1,355,077.87	12,342,694.66	986,929.68	842,822.58
17 September 2021	14,949,577.55	1,319,578.30	12,642,732.09	987,267.16	826,019.67
24 September 2021	14,814,150.27	1,315,274.87	12,495,601.65	1,003,273.74	818,458.40

Interest Rate Position Time Series

Interest Rate Positions					
	n to Clear				
As At	Outstanding Notional (US$mn) / Intended to Clear / Floating vs. Fixed	Outstanding Notional (US$mn) / Intended to Clear / Overnight Index Swap	Outstanding Notional (US$mn) / Not Intended to Clear / Basis Swap	Outstanding Notional (US$mn) / Not Intended to Clear / Floating vs. Fixed	Outstanding Notional (US$mn) / Not Intended to Clear / Overnight Index Swap
01 April 2021	8,587,278.91	577,274.02	684,878.02	3,698,001.83	336,701.93
09 April 2021	8,510,614.14	563,697.54	909,701.13	3,791,188.50	329,333.42
16 April 2021	8,448,849.39	522,549.63	694,853.41	3,772,188.23	322,765.38
23 April 2021	8,193,819.89	533,431.65	418,558.37	3,492,386.20	317,698.44
30 April 2021	8,184,881.78	523,376.25	441,295.81	3,497,536.92	321,797.25
07 May 2021	8,105,863.83	523,355.58	434,392.00	3,482,484.86	322,767.35
14 May 2021	8,002,136.40	524,478.86	418,331.89	3,513,711.19	326,002.48
21 May 2021	8,292,189.77	539,437.70	414,513.31	3,634,996.22	348,111.36
28 May 2021	8,125,474.53	513,483.31	508,162.84	3,510,525.33	344,938.02
04 June 2021	8,056,234.32	508,822.88	447,651.35	3,501,864.24	342,647.19
11 June 2021	8,093,804.21	503,377.69	389,939.32	3,464,630.31	346,609.59
18 June 2021	7,968,385.48	498,236.73	377,985.99	3,465,035.63	328,277.95
25 June 2021	7,988,018.91	515,648.45	391,451.54	3,432,173.26	305,955.17
02 July 2021	7,907,669.58	514,274.79	375,082.22	3,400,701.09	310,686.42
09 July 2021	7,825,135.95	512,724.69	410,882.36	3,408,118.11	316,905.18
16 July 2021	7,876,693.04	569,834.03	397,111.03	3,410,935.47	320,196.75
23 July 2021	7,849,494.37	582,365.30	471,269.94	3,387,141.97	321,042.00
30 July 2021	7,803,395.03	608,060.54	620,703.42	3,413,390.81	327,492.21
06 August 2021	7,947,852.41	636,819.12	608,283.12	3,487,008.86	348,328.03
13 August 2021	7,902,974.17	651,988.29	553,241.10	3,436,564.11	343,566.06
20 August 2021	8,600,185.77	699,553.48	532,859.82	3,418,805.47	342,137.80
27 August 2021	8,571,305.48	660,216.29	764,608.39	3,604,151.48	352,880.66
03 September 2021	8,662,797.18	684,259.09	823,682.47	3,673,983.75	351,958.33
10 September 2021	8,803,350.41	634,282.85	512,255.29	3,539,344.25	352,646.83
17 September 2021	9,030,147.03	647,116.65	493,558.63	3,612,585.06	340,150.51
24 September 2021	8,899,341.83	656,205.11	496,816.47	3,596,259.83	347,068.62

Interest Rate Position Time Series

Interest Rate Positions					
	By Product and Currency				
As At	Outstanding Notional (US$mn) / USD / Basis Swap	Outstanding Notional (US$mn) / USD / Floating vs. Fixed	Outstanding Notional (US$mn) / USD / Overnight Index Swap	Outstanding Notional (US$mn) / CNY / Basis Swap	Outstanding Notional (US$mn) / CNY / Floating vs. Fixed
01 April 2021	365,017.16	2,274,320.28	175,464.40	0.00	2,276,787.91
09 April 2021	375,405.79	2,289,668.47	173,983.91	0.00	2,263,827.97
16 April 2021	366,658.35	2,535,212.88	180,936.75	0.00	1,888,729.83
23 April 2021	318,493.58	2,272,125.60	180,994.35	0.00	1,884,900.97
30 April 2021	319,023.58	2,200,984.18	181,811.46	0.00	1,878,844.04
07 May 2021	318,150.26	2,198,554.70	182,319.26	0.00	1,879,984.57
14 May 2021	320,313.00	2,338,204.76	185,490.01	0.00	1,928,127.89
21 May 2021	325,991.09	2,736,394.18	197,737.25	0.00	1,924,034.99
28 May 2021	321,527.45	2,426,690.08	202,275.19	0.00	1,958,340.62
04 June 2021	321,187.62	2,422,207.91	198,848.21	0.00	1,971,483.26
11 June 2021	323,143.33	2,443,839.66	208,175.52	0.00	1,989,771.63
18 June 2021	322,355.94	2,443,593.33	204,812.71	0.00	1,960,645.53
25 June 2021	331,222.47	2,521,383.52	192,767.62	0.00	1,933,283.82
02 July 2021	329,642.76	2,414,774.04	186,614.31	0.00	1,933,435.21
09 July 2021	333,880.35	2,457,983.76	203,540.66	0.00	1,958,755.53
16 July 2021	334,753.59	2,500,058.55	209,954.51	0.00	1,937,148.02
23 July 2021	332,631.73	2,452,621.84	208,360.58	0.00	1,945,979.74
30 July 2021	339,368.85	2,447,636.04	217,358.75	0.00	1,948,949.67
06 August 2021	337,578.71	2,494,695.30	222,027.95	0.00	2,005,714.43
13 August 2021	334,968.94	2,458,739.20	221,351.11	0.00	1,991,737.23
20 August 2021	333,379.22	2,584,653.12	220,392.20	0.00	2,044,994.09
27 August 2021	345,566.12	2,511,243.70	227,356.97	0.00	2,054,385.22
03 September 2021	349,322.28	2,525,401.37	219,797.34	0.00	2,093,505.72
10 September 2021	336,140.27	2,535,370.71	224,554.77	0.00	2,140,798.86
17 September 2021	328,922.06	2,763,976.07	198,595.56	0.00	2,186,615.15
24 September 2021	338,465.64	2,949,267.27	204,255.51	0.00	2,146,185.95

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / CNY / Overnight Index Swap	Outstanding Notional (US$mn) / EUR / Basis Swap	Outstanding Notional (US$mn) / EUR / Floating vs. Fixed	Outstanding Notional (US$mn) / EUR / Overnight Index Swap	Outstanding Notional (US$mn) / GBP / Basis Swap
01 April 2021	30.43	76,219.57	330,988.71	102,604.20	8,402.32
09 April 2021	30.57	80,710.00	335,888.64	101,323.82	10,744.54
16 April 2021	30.63	80,487.32	341,367.76	99,850.14	10,886.13
23 April 2021	30.82	52,216.59	340,731.67	100,930.78	6,947.22
30 April 2021	30.88	51,325.80	345,508.83	101,689.66	6,936.80
07 May 2021	30.90	50,856.30	342,695.15	100,484.26	6,301.66
14 May 2021	30.98	50,550.47	345,607.88	99,414.99	6,940.84
21 May 2021	31.08	50,486.90	347,775.05	100,633.23	6,412.72
28 May 2021	31.30	53,413.13	354,542.49	99,342.00	6,509.00
04 June 2021	31.35	51,232.02	359,260.72	97,753.26	6,614.99
11 June 2021	31.32	52,091.95	372,584.50	94,839.05	6,510.35
18 June 2021	31.27	54,633.00	378,565.05	89,402.44	6,796.36
25 June 2021	30.90	56,993.78	376,949.57	86,992.86	6,609.73
02 July 2021	30.94	54,694.82	363,987.67	86,131.38	6,662.74
09 July 2021	30.90	57,739.15	363,206.05	85,366.52	7,134.44
16 July 2021	30.92	54,781.82	369,143.75	85,644.52	6,898.44
23 July 2021	30.93	56,209.76	371,294.84	85,261.21	6,794.21
30 July 2021	30.81	56,298.61	367,789.59	85,606.86	7,875.50
06 August 2021	30.93	57,150.96	370,833.40	84,490.72	5,632.05
13 August 2021	80.27	54,834.02	365,875.61	83,796.89	5,414.64
20 August 2021	188.92	54,615.62	370,188.05	83,189.66	5,400.26
27 August 2021	189.17	70,908.62	371,696.08	82,714.02	6,164.62
03 September 2021	288.76	64,550.00	374,901.48	83,217.79	5,947.27
10 September 2021	452.70	55,310.51	380,073.11	83,298.49	5,545.75
17 September 2021	821.67	54,312.34	392,719.01	82,881.84	7,674.74
24 September 2021	888.00	58,701.45	380,484.39	80,870.15	7,557.46

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / GBP / Floating vs. Fixed	Outstanding Notional (US$mn) / GBP / Overnight Index Swap	Outstanding Notional (US$mn) / JPY / Basis Swap	Outstanding Notional (US$mn) / JPY / Floating vs. Fixed	Outstanding Notional (US$mn) / JPY / Overnight Index Swap
01 April 2021	59,772.16	1,292.43	206,733.56	803,262.01	35,998.83
09 April 2021	61,052.76	1,696.35	207,166.76	808,451.34	34,660.52
16 April 2021	61,407.66	1,852.63	208,773.44	846,830.13	34,681.03
23 April 2021	59,395.96	1,873.89	199,585.23	794,413.26	34,754.38
30 April 2021	59,509.14	1,873.24	197,255.17	784,767.33	34,213.20
07 May 2021	59,440.36	1,869.34	195,443.84	778,942.17	33,121.55
14 May 2021	60,138.29	1,889.99	194,686.20	769,776.30	33,244.06
21 May 2021	60,047.35	1,977.72	196,801.54	768,714.28	38,637.93
28 May 2021	60,609.72	2,470.75	198,118.13	761,757.22	38,937.57
04 June 2021	60,839.81	2,777.13	196,533.18	755,253.04	38,514.30
11 June 2021	60,757.60	2,833.70	195,247.51	743,692.61	36,906.82
18 June 2021	59,779.81	2,836.46	192,807.47	727,903.71	30,129.48
25 June 2021	60,080.10	2,949.54	191,700.88	711,375.42	27,389.27
02 July 2021	59,478.22	2,922.60	191,526.17	708,332.56	28,697.55
09 July 2021	58,572.78	3,015.42	192,017.43	703,784.81	26,996.58
16 July 2021	58,603.09	3,015.13	189,662.90	726,146.55	26,655.08
23 July 2021	57,947.06	3,147.48	188,894.39	684,976.00	25,662.57
30 July 2021	60,267.26	3,190.80	189,684.47	680,370.50	26,190.28
06 August 2021	57,334.76	3,207.27	190,295.04	681,316.34	26,320.56
13 August 2021	56,613.51	3,203.27	186,573.08	653,944.53	26,758.68
20 August 2021	55,935.99	3,408.15	188,209.01	673,883.39	24,782.65
27 August 2021	56,751.54	3,547.13	207,194.24	747,802.97	24,874.88
03 September 2021	56,661.03	3,605.07	213,988.36	710,423.37	24,203.55
10 September 2021	55,417.36	3,637.32	210,693.17	700,791.66	28,516.33
17 September 2021	53,833.49	7,259.47	209,630.89	711,639.70	30,873.62
24 September 2021	54,409.55	7,391.68	213,319.51	666,373.94	29,485.82

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / HKD / Basis Swap	Outstanding Notional (US$mn) / HKD / Floating vs. Fixed	Outstanding Notional (US$mn) / HKD / Overnight Index Swap	Outstanding Notional (US$mn) / Others / Basis Swap	Outstanding Notional (US$mn) / Others / Floating vs. Fixed
01 April 2021	146,080.53	1,644,883.35	25.72	773,251.17	4,895,266.32
09 April 2021	146,789.67	1,639,852.15	25.69	981,158.29	4,903,061.31
16 April 2021	146,821.66	1,647,369.50	25.81	779,228.27	4,900,119.87
23 April 2021	146,894.43	1,628,746.90	25.76	597,380.04	4,705,891.73
30 April 2021	145,831.74	1,621,688.92	25.76	621,912.96	4,791,116.27
07 May 2021	145,450.41	1,623,586.20	25.74	615,931.95	4,705,145.54
14 May 2021	144,739.89	1,628,262.94	25.81	595,835.17	4,445,729.53
21 May 2021	144,612.84	1,618,941.01	25.81	588,482.81	4,471,279.12
28 May 2021	145,576.22	1,613,399.69	25.82	677,568.07	4,460,660.04
04 June 2021	145,442.75	1,618,441.41	25.83	620,972.96	4,370,612.39
11 June 2021	144,031.72	1,621,872.85	25.83	552,902.53	4,325,915.68
18 June 2021	143,109.43	1,596,631.45	25.81	512,503.73	4,266,302.22
25 June 2021	142,351.80	1,608,338.86	25.81	509,602.36	4,208,780.89
02 July 2021	142,485.40	1,606,297.89	25.81	494,886.60	4,222,065.08
09 July 2021	142,380.63	1,609,849.94	0.05	501,989.76	4,081,101.18
16 July 2021	143,274.04	1,604,672.23	0.08	490,863.81	4,091,856.32
23 July 2021	142,606.99	1,607,362.26	0.08	560,509.60	4,116,454.61
30 July 2021	141,716.16	1,613,510.65	0.08	700,271.47	4,098,262.11
06 August 2021	141,533.66	1,621,371.69	0.08	701,282.34	4,203,595.35
13 August 2021	142,013.69	1,633,891.34	0.08	644,810.79	4,178,736.86
20 August 2021	142,220.47	1,690,661.63	0.08	639,958.58	4,598,674.98
27 August 2021	142,409.63	1,704,330.90	0.08	833,161.28	4,729,246.55
03 September 2021	142,634.10	1,722,227.71	0.08	890,214.03	4,853,660.24
10 September 2021	140,547.61	1,729,679.31	0.08	606,840.55	4,800,563.65
17 September 2021	140,666.75	1,729,646.71	0.08	578,371.52	4,804,301.96
24 September 2021	139,752.15	1,701,013.32	1.36	557,478.67	4,597,867.24

Interest Rate Position Time Series

Interest Rate Positions					
		By Product and Residual Maturity			
As At	Outstanding Notional (US$mn) / Others / Overnight Index Swap	Outstanding Notional (US$mn) / 0 - 1 Year / Basis Swap	Outstanding Notional (US$mn) / 0 - 1 Year / Floating vs. Fixed	Outstanding Notional (US$mn) / 0 - 1 Year / Overnight Index Swap	Outstanding Notional (US$mn) / 1 - 2 Years / Basis Swap
01 April 2021	598,559.93	677,253.57	4,763,903.88	617,658.06	280,793.76
09 April 2021	581,310.10	856,205.94	4,741,842.43	596,106.38	313,438.59
16 April 2021	527,938.02	665,405.15	4,804,342.33	557,469.18	292,056.22
23 April 2021	532,520.11	479,310.64	4,346,657.81	563,869.07	230,842.91
30 April 2021	525,529.29	495,270.76	4,330,415.86	557,998.90	235,846.47
07 May 2021	528,271.88	488,767.29	4,281,801.29	555,432.90	234,766.75
14 May 2021	530,385.51	472,249.91	4,211,896.33	552,906.10	232,244.98
21 May 2021	548,506.04	468,988.61	4,377,375.88	580,141.18	230,774.76
28 May 2021	515,338.70	558,694.48	4,254,783.20	552,606.05	235,371.85
04 June 2021	513,520.00	508,048.88	4,169,327.39	543,992.16	226,327.16
11 June 2021	507,175.06	448,773.87	4,097,180.31	534,933.48	217,306.94
18 June 2021	499,276.51	420,273.31	4,056,974.85	500,646.69	212,665.80
25 June 2021	511,447.63	424,113.28	4,072,455.38	487,362.47	212,139.44
02 July 2021	520,538.61	410,270.29	3,944,112.87	502,438.03	209,136.44
09 July 2021	510,679.72	430,840.49	3,871,146.17	493,958.04	212,020.68
16 July 2021	564,730.55	420,580.69	3,828,202.41	556,124.27	208,393.22
23 July 2021	580,944.44	485,345.92	3,814,351.04	559,601.76	212,927.59
30 July 2021	603,175.16	624,384.97	3,792,081.62	572,164.60	223,090.91
06 August 2021	649,069.63	613,608.26	3,855,083.72	614,684.38	224,975.59
13 August 2021	660,364.06	558,430.92	3,829,361.14	609,278.34	221,257.03
20 August 2021	709,729.61	545,748.28	4,083,068.75	612,476.80	221,423.94
27 August 2021	674,414.70	726,893.77	4,163,367.33	580,811.87	252,693.81
03 September 2021	705,104.82	789,607.42	4,226,692.44	585,594.54	256,252.79
10 September 2021	646,470.00	511,978.66	4,146,638.05	559,599.51	228,511.10
17 September 2021	666,834.91	482,690.44	4,253,751.17	544,318.41	223,262.72
24 September 2021	680,381.22	471,559.63	4,184,050.18	558,231.34	228,352.12

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / 1 - 2 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 1 - 2 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 2 - 5 Years / Basis Swap	Outstanding Notional (US$mn) / 2 - 5 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 2 - 5 Years / Overnight Index Swap
01 April 2021	1,900,457.52	122,776.15	364,259.10	3,575,281.15	143,188.38
09 April 2021	1,912,622.99	122,581.91	374,018.01	3,587,220.99	143,494.63
16 April 2021	1,853,384.09	112,873.55	374,146.85	3,461,289.62	143,374.07
23 April 2021	1,811,875.36	113,276.86	354,814.79	3,447,225.02	142,742.05
30 April 2021	1,825,226.69	112,439.76	354,868.00	3,458,816.26	143,158.59
07 May 2021	1,808,198.29	113,754.47	353,947.42	3,443,083.63	144,996.91
14 May 2021	1,795,316.79	116,486.42	349,702.60	3,422,315.15	145,799.77
21 May 2021	1,835,568.70	124,461.68	351,063.58	3,473,300.07	146,712.76
28 May 2021	1,822,691.22	122,412.67	351,186.34	3,442,304.66	148,244.62
04 June 2021	1,823,007.98	124,256.33	350,327.30	3,439,173.01	148,218.02
11 June 2021	1,822,630.14	128,318.34	351,463.73	3,486,868.73	149,727.62
18 June 2021	1,787,678.80	129,076.09	349,177.38	3,505,996.44	162,087.10
25 June 2021	1,794,503.45	137,894.49	351,372.06	3,477,788.77	160,408.82
02 July 2021	1,798,274.40	135,610.85	350,528.94	3,499,534.45	152,974.95
09 July 2021	1,808,712.90	143,910.75	346,025.57	3,489,027.28	155,630.37
16 July 2021	1,822,048.23	138,423.72	344,860.02	3,532,774.56	157,779.05
23 July 2021	1,824,783.23	147,053.26	345,109.00	3,519,164.05	159,169.67
30 July 2021	1,836,683.91	156,573.03	344,805.34	3,506,518.09	165,713.19
06 August 2021	1,870,455.55	160,390.43	348,507.35	3,583,349.61	167,565.20
13 August 2021	1,875,565.58	169,365.31	346,729.94	3,555,628.41	174,372.62
20 August 2021	1,958,786.43	180,058.94	351,540.98	3,771,220.86	202,692.49
27 August 2021	1,968,924.09	180,434.18	365,254.75	3,806,107.32	203,089.86
03 September 2021	1,985,703.98	186,210.71	362,353.64	3,851,751.43	212,244.93
10 September 2021	2,003,930.72	156,759.72	356,692.55	3,887,807.64	216,791.53
17 September 2021	2,032,381.19	162,583.84	354,376.35	4,037,990.52	231,733.30
24 September 2021	2,067,943.38	165,284.42	357,272.06	3,902,608.36	223,912.27

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / 5 - 10 Years / Basis Swap	Outstanding Notional (US$mn) / 5 - 10 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 5 - 10 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 10 - 15 Years / Basis Swap	Outstanding Notional (US$mn) / 10 - 15 Years / Floating vs. Fixed
01 April 2021	189,119.19	1,572,267.78	25,553.93	35,833.67	207,591.03
09 April 2021	191,240.83	1,578,634.58	26,005.52	37,788.41	210,084.16
16 April 2021	193,645.58	1,609,419.78	26,725.88	37,949.67	217,173.84
23 April 2021	191,213.73	1,598,973.05	26,455.06	36,718.52	211,939.32
30 April 2021	190,917.27	1,591,498.98	26,783.52	36,742.01	212,040.75
07 May 2021	189,447.68	1,575,535.17	27,174.36	36,713.56	211,819.56
14 May 2021	191,670.24	1,572,577.22	28,575.12	38,030.24	211,653.94
21 May 2021	193,099.69	1,641,741.48	29,469.10	38,189.68	242,555.63
28 May 2021	190,997.74	1,584,852.23	29,114.44	36,984.52	221,795.22
04 June 2021	190,857.17	1,592,982.90	29,022.36	36,778.44	224,337.29
11 June 2021	190,173.40	1,612,398.79	30,964.63	36,643.38	228,668.69
18 June 2021	184,970.57	1,556,569.56	28,739.94	35,753.87	215,725.37
25 June 2021	185,523.84	1,551,874.73	29,955.98	35,875.67	216,425.75
02 July 2021	184,569.02	1,545,085.65	27,855.02	35,964.18	215,447.59
09 July 2021	180,652.98	1,542,025.95	29,794.34	36,236.16	217,311.77
16 July 2021	180,901.45	1,579,211.31	31,266.08	36,269.82	220,538.16
23 July 2021	179,053.41	1,557,375.78	30,312.51	36,282.44	217,713.35
30 July 2021	177,640.99	1,561,062.47	33,084.05	36,295.94	216,314.15
06 August 2021	179,812.35	1,597,256.77	34,247.55	37,312.20	220,229.14
13 August 2021	177,315.60	1,567,701.04	33,989.44	35,862.87	212,754.76
20 August 2021	179,510.98	1,680,533.90	37,462.80	36,401.38	217,792.17
27 August 2021	189,091.43	1,706,723.81	38,935.84	40,664.65	224,053.01
03 September 2021	188,531.51	1,740,849.10	41,049.24	39,829.45	227,231.02
10 September 2021	188,618.03	1,771,867.20	42,690.97	39,195.63	230,694.52
17 September 2021	189,832.27	1,759,086.32	38,466.49	39,143.18	234,101.26
24 September 2021	188,298.65	1,757,386.36	44,525.07	39,431.42	236,942.42

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / 10 - 15 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 15 - 20 Years / Basis Swap	Outstanding Notional (US$mn) / 15 - 20 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 15 - 20 Years / Overnight Index Swap	Outstanding Notional (US$mn) / > 20 Years / Basis Swap
01 April 2021	2,305.92	17,481.37	126,630.85	1,329.31	10,963.66
09 April 2021	2,320.18	17,939.78	129,046.25	1,343.91	11,343.50
16 April 2021	2,333.02	17,987.39	130,820.72	1,354.32	11,664.31
23 April 2021	2,235.00	17,547.04	127,458.44	1,360.13	11,069.45
30 April 2021	2,246.97	17,584.50	125,771.11	1,351.11	11,057.04
07 May 2021	2,235.23	17,570.20	124,631.38	1,343.62	10,921.50
14 May 2021	3,120.44	17,569.51	144,043.32	1,552.53	11,598.10
21 May 2021	3,156.79	18,858.35	159,707.06	1,558.87	11,813.23
28 May 2021	2,863.41	18,124.58	142,048.87	1,454.84	11,352.47
04 June 2021	2,758.89	18,160.81	142,154.15	1,589.04	11,483.75
11 June 2021	2,853.55	18,213.01	142,541.03	1,558.53	11,353.06
18 June 2021	2,783.71	18,045.19	140,982.65	1,555.91	11,319.83
25 June 2021	2,835.38	18,027.02	139,009.78	1,517.04	11,429.71
02 July 2021	2,954.63	18,070.62	138,355.99	1,498.35	11,359.01
09 July 2021	3,067.96	18,158.03	137,318.33	1,583.62	11,207.84
16 July 2021	3,128.78	18,033.22	137,097.63	1,633.83	11,196.18
23 July 2021	3,863.89	17,856.78	134,519.61	1,552.99	11,071.55
30 July 2021	4,111.56	17,905.91	134,788.60	1,911.18	11,091.02
06 August 2021	4,336.89	17,970.82	135,658.72	1,967.26	11,286.18
13 August 2021	4,671.85	17,896.88	131,475.75	1,820.93	11,121.93
20 August 2021	4,876.77	18,026.30	132,912.19	1,938.71	11,131.29
27 August 2021	6,064.50	18,746.23	137,083.97	1,698.59	12,059.88
03 September 2021	7,265.95	18,311.54	135,572.02	1,741.89	11,769.68
10 September 2021	7,077.22	18,267.89	132,346.98	1,777.07	11,814.02
17 September 2021	5,429.20	18,324.83	143,691.05	2,105.67	11,948.50
24 September 2021	6,266.72	18,408.75	153,258.59	2,235.30	11,952.23

Interest Rate Position Time Series

Interest Rate Positions			*Number of Outstanding Trades*		
			Asset Class Total	*By Product*	
As At	Outstanding Notional (US$mn) / > 20 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / > 20 Years / Overnight Index Swap	Number of Outstanding Trades / Total	Number of Outstanding Trades / Basis Swap	Number of Outstanding Trades / Floating vs. Fixed
01 April 2021	139,148.52	1,164.20	379,426	17,628	343,768
09 April 2021	142,351.24	1,178.44	380,961	17,976	344,844
16 April 2021	144,607.25	1,184.99	368,296	18,036	332,037
23 April 2021	142,077.10	1,191.92	365,651	16,812	330,529
30 April 2021	138,649.06	1,194.65	365,789	16,794	330,571
07 May 2021	143,279.37	1,185.44	364,612	16,760	329,222
14 May 2021	158,044.84	2,040.96	364,583	16,844	328,954
21 May 2021	196,937.17	2,048.67	370,618	16,957	334,710
28 May 2021	167,524.46	1,725.30	365,642	17,110	329,842
04 June 2021	167,115.85	1,633.27	366,011	16,908	330,287
11 June 2021	168,146.83	1,631.13	367,834	16,849	332,191
18 June 2021	169,493.44	1,625.25	369,542	17,064	333,388
25 June 2021	168,134.32	1,629.44	370,103	17,068	333,631
02 July 2021	167,559.72	1,629.38	370,326	16,899	333,803
09 July 2021	167,711.67	1,684.79	371,076	17,139	333,884
16 July 2021	167,756.20	1,675.05	372,699	16,931	335,387
23 July 2021	168,729.29	1,853.22	376,798	17,155	339,010
30 July 2021	169,336.99	1,995.14	377,342	17,187	339,155
06 August 2021	172,827.75	1,955.43	386,009	17,360	347,257
13 August 2021	167,051.61	2,055.87	380,958	17,165	342,247
20 August 2021	174,676.94	2,184.76	408,950	17,524	367,396
27 August 2021	169,197.44	2,062.10	413,863	18,429	370,959
03 September 2021	168,980.93	2,110.15	416,710	18,336	373,327
10 September 2021	169,409.56	2,233.65	420,035	17,773	376,948
17 September 2021	181,730.57	2,630.25	428,181	17,872	383,986
24 September 2021	193,412.37	2,818.63	422,951	17,885	379,306

Interest Rate Position Time Series

Interest Rate Positions					
		By Product and Intention to Clear			
As At	Number of Outstanding Trades / Overnight Index Swap	Number of Outstanding Trades / Intended to Clear / Basis Swap	Number of Outstanding Trades / Intended to Clear / Floating vs. Fixed	Number of Outstanding Trades / Intended to Clear / Overnight Index Swap	Number of Outstanding Trades / Not Intended to Clear / Basis Swap
01 April 2021	18,030	13,137	227,820	11,274	4,492
09 April 2021	18,141	13,170	228,524	11,407	4,806
16 April 2021	18,223	13,182	215,913	11,473	4,855
23 April 2021	18,310	13,256	216,155	11,602	3,557
30 April 2021	18,424	13,241	217,072	11,729	3,554
07 May 2021	18,630	13,242	215,878	11,903	3,518
14 May 2021	18,785	13,250	214,533	12,001	3,595
21 May 2021	18,951	13,317	217,624	12,149	3,641
28 May 2021	18,690	13,287	216,767	12,205	3,824
04 June 2021	18,816	13,319	217,277	12,343	3,589
11 June 2021	18,794	13,288	219,095	12,337	3,561
18 June 2021	19,090	13,294	220,059	12,588	3,771
25 June 2021	19,404	13,317	220,192	12,915	3,752
02 July 2021	19,624	13,331	220,382	13,123	3,569
09 July 2021	20,053	13,097	221,087	13,457	4,043
16 July 2021	20,381	13,109	222,624	13,723	3,823
23 July 2021	20,633	13,116	225,327	13,960	4,040
30 July 2021	21,000	13,098	225,357	14,282	4,090
06 August 2021	21,392	13,240	231,004	14,600	4,121
13 August 2021	21,546	13,150	228,148	14,837	4,016
20 August 2021	24,030	13,486	252,549	17,199	4,039
27 August 2021	24,475	13,623	254,385	17,649	4,807
03 September 2021	25,047	13,586	256,488	18,160	4,751
10 September 2021	25,315	13,578	260,170	18,394	4,195
17 September 2021	26,323	13,582	265,484	19,387	4,290
24 September 2021	25,761	13,570	260,954	18,820	4,315

Interest Rate Position Time Series

Interest Rate Positions					
			By Product and Currency		
As At	Number of Outstanding Trades / Not Intended to Clear / Floating vs. Fixed	Number of Outstanding Trades / Not Intended to Clear / Overnight Index Swap	Number of Outstanding Trades / USD / Basis Swap	Number of Outstanding Trades / USD / Floating vs. Fixed	Number of Outstanding Trades / USD / Overnight Index Swap
01 April 2021	115,948	6,756	4,180	76,166	835
09 April 2021	116,320	6,734	4,260	76,907	865
16 April 2021	116,124	6,750	4,264	77,738	862
23 April 2021	114,374	6,708	3,930	77,589	868
30 April 2021	113,499	6,695	3,922	76,760	879
07 May 2021	113,345	6,727	3,912	76,654	895
14 May 2021	114,421	6,784	3,983	79,946	943
21 May 2021	117,086	6,802	4,085	85,238	955
28 May 2021	113,075	6,485	4,069	81,224	951
04 June 2021	113,011	6,473	4,001	81,230	951
11 June 2021	113,096	6,457	4,005	81,645	1,003
18 June 2021	113,330	6,502	4,078	81,930	1,037
25 June 2021	113,440	6,489	4,060	82,384	1,078
02 July 2021	113,421	6,501	4,041	82,253	1,071
09 July 2021	112,797	6,597	4,270	82,859	1,141
16 July 2021	112,764	6,659	4,241	83,351	1,214
23 July 2021	113,683	6,674	4,267	83,511	1,186
30 July 2021	113,798	6,718	4,292	83,941	1,272
06 August 2021	116,253	6,793	4,288	87,807	1,321
13 August 2021	114,099	6,710	4,273	84,590	1,344
20 August 2021	114,847	6,832	4,278	86,643	1,409
27 August 2021	116,574	6,827	4,455	86,796	1,399
03 September 2021	116,840	6,888	4,415	87,063	1,449
10 September 2021	116,778	6,922	4,277	87,394	1,524
17 September 2021	118,503	6,937	4,334	89,472	1,581
24 September 2021	118,352	6,942	4,381	91,456	1,712

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / CNY / Basis Swap	Number of Outstanding Trades / CNY / Floating vs. Fixed	Number of Outstanding Trades / CNY / Overnight Index Swap	Number of Outstanding Trades / EUR / Basis Swap	Number of Outstanding Trades / EUR / Floating vs. Fixed
01 April 2021	0	73,093	2	357	5,452
09 April 2021	0	73,297	2	408	5,465
16 April 2021	0	58,374	2	391	5,506
23 April 2021	0	58,217	2	210	5,395
30 April 2021	0	57,552	2	207	5,406
07 May 2021	0	57,727	2	207	5,414
14 May 2021	0	58,570	2	204	5,443
21 May 2021	0	58,505	2	202	5,422
28 May 2021	0	59,381	2	253	5,453
04 June 2021	0	59,928	2	201	5,428
11 June 2021	0	60,733	2	203	5,480
18 June 2021	0	60,658	2	237	5,524
25 June 2021	0	60,967	2	252	5,525
02 July 2021	0	60,264	2	205	5,500
09 July 2021	0	61,308	2	240	5,554
16 July 2021	0	61,194	2	202	5,532
23 July 2021	0	61,863	2	238	5,568
30 July 2021	0	62,662	2	249	5,556
06 August 2021	0	63,684	2	242	5,599
13 August 2021	0	63,493	3	241	5,559
20 August 2021	0	65,878	6	241	5,629
27 August 2021	0	66,159	6	339	5,673
03 September 2021	0	67,052	8	340	5,682
10 September 2021	0	68,234	11	240	5,667
17 September 2021	0	69,110	17	238	5,705
24 September 2021	0	68,577	19	239	5,642

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / EUR / Overnight Index Swap	Number of Outstanding Trades / GBP / Basis Swap	Number of Outstanding Trades / GBP / Floating vs. Fixed	Number of Outstanding Trades / GBP / Overnight Index Swap	Number of Outstanding Trades / JPY / Basis Swap
01 April 2021	638	94	1,358	61	2,482
09 April 2021	633	148	1,394	73	2,539
16 April 2021	632	131	1,387	77	2,513
23 April 2021	635	77	1,358	83	2,440
30 April 2021	635	76	1,357	77	2,431
07 May 2021	634	72	1,356	77	2,413
14 May 2021	633	73	1,353	78	2,425
21 May 2021	637	70	1,346	82	2,426
28 May 2021	634	70	1,343	81	2,425
04 June 2021	629	71	1,344	82	2,421
11 June 2021	623	70	1,345	87	2,416
18 June 2021	622	70	1,343	93	2,400
25 June 2021	618	71	1,347	101	2,399
02 July 2021	616	71	1,339	100	2,395
09 July 2021	617	87	1,336	116	2,395
16 July 2021	617	69	1,326	116	2,373
23 July 2021	617	69	1,332	127	2,386
30 July 2021	616	87	1,341	127	2,409
06 August 2021	613	69	1,334	135	2,412
13 August 2021	614	66	1,331	135	2,365
20 August 2021	613	69	1,323	142	2,377
27 August 2021	610	87	1,336	144	2,672
03 September 2021	612	88	1,340	145	2,687
10 September 2021	614	75	1,324	147	2,669
17 September 2021	610	92	1,279	162	2,657
24 September 2021	607	73	1,291	167	2,642

Interest Rate Position Time Series

Interest Rate Positions						
As At	Number of Outstanding Trades / JPY / Floating vs. Fixed	Number of Outstanding Trades / JPY / Overnight Index Swap	Number of Outstanding Trades / HKD / Basis Swap	Number of Outstanding Trades / HKD / Floating vs. Fixed	Number of Outstanding Trades / HKD / Overnight Index Swap
01 April 2021	14,111	338	4,308	57,776	2
09 April 2021	14,157	335	4,350	57,846	2
16 April 2021	14,245	334	4,375	58,332	6
23 April 2021	13,888	341	4,383	57,707	2
30 April 2021	13,665	340	4,366	57,794	2
07 May 2021	13,645	341	4,343	58,073	2
14 May 2021	13,649	342	4,342	58,597	6
21 May 2021	13,502	348	4,358	58,533	6
28 May 2021	13,527	348	4,399	58,781	6
04 June 2021	13,511	352	4,397	59,206	6
11 June 2021	13,446	352	4,383	59,601	6
18 June 2021	13,238	349	4,400	59,603	6
25 June 2021	13,146	347	4,410	60,208	6
02 July 2021	13,124	353	4,406	60,389	6
09 July 2021	13,120	358	4,448	61,011	4
16 July 2021	13,113	372	4,476	61,117	6
23 July 2021	12,799	377	4,476	61,527	6
30 July 2021	12,663	398	4,469	61,870	6
06 August 2021	12,698	400	4,454	62,308	6
13 August 2021	12,056	407	4,494	62,634	6
20 August 2021	12,099	401	4,505	64,706	6
27 August 2021	14,588	380	4,537	65,289	6
03 September 2021	13,988	390	4,534	65,911	6
10 September 2021	13,992	413	4,490	66,462	6
17 September 2021	14,032	451	4,499	66,950	6
24 September 2021	13,650	464	4,486	66,459	7

Interest Rate Position Time Series

Interest Rate Positions					
				By Product and Residual Maturity	
As At	Number of Outstanding Trades / Others / Basis Swap	Number of Outstanding Trades / Others / Floating vs. Fixed	Number of Outstanding Trades / Others / Overnight Index Swap	Number of Outstanding Trades / 0 - 1 Year / Basis Swap	Number of Outstanding Trades / 0 - 1 Year / Floating vs. Fixed
01 April 2021	6,207	115,813	16,154	2,973	64,048
09 April 2021	6,271	115,780	16,231	3,014	63,648
16 April 2021	6,362	116,455	16,310	3,018	61,448
23 April 2021	5,772	116,376	16,379	2,891	60,496
30 April 2021	5,792	118,038	16,489	2,891	60,365
07 May 2021	5,813	116,354	16,679	2,909	59,863
14 May 2021	5,817	111,397	16,781	2,920	59,703
21 May 2021	5,816	112,165	16,921	2,920	59,719
28 May 2021	5,894	110,134	16,668	2,984	58,758
04 June 2021	5,817	109,641	16,794	2,973	58,617
11 June 2021	5,772	109,942	16,721	2,950	58,504
18 June 2021	5,879	111,093	16,981	2,966	58,616
25 June 2021	5,876	110,056	17,252	2,964	58,275
02 July 2021	5,781	110,935	17,476	2,920	57,955
09 July 2021	5,699	108,697	17,815	2,984	57,553
16 July 2021	5,570	109,755	18,054	2,943	57,194
23 July 2021	5,719	112,412	18,318	2,966	57,146
30 July 2021	5,681	111,124	18,579	2,973	56,684
06 August 2021	5,895	113,829	18,915	3,039	57,643
13 August 2021	5,726	112,587	19,037	2,938	57,267
20 August 2021	6,054	131,120	21,453	2,993	61,334
27 August 2021	6,339	131,119	21,930	3,083	61,512
03 September 2021	6,272	132,292	22,437	3,092	61,662
10 September 2021	6,022	133,876	22,600	3,028	62,193
17 September 2021	6,052	137,438	23,496	3,055	63,880
24 September 2021	6,064	132,231	22,785	3,034	61,913

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / 0 - 1 Year / Overnight Index Swap	Number of Outstanding Trades / 1 - 2 Years / Basis Swap	Number of Outstanding Trades / 1 - 2 Years / Floating vs. Fixed	Number of Outstanding Trades / 1 - 2 Years / Overnight Index Swap	Number of Outstanding Trades / 2 - 5 Years / Basis Swap
01 April 2021	5,903	2,798	44,434	3,743	5,212
09 April 2021	5,897	2,843	44,522	3,770	5,273
16 April 2021	5,871	2,859	43,287	3,810	5,291
23 April 2021	5,839	2,697	43,195	3,844	5,077
30 April 2021	5,838	2,669	43,106	3,892	5,080
07 May 2021	5,859	2,638	42,794	3,932	5,083
14 May 2021	5,830	2,607	42,686	4,034	5,075
21 May 2021	5,815	2,601	43,241	4,089	5,121
28 May 2021	5,726	2,588	42,974	4,086	5,173
04 June 2021	5,752	2,579	42,920	4,102	5,108
11 June 2021	5,721	2,543	42,841	4,173	5,116
18 June 2021	5,854	2,544	42,827	4,266	5,186
25 June 2021	5,838	2,483	43,221	4,461	5,256
02 July 2021	5,824	2,465	43,284	4,507	5,233
09 July 2021	5,891	2,470	43,329	4,612	5,299
16 July 2021	5,975	2,464	43,483	4,697	5,266
23 July 2021	6,036	2,476	43,926	4,734	5,349
30 July 2021	6,077	2,472	44,234	4,781	5,358
06 August 2021	6,090	2,463	45,560	4,908	5,414
13 August 2021	6,045	2,434	45,266	4,877	5,428
20 August 2021	6,347	2,496	47,496	5,119	5,530
27 August 2021	6,303	2,604	47,837	5,149	5,729
03 September 2021	6,333	2,575	47,926	5,196	5,709
10 September 2021	6,286	2,495	48,519	5,275	5,604
17 September 2021	6,391	2,489	50,198	5,715	5,613
24 September 2021	6,205	2,488	50,494	5,602	5,636

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / 2 - 5 Years / Floating vs. Fixed	Number of Outstanding Trades / 2 - 5 Years / Overnight Index Swap	Number of Outstanding Trades / 5 - 10 Years / Basis Swap	Number of Outstanding Trades / 5 - 10 Years / Floating vs. Fixed	Number of Outstanding Trades / 5 - 10 Years / Overnight Index Swap
01 April 2021	139,239	7,350	3,900	73,414	782
09 April 2021	139,828	7,413	3,956	73,749	805
16 April 2021	129,760	7,455	3,979	74,187	832
23 April 2021	129,442	7,533	3,723	74,441	838
30 April 2021	129,528	7,593	3,729	74,660	849
07 May 2021	129,365	7,698	3,717	74,256	889
14 May 2021	128,553	7,704	3,764	73,691	937
21 May 2021	129,341	7,767	3,777	75,621	997
28 May 2021	129,362	7,595	3,801	74,117	1,008
04 June 2021	129,870	7,651	3,755	74,359	1,039
11 June 2021	130,876	7,531	3,756	75,174	1,090
18 June 2021	133,559	7,791	3,812	74,200	906
25 June 2021	132,978	7,868	3,814	74,877	964
02 July 2021	133,197	8,010	3,785	74,976	1,000
09 July 2021	133,049	8,170	3,800	75,362	1,080
16 July 2021	133,828	8,259	3,764	76,345	1,118
23 July 2021	134,840	8,340	3,798	78,280	1,184
30 July 2021	134,887	8,471	3,788	78,734	1,300
06 August 2021	137,447	8,567	3,832	81,149	1,416
13 August 2021	136,068	8,764	3,798	79,139	1,436
20 August 2021	146,912	10,521	3,896	85,720	1,593
27 August 2021	148,204	10,743	4,089	86,961	1,706
03 September 2021	149,082	10,915	4,054	88,084	1,857
10 September 2021	150,320	11,045	3,949	89,311	2,066
17 September 2021	158,537	11,863	3,991	85,366	1,849
24 September 2021	155,526	11,345	3,987	84,749	2,036

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / 10 - 15 Years / Basis Swap	Number of Outstanding Trades / 10 - 15 Years / Floating vs. Fixed	Number of Outstanding Trades / 10 - 15 Years / Overnight Index Swap	Number of Outstanding Trades / 15 - 20 Years / Basis Swap	Number of Outstanding Trades / 15 - 20 Years / Floating vs. Fixed
01 April 2021	1,098	9,521	106	825	6,032
09 April 2021	1,150	9,715	105	848	6,128
16 April 2021	1,148	9,941	106	848	6,186
23 April 2021	1,016	9,917	107	756	6,016
30 April 2021	1,017	10,051	106	759	6,021
07 May 2021	1,013	10,086	106	760	6,041
14 May 2021	1,030	10,065	111	772	6,907
21 May 2021	1,047	10,670	114	804	7,407
28 May 2021	1,058	10,151	113	798	6,712
04 June 2021	1,029	10,066	111	784	6,728
11 June 2021	1,032	10,237	118	783	6,760
18 June 2021	1,058	9,556	112	795	6,724
25 June 2021	1,056	9,612	114	796	6,715
02 July 2021	1,040	9,724	125	784	6,699
09 July 2021	1,070	9,935	131	803	6,620
16 July 2021	1,049	9,909	163	782	6,596
23 July 2021	1,076	10,228	162	792	6,587
30 July 2021	1,079	10,037	167	798	6,580
06 August 2021	1,097	10,401	198	798	6,639
13 August 2021	1,068	10,179	206	792	6,465
20 August 2021	1,081	10,941	220	808	6,594
27 August 2021	1,204	11,119	352	869	6,835
03 September 2021	1,197	11,239	512	864	6,820
10 September 2021	1,133	11,380	396	821	6,765
17 September 2021	1,142	10,299	231	828	7,005
24 September 2021	1,146	10,554	263	830	7,060

Interest Rate Position Time Series

Interest Rate Positions				
As At	Number of Outstanding Trades / 15 - 20 Years / Overnight Index Swap	Number of Outstanding Trades / > 20 Years / Basis Swap	Number of Outstanding Trades / > 20 Years / Floating vs. Fixed	Number of Outstanding Trades / > 20 Years / Overnight Index Swap
01 April 2021	90	822	7,080	56
09 April 2021	91	892	7,255	60
16 April 2021	93	893	7,229	56
23 April 2021	91	652	7,024	58
30 April 2021	90	649	6,842	56
07 May 2021	90	640	6,819	56
14 May 2021	96	676	7,351	73
21 May 2021	96	687	8,712	73
28 May 2021	95	708	7,770	67
04 June 2021	95	680	7,729	66
11 June 2021	95	669	7,801	66
18 June 2021	96	703	7,907	65
25 June 2021	94	699	7,955	65
02 July 2021	93	672	7,970	65
09 July 2021	98	713	8,037	71
16 July 2021	99	663	8,033	70
23 July 2021	98	698	8,005	79
30 July 2021	118	719	8,000	86
06 August 2021	128	717	8,419	85
13 August 2021	123	707	7,865	95
20 August 2021	125	720	8,401	105
27 August 2021	110	851	8,492	112
03 September 2021	119	845	8,515	116
10 September 2021	119	743	8,461	130
17 September 2021	133	755	8,702	143
24 September 2021	142	765	9,011	170

Interest Rate Position Time Series

Interest Rate Positions	*Outstanding Notional (US$mn)*				
	Asset Class Total	*By Product*			*By Product and Intentio*
As At	Outstanding Notional (US$mn) / Total	Outstanding Notional (US$mn) / Basis Swap	Outstanding Notional (US$mn) / Floating vs. Fixed	Outstanding Notional (US$mn) / Overnight Index Swap	Outstanding Notional (US$mn) / Intended to Clear / Basis Swap
30 September 2021	14,791,078.80	1,379,165.47	12,391,444.25	1,020,469.08	815,351.76
08 October 2021	14,657,450.32	1,218,800.50	12,493,415.15	945,234.67	764,940.10
15 October 2021	14,821,781.94	1,220,457.38	12,634,874.90	966,449.66	784,278.46
22 October 2021	15,061,966.25	1,164,171.72	12,870,754.65	1,027,039.88	777,796.25
29 October 2021	14,972,427.34	1,149,750.11	12,791,809.34	1,030,867.89	777,772.55
05 November 2021	15,075,149.33	1,148,744.83	12,862,502.47	1,063,902.03	774,497.74
12 November 2021	15,130,957.55	1,141,374.45	12,884,087.60	1,105,495.50	774,940.76
19 November 2021	15,053,979.43	1,125,495.51	12,805,345.40	1,123,138.51	774,511.03
26 November 2021	14,812,050.62	1,127,678.29	12,613,696.05	1,070,676.27	766,015.73
03 December 2021	14,861,315.90	1,146,995.60	12,620,801.14	1,093,519.17	769,316.90
10 December 2021	16,179,733.84	2,001,870.94	12,518,184.61	1,659,678.29	1,435,666.48
17 December 2021	15,848,141.70	1,888,465.15	12,271,871.92	1,687,804.63	1,421,484.75
24 December 2021	15,837,011.71	1,924,212.41	12,194,065.52	1,718,733.77	1,452,557.00
31 December 2021	15,596,399.73	1,773,740.63	12,153,733.83	1,668,925.28	1,302,723.92
07 January 2022	15,927,348.24	1,844,760.15	12,442,148.70	1,640,439.38	1,209,441.96
14 January 2022	15,888,757.13	1,692,286.58	12,511,605.96	1,684,864.59	1,212,201.42
21 January 2022	16,048,908.75	1,672,482.20	12,610,035.69	1,766,390.86	1,182,597.36
28 January 2022	15,886,917.93	1,634,389.08	12,381,464.54	1,871,064.32	1,149,971.56
04 February 2022	15,567,542.34	1,639,116.44	11,992,492.06	1,935,933.84	1,125,685.84
11 February 2022	15,761,314.02	1,552,717.04	12,144,211.52	2,064,385.46	1,125,655.82
18 February 2022	16,304,831.05	1,794,289.86	12,403,987.70	2,106,553.49	1,089,831.15
25 February 2022	16,114,453.04	1,618,092.94	12,394,764.09	2,101,596.01	1,083,052.59
04 March 2022	16,479,412.97	1,741,738.75	12,573,401.49	2,164,272.72	1,057,763.84
11 March 2022	16,690,728.32	1,712,966.94	12,768,547.39	2,209,213.99	1,044,864.24
18 March 2022	16,191,834.15	1,505,087.08	12,473,114.92	2,213,632.14	988,219.11
25 March 2022	16,612,951.10	1,633,265.31	12,738,399.37	2,241,286.41	965,853.52

Interest Rate Position Time Series

Interest Rate Positions					
	n to Clear				
As At	Outstanding Notional (US$mn) / Intended to Clear / Floating vs. Fixed	Outstanding Notional (US$mn) / Intended to Clear / Overnight Index Swap	Outstanding Notional (US$mn) / Not Intended to Clear / Basis Swap	Outstanding Notional (US$mn) / Not Intended to Clear / Floating vs. Fixed	Outstanding Notional (US$mn) / Not Intended to Clear / Overnight Index Swap
30 September 2021	8,884,876.38	658,019.69	563,813.71	3,506,567.87	362,449.38
08 October 2021	9,030,943.96	599,728.08	453,860.41	3,462,471.18	345,506.59
15 October 2021	9,188,439.78	618,887.76	436,178.92	3,446,435.12	347,561.90
22 October 2021	9,269,897.04	669,647.78	386,375.47	3,600,857.62	357,392.10
29 October 2021	9,341,292.14	680,494.77	371,977.56	3,450,517.20	350,373.12
05 November 2021	9,433,686.68	712,956.39	374,247.08	3,428,815.79	350,945.64
12 November 2021	9,501,634.95	748,037.61	366,433.69	3,382,452.65	357,457.89
19 November 2021	9,387,430.77	760,603.87	350,984.49	3,417,914.63	362,534.64
26 November 2021	9,288,636.06	712,993.12	361,662.56	3,325,059.99	357,683.15
03 December 2021	9,342,094.26	724,509.95	377,678.70	3,278,706.87	369,009.22
10 December 2021	9,172,064.67	1,284,829.76	566,204.46	3,346,119.94	374,848.53
17 December 2021	9,057,193.70	1,299,038.26	466,980.40	3,214,678.22	388,766.37
24 December 2021	8,994,744.42	1,341,635.68	471,655.41	3,199,321.11	377,098.09
31 December 2021	8,967,818.69	1,291,149.87	471,016.71	3,185,915.14	377,775.40
07 January 2022	9,157,534.87	1,249,031.01	635,318.19	3,284,613.83	391,408.37
14 January 2022	9,342,019.93	1,286,575.33	480,085.16	3,169,586.03	398,289.26
21 January 2022	9,447,745.80	1,353,035.42	489,884.84	3,162,289.88	413,355.45
28 January 2022	9,295,484.29	1,434,636.41	484,417.52	3,085,980.25	436,427.91
04 February 2022	9,132,142.28	1,486,213.41	513,430.60	2,860,349.78	449,720.43
11 February 2022	9,342,026.05	1,552,565.83	427,061.22	2,802,185.47	511,819.63
18 February 2022	9,448,943.96	1,504,934.78	704,458.71	2,955,043.74	601,618.71
25 February 2022	9,517,461.17	1,523,847.06	535,040.35	2,877,302.92	577,748.95
04 March 2022	9,633,713.44	1,561,377.79	683,974.92	2,939,688.05	602,894.93
11 March 2022	9,776,339.59	1,600,541.08	668,102.70	2,992,207.80	608,672.91
18 March 2022	9,593,509.62	1,586,262.06	516,867.97	2,879,605.31	627,370.09
25 March 2022	9,704,367.71	1,622,433.65	667,411.79	3,034,031.66	618,852.76

Interest Rate Position Time Series

Interest Rate Positions					
	By Product and Currency				
As At	Outstanding Notional (US$mn) / USD / Basis Swap	Outstanding Notional (US$mn) / USD / Floating vs. Fixed	Outstanding Notional (US$mn) / USD / Overnight Index Swap	Outstanding Notional (US$mn) / CNY / Basis Swap	Outstanding Notional (US$mn) / CNY / Floating vs. Fixed
30 September 2021	344,950.47	2,766,177.22	183,688.20	0.00	2,167,018.73
08 October 2021	324,247.09	2,782,251.10	191,871.97	0.00	2,174,183.31
15 October 2021	329,601.73	2,848,644.45	198,365.83	0.00	2,129,747.51
22 October 2021	332,781.10	2,961,546.44	209,208.09	0.00	2,179,374.01
29 October 2021	320,859.70	2,978,417.05	205,283.72	0.00	2,208,555.83
05 November 2021	319,207.98	2,956,772.20	201,756.60	0.00	2,238,487.49
12 November 2021	326,875.22	2,956,035.52	218,569.33	0.00	2,278,985.18
19 November 2021	326,654.07	2,961,093.74	231,199.76	0.00	2,291,830.67
26 November 2021	330,731.03	2,942,795.90	240,652.69	0.00	2,302,060.25
03 December 2021	329,487.99	2,880,878.15	245,683.58	0.00	2,333,751.10
10 December 2021	357,672.56	2,875,614.13	251,566.98	0.00	2,390,278.12
17 December 2021	386,848.77	2,830,905.00	272,995.13	0.00	2,385,432.57
24 December 2021	385,180.28	2,799,023.88	254,987.28	0.00	2,377,807.83
31 December 2021	375,922.08	2,773,742.15	260,931.53	0.00	2,365,144.02
07 January 2022	429,239.96	2,940,435.42	290,976.14	0.00	2,361,010.71
14 January 2022	388,607.69	2,990,307.85	305,474.34	0.00	2,390,427.33
21 January 2022	379,320.45	3,015,142.84	334,392.56	0.00	2,474,126.93
28 January 2022	375,245.40	3,074,955.11	376,382.56	0.00	2,501,641.77
04 February 2022	387,676.31	2,952,696.33	384,116.50	0.00	2,460,336.63
11 February 2022	366,121.54	2,930,494.12	454,473.52	0.00	2,534,537.40
18 February 2022	447,660.35	2,952,488.08	557,320.77	0.00	2,610,873.84
25 February 2022	390,048.99	2,912,247.35	559,515.95	0.00	2,675,308.75
04 March 2022	474,941.90	2,907,211.54	615,091.69	0.00	2,745,881.60
11 March 2022	442,327.33	3,023,652.45	635,381.50	0.00	2,764,948.62
18 March 2022	424,569.75	2,870,615.20	679,835.57	0.00	2,754,405.17
25 March 2022	452,652.67	2,861,811.13	689,237.96	0.00	2,765,718.67

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / CNY / Overnight Index Swap	Outstanding Notional (US$mn) / EUR / Basis Swap	Outstanding Notional (US$mn) / EUR / Floating vs. Fixed	Outstanding Notional (US$mn) / EUR / Overnight Index Swap	Outstanding Notional (US$mn) / GBP / Basis Swap
30 September 2021	990.01	80,364.41	379,824.80	80,499.33	7,737.20
08 October 2021	992.21	57,174.02	381,894.78	79,690.01	7,054.28
15 October 2021	1,196.40	56,891.77	385,140.47	79,439.38	6,953.32
22 October 2021	1,627.41	57,391.47	388,907.57	82,239.37	6,480.79
29 October 2021	1,836.03	57,314.12	383,056.44	80,673.01	6,163.06
05 November 2021	1,934.87	55,480.19	387,212.28	78,164.94	5,879.30
12 November 2021	2,233.02	60,436.39	385,238.01	75,444.96	5,293.22
19 November 2021	2,275.97	57,311.36	374,421.31	75,311.07	2,430.67
26 November 2021	2,270.91	60,047.22	365,632.69	77,264.61	2,403.13
03 December 2021	2,306.32	61,983.77	367,090.04	82,189.03	2,394.19
10 December 2021	2,346.50	77,491.92	348,394.74	90,190.08	2,381.85
17 December 2021	2,545.03	60,342.19	308,528.53	98,846.52	2,391.33
24 December 2021	2,887.98	57,176.67	301,166.28	97,317.12	39,015.53
31 December 2021	2,888.66	56,679.50	300,097.24	97,981.10	39,415.58
07 January 2022	2,981.62	70,407.79	289,183.78	99,945.17	39,285.80
14 January 2022	3,251.81	58,052.85	287,603.99	101,824.71	38,920.00
21 January 2022	3,417.81	65,105.31	283,948.79	108,161.15	35,075.92
28 January 2022	3,475.14	58,674.11	280,337.40	111,687.73	32,407.82
04 February 2022	3,557.11	73,022.85	281,061.01	116,450.12	31,780.19
11 February 2022	3,578.33	64,804.08	286,133.27	124,994.92	30,971.86
18 February 2022	3,976.49	89,783.36	294,053.51	125,666.55	29,894.66
25 February 2022	3,992.30	78,628.18	293,565.83	124,588.94	28,785.12
04 March 2022	3,957.44	79,544.70	282,855.27	127,786.30	26,763.46
11 March 2022	4,314.27	78,431.52	282,167.61	138,429.87	25,431.96
18 March 2022	4,492.99	72,120.44	276,308.53	126,775.26	14,859.44
25 March 2022	4,674.36	79,430.23	282,685.25	125,373.05	13,807.64

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / GBP / Floating vs. Fixed	Outstanding Notional (US$mn) / GBP / Overnight Index Swap	Outstanding Notional (US$mn) / JPY / Basis Swap	Outstanding Notional (US$mn) / JPY / Floating vs. Fixed	Outstanding Notional (US$mn) / JPY / Overnight Index Swap
30 September 2021	54,136.82	7,828.16	217,446.74	658,052.39	30,812.86
08 October 2021	54,997.85	8,777.55	147,936.82	749,931.50	32,130.19
15 October 2021	55,861.01	8,895.94	143,587.02	717,874.56	33,902.32
22 October 2021	56,354.56	14,771.86	141,925.30	708,992.96	41,221.38
29 October 2021	56,049.41	16,033.72	141,640.36	702,438.39	42,101.54
05 November 2021	55,056.63	16,396.00	140,374.29	698,169.01	43,270.40
12 November 2021	52,913.64	18,909.93	133,524.86	648,314.22	45,277.79
19 November 2021	52,512.19	20,088.77	123,256.42	644,094.25	48,898.02
26 November 2021	51,389.95	20,071.50	121,738.67	623,741.00	52,049.49
03 December 2021	49,590.16	22,553.46	123,952.29	632,289.14	56,819.32
10 December 2021	49,870.57	25,737.28	793,727.24	295,555.62	605,964.33
17 December 2021	48,151.49	24,336.64	790,512.18	277,212.93	603,169.28
24 December 2021	28,332.27	62,109.56	789,701.60	274,470.57	602,452.28
31 December 2021	33,534.76	61,916.33	632,927.01	266,073.91	538,641.56
07 January 2022	34,162.45	61,258.18	537,510.14	262,046.11	529,341.38
14 January 2022	33,402.22	61,980.92	532,501.58	258,958.23	536,878.43
21 January 2022	33,081.14	60,786.20	517,299.61	252,434.19	539,917.50
28 January 2022	32,354.72	55,796.67	488,105.75	242,185.26	537,493.88
04 February 2022	31,506.23	52,251.69	466,149.62	236,225.43	534,432.26
11 February 2022	31,661.70	53,264.91	449,507.43	227,716.04	535,577.57
18 February 2022	32,126.24	52,694.05	437,156.17	222,572.80	534,096.67
25 February 2022	31,569.94	52,612.02	423,177.78	217,654.26	537,917.09
04 March 2022	32,254.48	52,029.85	392,896.19	203,145.70	536,156.37
11 March 2022	31,010.01	52,238.15	371,625.30	195,169.02	521,116.63
18 March 2022	28,216.00	55,859.93	321,739.80	171,832.47	510,552.04
25 March 2022	28,422.58	54,843.97	294,835.93	156,988.56	503,500.93

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / HKD / Basis Swap	Outstanding Notional (US$mn) / HKD / Floating vs. Fixed	Outstanding Notional (US$mn) / HKD / Overnight Index Swap	Outstanding Notional (US$mn) / Others / Basis Swap	Outstanding Notional (US$mn) / Others / Floating vs. Fixed
30 September 2021	142,022.33	1,719,394.08	1.36	586,644.33	4,646,840.22
08 October 2021	142,221.39	1,725,329.47	1.36	540,166.91	4,624,827.13
15 October 2021	144,493.44	1,754,831.64	1.36	538,930.10	4,742,775.25
22 October 2021	146,458.91	1,774,851.92	1.36	479,134.15	4,800,727.19
29 October 2021	146,709.94	1,764,339.99	1.36	477,062.93	4,698,952.22
05 November 2021	145,024.25	1,783,503.98	0.08	482,778.82	4,743,300.88
12 November 2021	144,427.58	1,795,322.21	436.47	470,817.18	4,767,278.81
19 November 2021	145,297.93	1,809,013.81	436.66	470,545.06	4,672,379.44
26 November 2021	144,160.26	1,804,950.26	442.48	468,597.97	4,523,126.01
03 December 2021	143,324.47	1,808,267.39	468.46	485,852.89	4,548,935.15
10 December 2021	142,758.87	1,826,423.26	468.18	627,838.50	4,732,048.18
17 December 2021	140,917.58	1,802,669.05	467.89	507,453.09	4,618,972.36
24 December 2021	140,530.67	1,792,072.50	596.27	512,607.67	4,621,192.20
31 December 2021	143,833.47	1,793,373.45	596.49	524,962.99	4,621,768.30
07 January 2022	144,361.52	1,808,122.99	641.37	623,954.94	4,747,187.24
14 January 2022	145,114.89	1,826,446.35	706.03	529,089.58	4,724,459.99
21 January 2022	144,433.27	1,843,895.50	706.16	531,247.63	4,707,406.30
28 January 2022	145,734.47	1,610,032.07	706.42	534,221.53	4,639,958.21
04 February 2022	145,910.03	1,616,921.74	705.95	534,577.43	4,413,744.70
11 February 2022	147,425.47	1,637,227.53	706.07	493,886.67	4,496,441.46
18 February 2022	148,005.42	1,664,181.45	708.94	641,789.91	4,627,691.78
25 February 2022	148,105.03	1,667,820.10	707.33	549,347.84	4,596,597.87
04 March 2022	144,214.25	1,691,133.12	706.61	623,378.25	4,710,919.78
11 March 2022	147,593.91	1,700,730.49	706.03	647,556.93	4,770,869.19
18 March 2022	149,095.86	1,711,635.04	706.04	522,701.79	4,660,102.50
25 March 2022	147,513.10	1,724,924.00	705.64	645,025.74	4,917,849.18

Interest Rate Position Time Series

Interest Rate Positions					
		By Product and Residual Maturity			
As At	Outstanding Notional (US$mn) / Others / Overnight Index Swap	Outstanding Notional (US$mn) / 0 - 1 Year / Basis Swap	Outstanding Notional (US$mn) / 0 - 1 Year / Floating vs. Fixed	Outstanding Notional (US$mn) / 0 - 1 Year / Overnight Index Swap	Outstanding Notional (US$mn) / 1 - 2 Years / Basis Swap
30 September 2021	716,649.14	504,713.49	4,181,612.42	569,519.45	248,125.92
08 October 2021	631,771.37	433,138.48	4,137,770.89	489,190.82	211,688.61
15 October 2021	644,648.44	428,736.34	4,154,136.13	495,321.29	219,597.02
22 October 2021	677,970.40	381,958.08	4,218,813.93	534,194.77	207,004.20
29 October 2021	684,938.51	374,103.60	4,170,902.89	527,538.49	203,093.86
05 November 2021	722,379.14	375,050.14	4,204,397.03	551,323.59	203,036.05
12 November 2021	744,624.00	375,196.38	4,210,571.17	565,392.52	202,320.18
19 November 2021	744,928.25	365,134.50	4,208,671.57	575,692.74	203,330.84
26 November 2021	677,924.60	373,121.91	4,163,287.29	511,500.44	200,229.64
03 December 2021	683,499.02	388,776.54	4,130,510.68	521,340.18	200,945.44
10 December 2021	683,404.94	1,129,642.14	4,263,685.41	647,796.84	228,926.43
17 December 2021	685,444.13	1,006,479.76	4,223,243.51	688,755.41	214,685.51
24 December 2021	698,383.29	1,042,934.16	4,220,513.15	689,211.74	214,635.58
31 December 2021	705,969.60	924,134.95	4,217,709.75	685,970.01	210,229.73
07 January 2022	655,295.53	953,671.30	4,418,655.31	684,648.47	224,709.47
14 January 2022	674,748.35	860,141.32	4,417,488.31	708,383.87	209,508.26
21 January 2022	719,009.49	845,615.88	4,448,335.90	766,326.89	211,982.84
28 January 2022	785,521.91	820,400.29	4,456,944.37	839,174.70	208,011.52
04 February 2022	844,420.21	828,306.12	4,264,298.22	901,820.29	221,153.10
11 February 2022	891,790.14	765,228.36	4,301,396.74	989,863.83	218,809.54
18 February 2022	832,090.03	906,498.95	4,455,937.95	948,811.25	261,900.61
25 February 2022	822,262.38	797,568.88	4,395,271.74	950,092.38	238,702.38
04 March 2022	828,544.46	860,463.91	4,507,324.29	1,006,709.57	261,152.42
11 March 2022	857,027.53	843,024.89	4,655,302.59	1,042,884.84	258,444.71
18 March 2022	835,410.31	701,626.81	4,504,380.67	1,035,373.56	240,535.99
25 March 2022	862,950.50	768,541.22	4,674,624.83	1,052,089.32	257,537.21

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / 1 - 2 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 1 - 2 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 2 - 5 Years / Basis Swap	Outstanding Notional (US$mn) / 2 - 5 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 2 - 5 Years / Overnight Index Swap
30 September 2021	2,056,718.66	168,906.26	368,086.44	3,892,532.65	223,539.88
08 October 2021	2,089,076.07	166,972.03	338,058.27	3,941,087.95	226,671.52
15 October 2021	2,174,879.83	172,355.64	335,471.09	3,932,776.74	232,562.09
22 October 2021	2,222,453.01	171,019.53	338,576.29	4,009,332.61	242,620.80
29 October 2021	2,245,646.34	174,158.18	337,417.64	4,008,143.52	247,676.60
05 November 2021	2,252,967.10	180,526.07	336,127.17	4,035,260.40	251,562.73
12 November 2021	2,260,442.48	191,631.34	331,634.44	4,047,994.33	261,618.92
19 November 2021	2,216,080.97	193,580.31	327,495.78	4,026,482.15	266,338.51
26 November 2021	2,178,753.40	193,468.05	325,579.10	3,963,155.39	273,131.42
03 December 2021	2,172,712.87	195,351.51	326,877.11	3,990,035.06	277,161.79
10 December 2021	2,139,147.74	269,956.37	371,263.49	3,952,042.17	398,196.83
17 December 2021	2,097,245.69	266,947.39	387,513.78	3,906,683.06	399,712.88
24 December 2021	2,081,888.75	273,969.57	387,592.92	3,858,759.98	407,597.39
31 December 2021	2,066,444.67	270,922.48	375,194.32	3,837,172.60	392,648.52
07 January 2022	2,127,112.43	256,631.20	396,315.38	3,843,683.77	377,132.39
14 January 2022	2,150,996.01	264,639.84	367,888.78	3,864,540.76	385,138.19
21 January 2022	2,208,920.39	274,892.36	363,897.13	3,882,327.51	393,375.39
28 January 2022	2,132,729.27	289,182.25	359,710.38	3,755,447.32	405,989.89
04 February 2022	2,087,045.39	291,885.98	350,279.90	3,669,329.99	406,055.02
11 February 2022	2,121,989.61	309,841.08	333,559.66	3,722,714.89	415,481.24
18 February 2022	2,152,608.67	342,964.75	372,127.01	3,772,969.74	445,672.73
25 February 2022	2,170,519.25	334,125.83	342,467.11	3,789,210.64	442,282.62
04 March 2022	2,202,958.19	338,671.83	371,525.73	3,817,355.65	442,567.06
11 March 2022	2,215,475.72	340,115.74	361,910.32	3,821,410.76	449,359.54
18 March 2022	2,181,441.65	349,904.56	333,222.56	3,833,634.85	459,435.81
25 March 2022	2,248,872.06	359,821.58	359,760.50	3,834,551.30	458,897.44

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / 5 - 10 Years / Basis Swap	Outstanding Notional (US$mn) / 5 - 10 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 5 - 10 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 10 - 15 Years / Basis Swap	Outstanding Notional (US$mn) / 10 - 15 Years / Floating vs. Fixed
30 September 2021	188,300.77	1,711,430.15	45,630.12	39,626.63	227,680.86
08 October 2021	173,395.77	1,753,502.24	47,862.20	34,618.75	244,635.98
15 October 2021	174,565.38	1,800,854.41	50,826.85	34,416.67	244,064.67
22 October 2021	174,424.81	1,841,308.45	54,282.53	34,521.50	248,572.32
29 October 2021	173,239.95	1,794,791.38	58,082.03	33,931.48	247,450.27
05 November 2021	172,131.56	1,797,025.03	57,754.48	34,548.33	248,215.64
12 November 2021	170,458.12	1,798,349.41	62,472.61	33,582.32	246,421.85
19 November 2021	169,373.58	1,789,777.27	63,126.37	32,940.98	244,837.54
26 November 2021	168,308.25	1,753,171.53	66,870.82	33,363.81	242,061.84
03 December 2021	169,673.05	1,768,186.14	73,452.78	33,701.54	243,586.86
10 December 2021	199,831.79	1,686,948.78	215,769.97	40,717.89	211,851.59
17 December 2021	201,509.85	1,590,333.52	207,249.32	40,155.92	193,839.43
24 December 2021	200,703.12	1,580,806.70	219,646.63	40,201.40	192,588.80
31 December 2021	189,533.08	1,580,447.27	199,488.57	37,129.74	192,716.68
07 January 2022	187,722.08	1,593,326.55	201,663.40	36,560.69	198,877.19
14 January 2022	182,149.76	1,615,618.72	206,149.59	35,266.26	201,362.94
21 January 2022	179,017.61	1,608,634.83	210,965.76	34,886.24	198,511.40
28 January 2022	176,459.11	1,577,519.19	214,241.62	33,161.17	197,853.59
04 February 2022	169,789.04	1,521,835.85	214,322.68	33,334.90	189,958.44
11 February 2022	167,670.16	1,545,890.00	222,441.75	33,768.77	191,008.90
18 February 2022	175,532.41	1,561,597.41	235,575.83	37,085.04	197,857.26
25 February 2022	170,589.23	1,575,947.59	235,711.63	34,368.04	198,468.89
04 March 2022	172,327.92	1,580,903.20	238,201.18	36,054.50	199,219.81
11 March 2022	174,899.33	1,609,394.55	237,558.74	34,697.49	202,905.94
18 March 2022	164,293.46	1,501,972.99	231,947.97	32,235.56	187,821.29
25 March 2022	172,169.70	1,515,804.44	233,068.08	34,998.02	196,015.58

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / 10 - 15 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 15 - 20 Years / Basis Swap	Outstanding Notional (US$mn) / 15 - 20 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 15 - 20 Years / Overnight Index Swap	Outstanding Notional (US$mn) / > 20 Years / Basis Swap
30 September 2021	7,365.03	18,339.92	141,753.87	2,462.08	11,972.32
08 October 2021	8,730.67	16,576.87	145,855.14	2,620.31	11,323.75
15 October 2021	8,198.75	16,348.31	145,291.76	3,562.81	11,322.58
22 October 2021	14,954.04	16,371.93	146,504.73	5,698.89	11,314.91
29 October 2021	14,556.56	16,526.86	144,438.53	4,429.08	11,436.71
05 November 2021	13,980.01	16,492.86	144,636.15	4,517.39	11,358.71
12 November 2021	14,828.44	16,740.41	140,715.14	5,098.45	11,442.59
19 November 2021	14,569.22	15,548.36	139,646.76	5,003.69	11,671.47
26 November 2021	14,932.58	15,557.12	134,738.81	5,248.18	11,518.45
03 December 2021	15,123.84	15,562.37	135,536.46	5,473.53	11,459.55
10 December 2021	55,210.58	18,129.75	100,519.28	48,555.93	13,359.43
17 December 2021	52,028.11	21,550.77	99,467.54	48,478.01	16,569.56
24 December 2021	53,671.84	21,716.31	99,191.90	50,220.95	16,428.91
31 December 2021	51,331.09	21,278.32	98,924.38	45,766.59	16,240.49
07 January 2022	52,447.42	23,561.16	99,903.54	44,298.72	22,220.08
14 January 2022	52,037.88	21,035.99	100,678.20	44,777.03	16,296.21
21 January 2022	52,998.01	20,922.83	99,721.72	45,049.53	16,159.68
28 January 2022	53,050.46	20,874.44	98,848.99	45,219.18	15,772.17
04 February 2022	52,387.53	20,607.29	97,462.44	45,411.29	15,646.10
11 February 2022	55,508.81	19,551.87	98,383.27	46,258.21	14,128.68
18 February 2022	60,550.35	22,768.63	99,226.15	47,261.17	18,377.21
25 February 2022	61,039.07	20,028.65	99,304.25	48,260.44	14,368.65
04 March 2022	59,000.72	21,968.09	101,658.06	49,358.15	18,246.19
11 March 2022	59,898.70	21,656.34	99,399.08	49,863.00	18,333.86
18 March 2022	57,951.15	18,741.17	99,412.57	49,320.79	14,431.53
25 March 2022	57,675.11	21,648.41	102,306.15	49,435.03	18,610.25

Interest Rate Position Time Series

Interest Rate Positions			*Number of Outstanding Trades*		
			Asset Class Total	*By Product*	
As At	Outstanding Notional (US$mn) / > 20 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / > 20 Years / Overnight Index Swap	Number of Outstanding Trades / Total	Number of Outstanding Trades / Basis Swap	Number of Outstanding Trades / Floating vs. Fixed
30 September 2021	179,715.64	3,046.27	424,763	18,539	379,959
08 October 2021	181,486.88	3,187.11	429,121	17,163	384,840
15 October 2021	182,871.35	3,622.24	437,067	17,293	391,960
22 October 2021	183,769.60	4,269.32	440,715	17,132	394,976
29 October 2021	180,436.39	4,426.96	435,224	17,073	388,543
05 November 2021	180,001.12	4,237.77	439,750	17,061	392,560
12 November 2021	179,593.22	4,453.22	443,532	16,934	395,410
19 November 2021	179,849.14	4,827.67	446,282	16,887	397,512
26 November 2021	178,527.81	5,524.79	442,893	16,875	393,696
03 December 2021	180,233.06	5,615.53	445,657	16,863	395,677
10 December 2021	163,989.65	24,191.77	465,712	28,307	393,719
17 December 2021	161,059.17	24,633.50	461,060	27,664	389,522
24 December 2021	160,316.25	24,415.67	461,966	28,562	388,503
31 December 2021	160,318.49	22,798.02	457,910	27,253	386,292
07 January 2022	160,589.92	23,617.77	459,318	26,476	389,134
14 January 2022	160,921.02	23,738.18	462,916	25,866	392,774
21 January 2022	163,583.93	22,782.92	469,556	25,613	398,324
28 January 2022	162,121.82	24,206.21	458,320	24,910	386,329
04 February 2022	162,561.73	24,051.05	457,884	25,143	384,958
11 February 2022	162,828.10	24,990.53	459,810	24,004	386,963
18 February 2022	163,790.51	25,717.41	467,753	24,707	391,900
25 February 2022	166,041.73	30,084.04	467,494	23,719	392,327
04 March 2022	163,982.29	29,764.22	472,649	23,780	396,171
11 March 2022	164,658.75	29,533.44	475,526	22,927	398,704
18 March 2022	164,450.90	29,698.31	475,594	21,769	398,465
25 March 2022	166,225.00	30,299.86	479,605	21,548	401,601

Interest Rate Position Time Series

Interest Rate Positions					
		By Product and Intention to Clear			
As At	Number of Outstanding Trades / Overnight Index Swap	Number of Outstanding Trades / Intended to Clear / Basis Swap	Number of Outstanding Trades / Intended to Clear / Floating vs. Fixed	Number of Outstanding Trades / Intended to Clear / Overnight Index Swap	Number of Outstanding Trades / Not Intended to Clear / Basis Swap
30 September 2021	26,266	13,608	262,660	19,230	4,931
08 October 2021	27,118	12,899	265,787	20,017	4,264
15 October 2021	27,814	13,030	273,717	20,640	4,263
22 October 2021	28,608	12,822	271,308	21,376	4,310
29 October 2021	29,608	12,887	270,063	22,363	4,186
05 November 2021	30,129	12,873	273,706	22,842	4,188
12 November 2021	31,188	12,918	277,801	23,738	4,016
19 November 2021	31,884	12,978	277,264	24,345	3,909
26 November 2021	32,323	12,951	276,060	24,828	3,924
03 December 2021	33,118	12,985	278,485	25,565	3,878
10 December 2021	43,687	23,713	274,988	35,987	4,594
17 December 2021	43,875	23,690	275,001	36,157	3,974
24 December 2021	44,902	24,409	274,483	37,082	4,153
31 December 2021	44,366	23,110	272,579	36,663	4,143
07 January 2022	43,709	21,845	274,811	35,768	4,631
14 January 2022	44,277	21,575	277,642	36,306	4,291
21 January 2022	45,620	21,114	281,316	37,274	4,499
28 January 2022	47,082	20,685	273,167	38,561	4,225
04 February 2022	47,784	20,350	273,889	39,227	4,793
11 February 2022	48,844	20,110	276,916	39,928	3,894
18 February 2022	51,147	19,543	279,541	41,503	5,165
25 February 2022	51,449	19,225	281,670	41,845	4,495
04 March 2022	52,699	18,741	284,007	42,835	5,040
11 March 2022	53,895	18,396	286,022	43,802	4,532
18 March 2022	55,361	17,663	287,046	44,986	4,107
25 March 2022	56,456	17,252	289,733	45,903	4,297

Interest Rate Position Time Series

Interest Rate Positions					
			By Product and Currency		
As At	Number of Outstanding Trades / Not Intended to Clear / Floating vs. Fixed	Number of Outstanding Trades / Not Intended to Clear / Overnight Index Swap	Number of Outstanding Trades / USD / Basis Swap	Number of Outstanding Trades / USD / Floating vs. Fixed	Number of Outstanding Trades / USD / Overnight Index Swap
30 September 2021	117,299	7,037	4,501	89,580	1,689
08 October 2021	119,053	7,101	4,297	89,884	1,766
15 October 2021	118,243	7,175	4,340	91,124	1,860
22 October 2021	123,668	7,233	4,338	92,388	2,056
29 October 2021	118,480	7,246	4,355	91,081	2,149
05 November 2021	118,855	7,288	4,377	91,620	2,238
12 November 2021	117,609	7,451	4,373	92,392	2,532
19 November 2021	120,248	7,540	4,390	93,101	2,717
26 November 2021	117,636	7,496	4,419	92,013	2,949
03 December 2021	117,193	7,553	4,440	91,475	3,077
10 December 2021	118,731	7,700	4,622	90,406	3,239
17 December 2021	114,521	7,718	4,431	90,270	3,378
24 December 2021	114,020	7,820	4,420	90,231	3,487
31 December 2021	113,713	7,703	4,401	89,710	3,344
07 January 2022	114,324	7,941	4,621	90,237	4,088
14 January 2022	115,132	7,971	4,489	90,451	4,590
21 January 2022	117,009	8,346	4,557	90,601	5,154
28 January 2022	113,162	8,521	4,502	90,417	5,928
04 February 2022	111,070	8,557	4,812	90,128	5,957
11 February 2022	110,047	8,916	4,493	90,102	6,885
18 February 2022	112,359	9,644	4,917	90,354	7,905
25 February 2022	110,657	9,604	4,724	90,027	8,418
04 March 2022	112,164	9,864	4,928	89,999	9,265
11 March 2022	112,683	10,093	4,771	90,074	9,975
18 March 2022	111,419	10,375	4,719	89,449	11,017
25 March 2022	111,869	10,553	4,725	89,145	11,597

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / CNY / Basis Swap	Number of Outstanding Trades / CNY / Floating vs. Fixed	Number of Outstanding Trades / CNY / Overnight Index Swap	Number of Outstanding Trades / EUR / Basis Swap	Number of Outstanding Trades / EUR / Floating vs. Fixed
30 September 2021	0	69,390	21	328	5,698
08 October 2021	0	69,517	21	240	5,682
15 October 2021	0	68,214	25	204	5,841
22 October 2021	0	69,333	36	244	5,909
29 October 2021	0	70,033	41	244	5,736
05 November 2021	0	71,260	43	207	5,790
12 November 2021	0	72,575	50	243	5,826
19 November 2021	0	73,027	51	206	5,758
26 November 2021	0	73,558	51	227	5,769
03 December 2021	0	74,048	53	247	5,804
10 December 2021	0	74,982	54	320	5,838
17 December 2021	0	75,002	56	210	5,682
24 December 2021	0	74,883	62	223	5,674
31 December 2021	0	73,277	62	206	5,680
07 January 2022	0	72,928	66	293	5,568
14 January 2022	0	73,730	71	238	5,563
21 January 2022	0	75,191	75	256	5,592
28 January 2022	0	75,750	79	239	5,532
04 February 2022	0	75,547	81	384	5,644
11 February 2022	0	77,403	82	239	5,599
18 February 2022	0	78,762	88	419	5,734
25 February 2022	0	80,302	88	330	5,711
04 March 2022	0	81,637	87	385	5,778
11 March 2022	0	81,903	93	339	5,792
18 March 2022	0	82,491	99	301	5,794
25 March 2022	0	83,028	108	337	5,877

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / EUR / Overnight Index Swap	Number of Outstanding Trades / GBP / Basis Swap	Number of Outstanding Trades / GBP / Floating vs. Fixed	Number of Outstanding Trades / GBP / Overnight Index Swap	Number of Outstanding Trades / JPY / Basis Swap
30 September 2021	605	73	1,286	177	2,671
08 October 2021	606	62	1,301	189	1,865
15 October 2021	605	61	1,309	192	1,869
22 October 2021	647	59	1,309	222	1,851
29 October 2021	639	59	1,309	231	1,843
05 November 2021	612	75	1,306	247	1,838
12 November 2021	608	54	1,294	255	1,663
19 November 2021	609	18	1,297	263	1,620
26 November 2021	612	18	1,285	272	1,618
03 December 2021	616	18	1,274	282	1,611
10 December 2021	617	18	1,283	293	12,422
17 December 2021	594	18	1,255	306	12,417
24 December 2021	580	933	677	1,231	12,415
31 December 2021	581	933	729	1,233	10,965
07 January 2022	587	920	710	1,233	9,679
14 January 2022	616	885	699	1,216	9,380
21 January 2022	626	847	694	1,222	9,055
28 January 2022	639	808	694	1,229	8,604
04 February 2022	654	787	658	1,213	8,273
11 February 2022	677	759	648	1,234	7,933
18 February 2022	690	733	652	1,245	7,620
25 February 2022	710	702	637	1,256	7,268
04 March 2022	729	662	641	1,266	6,799
11 March 2022	765	640	630	1,281	6,402
18 March 2022	784	295	586	1,296	5,790
25 March 2022	799	282	587	1,310	5,394

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / JPY / Floating vs. Fixed	Number of Outstanding Trades / JPY / Overnight Index Swap	Number of Outstanding Trades / HKD / Basis Swap	Number of Outstanding Trades / HKD / Floating vs. Fixed	Number of Outstanding Trades / HKD / Overnight Index Swap
30 September 2021	13,614	522	4,547	67,212	7
08 October 2021	15,171	557	4,564	67,691	7
15 October 2021	14,797	575	4,580	69,266	7
22 October 2021	14,712	613	4,623	69,612	7
29 October 2021	14,317	637	4,621	69,255	7
05 November 2021	14,294	651	4,598	69,923	6
12 November 2021	12,657	679	4,586	70,479	17
19 November 2021	12,675	700	4,626	71,038	17
26 November 2021	12,468	709	4,610	71,011	18
03 December 2021	12,415	755	4,577	71,333	20
10 December 2021	6,053	10,696	4,585	71,980	20
17 December 2021	5,827	10,764	4,561	71,395	20
24 December 2021	5,784	10,739	4,558	71,087	21
31 December 2021	5,681	10,258	4,708	71,223	21
07 January 2022	5,772	10,153	4,704	72,115	23
14 January 2022	5,608	10,145	4,710	72,779	26
21 January 2022	5,497	10,186	4,680	73,819	26
28 January 2022	5,370	10,231	4,710	64,704	26
04 February 2022	5,327	10,295	4,726	65,028	26
11 February 2022	5,166	10,359	4,814	65,465	26
18 February 2022	5,063	10,410	4,853	66,495	29
25 February 2022	4,955	10,499	4,836	66,464	28
04 March 2022	4,762	10,509	4,806	67,106	28
11 March 2022	4,625	10,307	4,803	67,354	28
18 March 2022	4,472	10,331	4,788	67,772	28
25 March 2022	4,329	10,374	4,778	68,196	28

Interest Rate Position Time Series

Interest Rate Positions					
				By Product and Residual Maturity	
As At	Number of Outstanding Trades / Others / Basis Swap	Number of Outstanding Trades / Others / Floating vs. Fixed	Number of Outstanding Trades / Others / Overnight Index Swap	Number of Outstanding Trades / 0 - 1 Year / Basis Swap	Number of Outstanding Trades / 0 - 1 Year / Floating vs. Fixed
30 September 2021	6,419	133,180	23,245	3,084	61,820
08 October 2021	6,135	135,595	23,972	2,994	62,325
15 October 2021	6,239	141,412	24,550	3,037	62,926
22 October 2021	6,017	141,715	25,027	3,072	63,359
29 October 2021	5,951	136,813	25,904	3,015	61,430
05 November 2021	5,966	138,368	26,332	2,976	61,791
12 November 2021	6,015	140,188	27,047	2,940	62,240
19 November 2021	6,027	140,617	27,527	2,923	62,606
26 November 2021	5,983	137,594	27,712	2,905	62,087
03 December 2021	5,970	139,330	28,315	2,871	62,198
10 December 2021	6,340	143,178	28,768	12,873	63,707
17 December 2021	6,027	140,093	28,757	12,794	63,247
24 December 2021	6,013	140,169	28,782	13,707	63,042
31 December 2021	6,040	139,993	28,867	12,686	62,812
07 January 2022	6,259	141,806	27,559	11,898	63,114
14 January 2022	6,164	143,945	27,613	11,597	63,928
21 January 2022	6,218	146,931	28,331	11,238	65,040
28 January 2022	6,047	143,862	28,950	10,715	63,897
04 February 2022	6,161	142,627	29,558	10,429	63,363
11 February 2022	5,766	142,580	29,581	10,044	63,839
18 February 2022	6,166	144,840	30,780	9,835	64,463
25 February 2022	5,860	144,232	30,450	9,411	64,265
04 March 2022	6,201	146,249	30,815	8,969	64,580
11 March 2022	5,973	148,327	31,446	8,552	64,929
18 March 2022	5,877	147,901	31,806	7,595	64,225
25 March 2022	6,033	150,439	32,240	7,199	65,075

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / 0 - 1 Year / Overnight Index Swap	Number of Outstanding Trades / 1 - 2 Years / Basis Swap	Number of Outstanding Trades / 1 - 2 Years / Floating vs. Fixed	Number of Outstanding Trades / 1 - 2 Years / Overnight Index Swap	Number of Outstanding Trades / 2 - 5 Years / Basis Swap
30 September 2021	6,248	2,545	50,768	5,596	5,815
08 October 2021	6,203	2,389	51,570	5,789	5,497
15 October 2021	6,275	2,439	54,215	6,030	5,486
22 October 2021	6,338	2,377	53,458	6,103	5,479
29 October 2021	6,377	2,387	53,220	6,379	5,468
05 November 2021	6,473	2,411	54,180	6,560	5,461
12 November 2021	6,596	2,400	54,711	6,811	5,446
19 November 2021	6,779	2,403	54,770	6,939	5,445
26 November 2021	6,727	2,401	54,459	6,996	5,445
03 December 2021	6,819	2,405	54,399	7,175	5,444
10 December 2021	8,586	2,513	54,160	8,026	5,900
17 December 2021	8,732	2,466	54,700	8,053	5,751
24 December 2021	8,794	2,461	54,983	8,154	5,762
31 December 2021	8,768	2,493	54,909	8,197	5,668
07 January 2022	8,535	2,475	55,464	7,908	5,655
14 January 2022	8,561	2,438	55,963	7,983	5,566
21 January 2022	8,772	2,450	56,744	8,189	5,574
28 January 2022	8,846	2,442	54,999	8,530	5,541
04 February 2022	9,026	2,480	54,774	8,649	5,625
11 February 2022	9,077	2,431	54,995	8,806	5,431
18 February 2022	9,362	2,501	55,808	9,117	5,695
25 February 2022	9,310	2,464	56,252	9,122	5,539
04 March 2022	9,379	2,483	56,636	9,384	5,685
11 March 2022	9,534	2,452	57,353	9,589	5,568
18 March 2022	9,722	2,488	58,937	10,032	5,482
25 March 2022	9,881	2,506	61,234	10,387	5,510

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / 2 - 5 Years / Floating vs. Fixed	Number of Outstanding Trades / 2 - 5 Years / Overnight Index Swap	Number of Outstanding Trades / 5 - 10 Years / Basis Swap	Number of Outstanding Trades / 5 - 10 Years / Floating vs. Fixed	Number of Outstanding Trades / 5 - 10 Years / Overnight Index Swap
30 September 2021	156,006	11,579	4,117	85,013	2,199
08 October 2021	157,357	11,918	3,804	86,482	2,513
15 October 2021	156,981	12,130	3,841	90,144	2,637
22 October 2021	158,283	12,392	3,755	91,852	2,870
29 October 2021	158,132	12,758	3,745	88,594	3,126
05 November 2021	159,644	13,071	3,754	89,591	3,135
12 November 2021	160,932	13,472	3,744	90,211	3,326
19 November 2021	162,505	13,666	3,759	90,270	3,469
26 November 2021	161,317	13,891	3,759	89,251	3,644
03 December 2021	162,153	14,159	3,773	90,112	3,859
10 December 2021	162,954	15,791	4,240	88,747	6,554
17 December 2021	163,983	16,314	4,112	85,226	6,161
24 December 2021	163,249	16,489	4,103	85,022	6,495
31 December 2021	161,619	16,430	3,969	84,796	6,390
07 January 2022	161,748	15,815	3,906	86,105	6,658
14 January 2022	162,615	15,964	3,848	87,373	7,097
21 January 2022	165,504	16,452	3,864	88,113	7,456
28 January 2022	158,594	17,002	3,801	85,966	7,848
04 February 2022	158,526	17,253	3,881	85,352	7,963
11 February 2022	159,232	17,405	3,702	86,060	8,457
18 February 2022	161,203	18,188	3,889	87,013	9,129
25 February 2022	160,902	18,403	3,759	87,459	9,156
04 March 2022	163,154	18,864	3,882	88,110	9,513
11 March 2022	163,213	19,478	3,793	89,259	9,688
18 March 2022	169,294	20,763	3,722	83,329	9,211
25 March 2022	168,326	20,932	3,771	83,901	9,497

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / 10 - 15 Years / Basis Swap	Number of Outstanding Trades / 10 - 15 Years / Floating vs. Fixed	Number of Outstanding Trades / 10 - 15 Years / Overnight Index Swap	Number of Outstanding Trades / 15 - 20 Years / Basis Swap	Number of Outstanding Trades / 15 - 20 Years / Floating vs. Fixed
30 September 2021	1,215	10,577	299	880	6,939
08 October 2021	1,030	11,237	355	742	7,058
15 October 2021	1,036	11,470	355	743	7,121
22 October 2021	1,014	11,593	449	731	7,085
29 October 2021	1,009	11,502	501	736	6,913
05 November 2021	1,006	11,658	435	742	6,950
12 November 2021	975	11,789	483	735	6,777
19 November 2021	972	11,822	484	719	6,760
26 November 2021	976	11,621	499	725	6,403
03 December 2021	979	11,846	518	727	6,383
10 December 2021	1,152	10,920	1,944	830	5,252
17 December 2021	1,082	9,324	1,806	777	5,219
24 December 2021	1,080	9,281	2,093	779	5,162
31 December 2021	1,031	9,260	1,853	758	5,143
07 January 2022	1,028	9,669	2,070	769	5,183
14 January 2022	988	9,831	1,931	753	5,199
21 January 2022	1,005	9,848	2,005	765	5,168
28 January 2022	985	9,864	2,029	749	5,155
04 February 2022	1,073	9,832	2,029	810	5,167
11 February 2022	984	9,846	2,120	746	5,133
18 February 2022	1,071	10,125	2,213	824	5,229
25 February 2022	1,005	10,235	2,255	771	5,210
04 March 2022	1,078	10,378	2,246	811	5,248
11 March 2022	1,014	10,671	2,287	777	5,204
18 March 2022	989	9,353	2,207	760	5,236
25 March 2022	1,019	9,660	2,246	770	5,334

Interest Rate Position Time Series

Interest Rate Positions				
As At	Number of Outstanding Trades / 15 - 20 Years / Overnight Index Swap	Number of Outstanding Trades / > 20 Years / Basis Swap	Number of Outstanding Trades / > 20 Years / Floating vs. Fixed	Number of Outstanding Trades / > 20 Years / Overnight Index Swap
30 September 2021	158	884	8,837	189
08 October 2021	163	709	8,812	179
15 October 2021	184	712	9,104	205
22 October 2021	214	705	9,347	244
29 October 2021	219	714	8,754	250
05 November 2021	222	712	8,748	235
12 November 2021	240	695	8,752	262
19 November 2021	251	667	8,781	298
26 November 2021	245	665	8,560	323
03 December 2021	245	665	8,588	344
10 December 2021	1,608	800	7,981	1,179
17 December 2021	1,616	683	7,825	1,194
24 December 2021	1,694	671	7,765	1,184
31 December 2021	1,597	649	7,754	1,132
07 January 2022	1,552	746	7,853	1,172
14 January 2022	1,563	677	7,866	1,179
21 January 2022	1,577	718	7,909	1,170
28 January 2022	1,607	678	7,856	1,221
04 February 2022	1,628	846	7,946	1,237
11 February 2022	1,666	667	7,859	1,314
18 February 2022	1,726	894	8,061	1,413
25 February 2022	1,764	772	8,005	1,440
04 March 2022	1,808	874	8,067	1,506
11 March 2022	1,777	773	8,077	1,542
18 March 2022	1,836	735	8,093	1,590
25 March 2022	1,879	775	8,073	1,634

Interest Rate Position Time Series

Interest Rate Positions	*Outstanding Notional (US$mn)*				
	Asset Class Total	*By Product*			*By Product and Intentio*
As At	Outstanding Notional (US$mn) / Total	Outstanding Notional (US$mn) / Basis Swap	Outstanding Notional (US$mn) / Floating vs. Fixed	Outstanding Notional (US$mn) / Overnight Index Swap	Outstanding Notional (US$mn) / Intended to Clear / Basis Swap
01 April 2022	16,414,777.29	1,627,418.11	12,378,997.97	2,408,361.21	957,886.87
08 April 2022	16,151,214.05	1,496,624.23	12,262,367.76	2,392,222.05	948,798.94
14 April 2022	16,511,619.27	1,641,736.73	12,456,934.92	2,412,947.62	938,232.36
22 April 2022	15,887,634.56	1,369,174.53	12,183,617.16	2,334,842.87	913,188.37
29 April 2022	16,104,173.44	1,482,792.94	12,214,902.09	2,406,478.41	896,456.42
06 May 2022	16,497,263.62	1,611,707.26	12,467,050.59	2,418,505.77	897,678.66
13 May 2022	16,190,084.72	1,413,794.38	12,328,856.89	2,447,433.45	876,731.50
20 May 2022	16,005,906.13	1,355,404.80	12,137,026.88	2,513,474.46	868,827.26
27 May 2022	16,422,742.42	1,454,256.55	12,480,275.89	2,488,209.98	868,828.59
02 June 2022	16,593,058.19	1,435,435.62	12,600,499.93	2,557,122.64	861,799.19
10 June 2022	16,708,636.41	1,379,078.25	12,673,132.72	2,656,425.44	841,777.81
17 June 2022	16,432,759.23	1,206,613.30	12,464,281.40	2,761,864.53	820,042.35
24 June 2022	16,251,149.04	1,172,029.38	12,334,754.83	2,744,364.83	803,636.87
30 June 2022	16,419,884.70	1,194,375.77	12,433,110.21	2,792,398.71	793,977.31
08 July 2022	16,257,074.56	1,152,321.58	12,228,813.00	2,875,939.98	782,818.93
15 July 2022	16,287,635.93	1,153,109.85	12,190,367.73	2,944,158.36	782,487.30
22 July 2022	16,560,486.31	1,260,053.51	12,328,595.19	2,971,837.61	891,112.70
29 July 2022	16,635,533.46	1,267,322.90	12,361,372.53	3,006,838.03	895,961.01
05 August 2022	16,710,755.59	1,269,402.89	12,434,547.61	3,006,805.09	899,052.86
12 August 2022	16,823,877.43	1,280,546.02	12,528,606.26	3,014,725.15	919,094.82
19 August 2022	16,693,076.87	1,262,829.81	12,470,351.43	2,959,895.64	915,546.75
26 August 2022	16,131,566.08	1,247,263.38	11,925,140.88	2,959,161.82	895,190.11
02 September 2022	16,255,262.35	1,231,706.78	11,980,466.41	3,043,089.16	893,147.22
09 September 2022	15,936,172.56	1,294,326.03	11,583,618.69	3,058,227.84	889,985.99
16 September 2022	16,012,261.94	1,285,774.63	11,507,660.79	3,218,826.52	887,385.60
23 September 2022	15,964,426.11	1,263,881.22	11,470,855.53	3,229,689.35	882,245.42

Interest Rate Position Time Series

Interest Rate Positions					
	n to Clear				
As At	Outstanding Notional (US$mn) / Intended to Clear / Floating vs. Fixed	Outstanding Notional (US$mn) / Intended to Clear / Overnight Index Swap	Outstanding Notional (US$mn) / Not Intended to Clear / Basis Swap	Outstanding Notional (US$mn) / Not Intended to Clear / Floating vs. Fixed	Outstanding Notional (US$mn) / Not Intended to Clear / Overnight Index Swap
01 April 2022	9,357,172.15	1,736,867.26	669,531.24	3,021,825.82	671,493.94
08 April 2022	9,353,997.54	1,760,926.66	547,825.29	2,908,370.22	631,295.39
14 April 2022	9,430,724.48	1,747,065.53	703,504.37	3,026,210.44	665,882.09
22 April 2022	9,330,890.44	1,696,454.52	455,986.16	2,852,726.71	638,388.35
29 April 2022	9,326,872.13	1,741,842.59	586,336.51	2,888,029.96	664,635.82
06 May 2022	9,476,375.13	1,692,610.66	714,028.60	2,990,675.46	725,895.11
13 May 2022	9,469,707.44	1,756,253.63	537,062.88	2,859,149.45	691,179.82
20 May 2022	9,242,409.11	1,834,478.64	486,577.54	2,894,617.77	678,995.82
27 May 2022	9,494,834.57	1,787,366.20	585,427.96	2,985,441.32	700,843.78
02 June 2022	9,640,522.18	1,844,948.73	573,636.42	2,959,977.75	712,173.91
10 June 2022	9,647,527.66	1,914,468.40	537,300.44	3,025,605.06	741,957.04
17 June 2022	9,523,632.57	1,984,600.33	386,570.95	2,940,648.83	777,264.20
24 June 2022	9,548,118.31	2,016,957.60	368,392.51	2,786,636.52	727,407.23
30 June 2022	9,607,233.48	2,043,072.33	400,398.47	2,825,876.73	749,326.39
08 July 2022	9,462,192.18	2,110,639.76	369,502.65	2,766,620.82	765,300.22
15 July 2022	9,398,833.99	2,155,981.51	370,622.55	2,791,533.73	788,176.85
22 July 2022	9,516,963.94	2,140,527.99	368,940.81	2,811,631.24	831,309.62
29 July 2022	9,546,925.95	2,146,018.50	371,361.89	2,814,446.58	860,819.53
05 August 2022	9,616,753.45	2,145,928.91	370,350.03	2,817,794.16	860,876.19
12 August 2022	9,691,473.26	2,158,379.65	361,451.20	2,837,132.99	856,345.50
19 August 2022	9,665,597.89	2,135,904.23	347,283.05	2,804,753.53	823,991.41
26 August 2022	9,176,016.70	2,138,218.24	352,073.28	2,749,124.17	820,943.58
02 September 2022	9,233,177.72	2,183,179.42	338,559.56	2,747,288.69	859,909.74
09 September 2022	8,786,108.67	2,177,701.96	404,340.04	2,797,510.02	880,525.88
16 September 2022	8,732,302.89	2,268,351.70	398,389.03	2,775,357.89	950,474.82
23 September 2022	8,715,496.82	2,330,167.12	381,635.80	2,755,358.71	899,522.23

Interest Rate Position Time Series

Interest Rate Positions					
	By Product and Currency				
As At	Outstanding Notional (US$mn) / USD / Basis Swap	Outstanding Notional (US$mn) / USD / Floating vs. Fixed	Outstanding Notional (US$mn) / USD / Overnight Index Swap	Outstanding Notional (US$mn) / CNY / Basis Swap	Outstanding Notional (US$mn) / CNY / Floating vs. Fixed
01 April 2022	492,527.89	2,866,236.79	763,310.57	0.00	2,333,410.32
08 April 2022	436,701.70	2,851,269.51	731,037.05	0.00	2,318,386.91
14 April 2022	461,658.30	2,863,727.11	756,758.44	0.00	2,334,922.12
22 April 2022	386,780.61	2,860,676.63	743,673.16	0.00	2,342,994.98
29 April 2022	427,334.31	2,847,249.26	775,904.94	0.00	2,333,576.55
06 May 2022	463,075.79	2,916,960.18	817,108.28	0.00	2,321,643.64
13 May 2022	410,418.40	2,892,879.55	823,486.27	0.00	2,327,748.70
20 May 2022	378,697.06	2,833,464.13	818,019.90	0.00	2,343,866.66
27 May 2022	419,316.82	2,880,790.99	845,525.38	0.00	2,412,493.29
02 June 2022	413,274.49	2,868,422.98	862,278.45	0.00	2,454,887.48
10 June 2022	378,259.95	2,863,734.73	890,329.32	0.00	2,450,374.89
17 June 2022	371,776.25	2,839,461.40	946,157.66	0.00	2,396,453.03
24 June 2022	369,859.82	2,853,537.30	929,340.97	0.00	2,427,527.49
30 June 2022	377,283.69	2,833,675.15	954,933.62	0.00	2,418,014.49
08 July 2022	380,774.54	2,798,463.88	1,063,717.75	0.00	2,442,226.21
15 July 2022	374,300.49	2,792,479.47	1,130,389.10	0.00	2,439,758.29
22 July 2022	369,819.88	2,795,145.13	1,141,909.51	0.00	2,454,265.35
29 July 2022	367,562.70	2,784,745.17	1,181,342.29	0.00	2,461,615.87
05 August 2022	365,287.23	2,776,498.16	1,231,249.89	0.00	2,492,354.36
12 August 2022	376,132.30	2,782,447.41	1,206,684.55	0.00	2,510,945.08
19 August 2022	368,074.04	2,704,999.95	1,182,479.42	0.00	2,575,405.96
26 August 2022	367,457.98	2,639,704.42	1,205,173.48	0.00	2,501,693.37
02 September 2022	370,993.80	2,634,381.34	1,237,970.96	0.00	2,519,775.33
09 September 2022	379,608.91	2,614,510.63	1,242,407.68	0.00	2,058,927.07
16 September 2022	385,850.22	2,537,980.70	1,284,627.75	0.00	2,059,573.16
23 September 2022	370,493.99	2,505,048.62	1,297,320.74	0.00	2,069,413.45

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / CNY / Overnight Index Swap	Outstanding Notional (US$mn) / EUR / Basis Swap	Outstanding Notional (US$mn) / EUR / Floating vs. Fixed	Outstanding Notional (US$mn) / EUR / Overnight Index Swap	Outstanding Notional (US$mn) / GBP / Basis Swap
01 April 2022	4,940.13	82,349.55	291,163.74	126,481.26	13,386.70
08 April 2022	5,004.72	73,476.48	277,407.51	127,206.92	12,142.59
14 April 2022	5,241.87	88,288.34	285,870.75	127,440.13	11,767.96
22 April 2022	5,760.42	72,718.42	279,053.13	136,015.81	11,065.07
29 April 2022	5,877.73	72,965.18	272,688.69	130,031.67	9,302.82
06 May 2022	5,834.59	86,676.58	280,281.30	129,029.78	7,711.63
13 May 2022	6,610.75	68,995.21	271,883.48	130,735.46	5,844.65
20 May 2022	7,208.32	71,973.82	269,111.57	140,733.87	4,447.83
27 May 2022	7,977.91	74,912.19	277,110.13	146,485.82	4,447.47
02 June 2022	8,001.95	69,955.13	275,124.38	150,123.92	3,545.61
10 June 2022	8,175.83	69,574.72	276,102.74	157,741.62	2,700.38
17 June 2022	9,019.34	59,828.17	271,945.35	164,994.08	2,080.61
24 June 2022	9,337.44	58,860.33	275,661.43	172,675.68	1,599.86
30 June 2022	10,600.12	58,317.47	272,969.85	183,320.09	1,221.63
08 July 2022	10,704.49	57,331.09	268,036.09	179,121.63	1,195.69
15 July 2022	11,639.00	57,170.22	266,213.64	183,818.53	1,192.14
22 July 2022	11,922.56	59,528.09	271,822.84	193,157.72	1,200.42
29 July 2022	12,072.67	59,021.76	273,238.38	182,523.57	1,219.10
05 August 2022	12,495.37	58,696.28	272,819.28	187,207.54	1,217.92
12 August 2022	12,794.14	58,888.06	277,905.55	192,536.95	1,225.96
19 August 2022	13,187.08	57,524.69	274,789.36	181,420.07	1,208.08
26 August 2022	13,129.73	56,170.94	267,085.39	173,537.54	1,183.41
02 September 2022	13,697.92	55,157.22	269,870.32	188,859.70	1,165.53
09 September 2022	13,644.65	55,335.29	267,493.24	204,937.89	1,156.12
16 September 2022	13,479.72	54,776.01	266,538.23	196,116.35	1,156.79
23 September 2022	13,600.51	54,278.97	261,354.66	190,955.36	1,129.93

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / GBP / Floating vs. Fixed	Outstanding Notional (US$mn) / GBP / Overnight Index Swap	Outstanding Notional (US$mn) / JPY / Basis Swap	Outstanding Notional (US$mn) / JPY / Floating vs. Fixed	Outstanding Notional (US$mn) / JPY / Overnight Index Swap
01 April 2022	27,435.59	54,979.90	275,430.61	144,589.53	509,617.51
08 April 2022	26,814.38	56,077.00	252,682.33	137,045.75	501,370.21
14 April 2022	27,644.40	55,845.00	242,116.91	134,584.45	499,622.67
22 April 2022	26,690.08	55,473.93	230,949.20	126,946.39	494,780.43
29 April 2022	25,945.74	53,410.71	217,961.03	124,666.21	497,710.51
06 May 2022	25,571.23	54,022.61	207,190.02	124,546.63	497,736.62
13 May 2022	24,685.47	56,113.13	194,182.44	119,751.72	498,160.68
20 May 2022	24,440.91	57,334.77	183,742.72	120,002.15	498,931.81
27 May 2022	25,194.55	58,231.18	177,071.52	118,990.12	435,237.94
02 June 2022	24,448.46	58,410.52	163,804.27	116,274.91	431,706.92
10 June 2022	24,291.20	58,052.43	141,745.92	107,794.66	420,119.12
17 June 2022	22,442.22	56,489.29	122,847.04	106,552.86	410,475.47
24 June 2022	22,577.34	56,726.81	110,916.96	100,175.82	406,779.57
30 June 2022	22,339.55	56,457.33	99,569.14	96,992.69	403,098.60
08 July 2022	22,321.35	55,094.37	92,080.81	93,507.40	408,934.10
15 July 2022	22,198.03	54,971.25	91,191.56	92,506.53	405,987.07
22 July 2022	22,363.19	55,497.27	192,882.81	138,119.59	447,686.21
29 July 2022	21,951.81	56,389.62	194,550.60	139,306.80	460,978.47
05 August 2022	21,342.09	56,615.19	198,425.40	141,662.29	476,655.79
12 August 2022	21,011.82	59,878.02	199,239.03	139,668.21	481,979.41
19 August 2022	20,797.11	59,066.86	195,169.91	136,874.49	478,233.62
26 August 2022	21,180.96	57,857.60	191,813.07	133,116.42	472,979.90
02 September 2022	20,589.36	60,246.45	187,888.86	131,870.50	467,867.04
09 September 2022	19,616.25	59,158.66	181,539.08	125,410.73	456,630.92
16 September 2022	19,439.45	55,550.24	180,825.47	125,337.07	462,679.09
23 September 2022	18,965.50	54,423.58	179,102.47	123,505.74	454,592.88

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / HKD / Basis Swap	Outstanding Notional (US$mn) / HKD / Floating vs. Fixed	Outstanding Notional (US$mn) / HKD / Overnight Index Swap	Outstanding Notional (US$mn) / Others / Basis Swap	Outstanding Notional (US$mn) / Others / Floating vs. Fixed
01 April 2022	148,543.22	1,740,621.19	705.31	615,180.15	4,975,540.82
08 April 2022	154,895.66	1,753,072.27	704.37	566,725.47	4,898,371.42
14 April 2022	156,463.16	1,779,648.66	704.44	681,442.06	5,030,537.42
22 April 2022	155,756.00	1,798,623.15	703.83	511,905.23	4,748,632.79
29 April 2022	158,716.45	1,814,493.91	703.59	596,513.15	4,796,281.74
06 May 2022	158,450.77	1,824,644.62	703.40	688,602.48	4,973,402.98
13 May 2022	158,505.71	1,840,404.53	703.28	575,847.96	4,851,503.44
20 May 2022	158,936.16	1,865,077.76	703.34	557,607.21	4,681,063.71
27 May 2022	157,986.22	1,916,339.07	741.51	620,522.33	4,849,357.74
02 June 2022	158,653.38	1,941,240.87	703.55	626,202.74	4,920,100.86
10 June 2022	157,592.64	1,952,252.05	703.47	629,204.64	4,998,582.45
17 June 2022	158,317.50	1,962,166.97	703.32	491,763.73	4,865,259.57
24 June 2022	156,767.97	1,954,660.63	703.32	474,024.43	4,700,614.83
30 June 2022	157,827.93	1,957,526.03	703.55	500,155.91	4,831,592.45
08 July 2022	158,060.05	1,807,352.77	703.58	462,879.41	4,796,905.30
15 July 2022	156,697.81	1,778,307.83	803.70	472,557.63	4,798,903.94
22 July 2022	158,579.47	1,796,534.86	703.33	478,042.85	4,850,344.23
29 July 2022	161,154.73	1,818,895.41	703.38	483,814.02	4,861,619.09
05 August 2022	160,339.43	1,846,581.37	703.33	485,436.64	4,883,290.06
12 August 2022	160,337.28	1,824,709.41	703.64	484,723.41	4,971,918.77
19 August 2022	168,178.27	1,852,243.96	701.38	472,674.81	4,905,240.59
26 August 2022	168,233.04	1,832,179.45	701.06	462,404.94	4,530,180.86
02 September 2022	166,932.46	1,858,036.43	700.85	449,568.91	4,545,943.12
09 September 2022	164,742.88	1,872,417.01	701.05	511,943.74	4,625,243.77
16 September 2022	164,288.10	1,880,173.13	701.13	498,878.05	4,618,619.05
23 September 2022	165,833.06	1,891,042.94	701.03	493,042.80	4,601,524.62

Interest Rate Position Time Series

Interest Rate Positions					
		By Product and Residual Maturity			
As At	Outstanding Notional (US$mn) / Others / Overnight Index Swap	Outstanding Notional (US$mn) / 0 - 1 Year / Basis Swap	Outstanding Notional (US$mn) / 0 - 1 Year / Floating vs. Fixed	Outstanding Notional (US$mn) / 0 - 1 Year / Overnight Index Swap	Outstanding Notional (US$mn) / 1 - 2 Years / Basis Swap
01 April 2022	948,326.53	755,444.43	4,528,529.43	1,143,282.60	274,795.88
08 April 2022	970,821.78	674,932.16	4,416,064.50	1,145,726.92	245,700.54
14 April 2022	967,335.09	742,407.14	4,515,729.00	1,130,341.74	278,886.69
22 April 2022	898,435.30	587,146.81	4,371,262.32	1,061,216.33	236,499.44
29 April 2022	942,839.26	650,028.14	4,424,686.12	1,115,818.32	250,720.48
06 May 2022	914,070.47	729,261.28	4,578,510.63	1,085,909.20	269,066.14
13 May 2022	931,623.87	601,818.86	4,499,387.31	1,107,281.40	233,367.19
20 May 2022	990,542.44	579,946.83	4,463,706.96	1,159,265.46	228,531.64
27 May 2022	994,010.25	613,000.04	4,629,878.76	1,160,704.22	242,092.30
02 June 2022	1,045,897.33	601,960.97	4,671,598.75	1,220,762.81	245,166.84
10 June 2022	1,121,303.64	567,131.95	4,738,595.30	1,297,514.08	234,708.40
17 June 2022	1,174,025.37	446,046.98	4,725,685.34	1,378,926.10	220,790.42
24 June 2022	1,168,801.04	418,624.70	4,732,009.07	1,348,859.11	225,433.88
30 June 2022	1,183,285.41	438,008.86	4,820,416.25	1,384,643.79	230,305.21
08 July 2022	1,157,664.06	407,707.65	4,733,467.60	1,402,480.87	226,487.99
15 July 2022	1,156,549.70	412,766.27	4,768,421.93	1,433,461.45	222,273.55
22 July 2022	1,120,961.00	431,738.42	4,837,250.39	1,454,858.62	240,340.32
29 July 2022	1,112,828.02	440,864.85	4,856,332.77	1,447,410.64	236,036.46
05 August 2022	1,041,877.98	439,792.62	4,890,117.21	1,408,937.50	239,962.04
12 August 2022	1,060,148.43	431,110.99	4,941,912.82	1,419,930.94	238,309.19
19 August 2022	1,044,807.22	426,827.63	4,945,057.62	1,372,414.66	230,820.14
26 August 2022	1,035,782.51	427,677.04	4,805,352.89	1,389,390.92	223,745.44
02 September 2022	1,073,746.24	414,561.51	4,830,348.34	1,431,842.80	227,394.66
09 September 2022	1,080,747.00	470,889.61	4,768,103.78	1,471,917.45	237,374.71
16 September 2022	1,205,672.25	465,515.84	4,691,272.99	1,613,391.68	241,309.40
23 September 2022	1,218,095.26	456,462.50	4,752,089.42	1,636,560.69	235,538.44

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / 1 - 2 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 1 - 2 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 2 - 5 Years / Basis Swap	Outstanding Notional (US$mn) / 2 - 5 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 2 - 5 Years / Overnight Index Swap
01 April 2022	2,197,605.28	381,962.76	357,435.60	3,655,923.28	491,401.66
08 April 2022	2,196,712.52	371,628.40	338,286.89	3,651,449.07	486,419.89
14 April 2022	2,244,845.72	390,173.77	367,588.29	3,680,079.00	493,842.10
22 April 2022	2,214,593.56	389,882.66	319,329.28	3,610,506.73	487,324.71
29 April 2022	2,222,258.24	395,021.85	343,984.59	3,587,680.14	493,480.20
06 May 2022	2,251,097.13	413,225.04	366,831.00	3,635,565.28	508,137.44
13 May 2022	2,241,534.76	415,479.30	345,370.52	3,600,915.86	502,572.39
20 May 2022	2,187,122.74	418,528.46	324,092.28	3,507,969.32	519,857.30
27 May 2022	2,258,531.94	436,072.32	357,460.66	3,574,191.31	513,962.40
02 June 2022	2,294,682.20	437,957.70	350,757.04	3,598,339.89	516,737.02
10 June 2022	2,279,310.39	448,236.83	341,681.47	3,598,611.35	527,407.67
17 June 2022	2,220,830.56	466,192.51	316,471.44	3,557,768.67	541,496.49
24 June 2022	2,225,393.36	477,919.07	308,464.25	3,451,473.57	535,972.87
30 June 2022	2,246,553.65	483,216.44	305,927.02	3,439,561.64	541,798.65
08 July 2022	2,208,809.04	505,566.75	301,577.10	3,373,772.03	569,302.64
15 July 2022	2,183,358.92	517,667.89	301,594.62	3,332,864.82	584,373.55
22 July 2022	2,208,533.81	510,481.31	334,562.96	3,350,967.33	575,434.32
29 July 2022	2,216,218.33	507,404.76	335,884.74	3,353,640.46	610,728.60
05 August 2022	2,232,212.62	525,203.90	336,449.60	3,372,352.68	620,920.80
12 August 2022	2,245,268.07	538,121.64	355,162.44	3,394,284.29	608,751.30
19 August 2022	2,256,839.40	537,255.00	350,823.17	3,372,101.10	604,907.66
26 August 2022	2,094,594.16	511,688.60	347,055.42	3,250,908.16	609,526.26
02 September 2022	2,106,408.16	518,637.15	343,506.82	3,259,966.87	618,763.90
09 September 2022	2,003,970.49	520,206.06	340,978.16	3,053,764.82	610,641.99
16 September 2022	1,998,057.25	525,429.33	339,496.90	3,067,586.39	620,411.93
23 September 2022	2,000,560.26	519,963.38	336,302.25	3,026,576.40	619,024.09

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / 5 - 10 Years / Basis Swap	Outstanding Notional (US$mn) / 5 - 10 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 5 - 10 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 10 - 15 Years / Basis Swap	Outstanding Notional (US$mn) / 10 - 15 Years / Floating vs. Fixed
01 April 2022	168,779.10	1,529,690.27	248,963.26	33,847.88	200,111.58
08 April 2022	168,540.72	1,532,852.76	249,186.15	32,669.66	198,223.92
14 April 2022	176,397.08	1,543,673.45	254,601.20	35,732.71	203,515.26
22 April 2022	161,606.46	1,520,567.37	255,790.12	31,504.52	202,181.47
29 April 2022	165,625.91	1,519,045.01	259,293.82	33,580.24	198,214.32
06 May 2022	171,172.17	1,533,154.84	264,843.22	35,224.86	202,944.44
13 May 2022	163,482.95	1,521,830.24	269,321.64	32,443.04	200,112.69
20 May 2022	159,306.09	1,515,215.55	269,369.99	31,579.80	197,683.98
27 May 2022	169,334.46	1,545,957.57	243,007.86	33,751.47	204,018.99
02 June 2022	167,253.35	1,560,014.80	246,364.18	33,867.56	207,163.49
10 June 2022	166,925.94	1,580,240.15	250,574.45	32,705.82	207,798.10
17 June 2022	158,430.78	1,502,699.52	243,108.42	32,360.51	191,742.75
24 June 2022	157,218.22	1,474,983.92	247,934.85	29,782.64	188,181.87
30 June 2022	157,451.83	1,476,743.43	248,650.81	30,008.56	187,687.37
08 July 2022	155,288.50	1,461,871.24	258,065.74	29,001.38	189,464.87
15 July 2022	155,011.24	1,456,379.99	270,673.43	29,180.93	188,273.34
22 July 2022	182,502.23	1,474,870.61	285,655.88	35,438.60	192,399.09
29 July 2022	183,357.05	1,476,276.33	291,274.49	35,681.48	194,646.47
05 August 2022	182,169.40	1,480,028.33	295,735.19	35,705.89	195,076.58
12 August 2022	184,090.01	1,483,697.40	292,247.14	35,905.92	197,481.14
19 August 2022	182,818.46	1,446,800.88	291,341.40	36,049.96	193,636.31
26 August 2022	178,133.09	1,337,434.22	296,353.29	35,583.65	190,014.63
02 September 2022	176,626.65	1,345,393.47	318,657.68	34,924.91	191,033.23
09 September 2022	176,438.52	1,322,981.60	306,905.31	34,389.91	188,182.40
16 September 2022	171,421.06	1,323,054.66	310,183.12	34,338.80	183,163.59
23 September 2022	167,832.87	1,269,269.56	306,526.90	34,255.23	178,032.96

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / 10 - 15 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 15 - 20 Years / Basis Swap	Outstanding Notional (US$mn) / 15 - 20 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 15 - 20 Years / Overnight Index Swap	Outstanding Notional (US$mn) / > 20 Years / Basis Swap
01 April 2022	63,480.34	20,637.71	101,392.26	49,016.11	16,477.52
08 April 2022	59,872.50	20,046.68	101,117.30	48,749.24	16,447.58
14 April 2022	63,384.98	21,982.41	101,986.84	49,418.19	18,742.40
22 April 2022	62,447.50	18,602.13	99,429.54	48,338.06	14,485.88
29 April 2022	63,363.84	20,868.85	98,717.00	48,375.15	17,984.71
06 May 2022	64,828.67	21,592.64	100,796.28	49,265.75	18,559.17
13 May 2022	69,735.06	20,505.69	99,802.15	50,824.23	16,806.13
20 May 2022	68,064.11	18,048.54	99,168.98	45,416.19	13,899.62
27 May 2022	60,126.87	20,880.94	100,073.71	42,498.61	17,736.68
02 June 2022	61,357.39	20,089.54	101,128.89	42,107.67	16,340.31
10 June 2022	59,078.57	19,747.98	100,864.63	41,461.89	16,176.69
17 June 2022	57,071.30	18,132.78	99,045.17	40,824.18	14,380.39
24 June 2022	57,580.45	18,702.23	97,216.86	41,154.87	13,803.46
30 June 2022	57,545.95	18,934.34	96,896.29	43,723.98	13,739.96
08 July 2022	59,554.53	18,569.59	95,916.75	45,766.32	13,689.38
15 July 2022	58,040.74	18,532.08	96,152.80	44,734.53	13,751.16
22 July 2022	63,642.60	20,949.97	98,310.66	45,818.06	14,521.01
29 July 2022	66,197.74	21,034.90	98,322.17	46,812.28	14,463.42
05 August 2022	68,631.46	20,848.67	98,448.47	48,978.07	14,474.68
12 August 2022	69,897.91	21,171.63	99,146.78	48,187.33	14,795.84
19 August 2022	68,402.33	20,953.16	95,759.01	48,126.74	14,537.29
26 August 2022	67,374.71	20,642.53	94,334.87	47,621.48	14,426.21
02 September 2022	69,139.28	20,443.56	94,340.43	47,656.19	14,248.67
09 September 2022	65,584.76	20,134.18	93,713.11	46,551.57	14,120.93
16 September 2022	65,994.45	19,713.30	92,292.90	46,938.50	13,979.33
23 September 2022	64,339.50	19,643.55	92,316.58	46,917.86	13,846.37

Interest Rate Position Time Series

Interest Rate Positions			*Number of Outstanding Trades*		
			Asset Class Total	*By Product*	
As At	Outstanding Notional (US$mn) / > 20 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / > 20 Years / Overnight Index Swap	Number of Outstanding Trades / Total	Number of Outstanding Trades / Basis Swap	Number of Outstanding Trades / Floating vs. Fixed
01 April 2022	165,745.87	30,254.48	470,593	21,409	390,652
08 April 2022	165,947.68	30,638.95	473,588	20,725	392,865
14 April 2022	167,105.64	31,185.64	478,369	20,771	396,106
22 April 2022	165,076.16	29,843.47	478,865	20,074	396,241
29 April 2022	164,301.27	31,125.23	484,131	20,191	400,088
06 May 2022	164,982.00	32,296.44	487,785	20,561	402,029
13 May 2022	165,273.89	32,219.43	492,178	19,392	405,673
20 May 2022	166,159.34	32,972.94	489,787	19,431	402,130
27 May 2022	167,623.61	31,837.70	495,741	19,441	407,217
02 June 2022	167,571.92	31,835.87	497,072	19,140	407,310
10 June 2022	167,712.79	32,151.94	498,625	18,754	407,076
17 June 2022	166,509.40	34,245.54	499,477	18,033	406,046
24 June 2022	165,496.18	34,943.61	495,210	17,317	400,714
30 June 2022	165,251.58	32,819.10	496,515	17,216	401,186
08 July 2022	165,511.47	35,203.12	496,472	17,355	398,722
15 July 2022	164,915.91	35,206.77	494,699	17,308	395,022
22 July 2022	166,263.29	35,946.82	504,162	18,892	398,363
29 July 2022	165,936.00	37,009.53	506,615	18,681	398,812
05 August 2022	166,311.72	38,398.19	510,810	18,935	400,972
12 August 2022	166,815.76	37,588.88	510,588	19,013	399,949
19 August 2022	160,157.10	37,447.85	512,021	19,126	400,957
26 August 2022	152,501.95	37,206.55	492,569	18,927	382,277
02 September 2022	152,975.90	38,392.17	495,597	18,683	383,642
09 September 2022	152,902.48	36,420.70	485,457	18,865	372,716
16 September 2022	152,233.01	36,477.52	487,241	18,630	373,445
23 September 2022	152,010.36	36,356.93	490,029	18,918	374,900

Interest Rate Position Time Series

Interest Rate Positions					
		By Product and Intention to Clear			
As At	Number of Outstanding Trades / Overnight Index Swap	Number of Outstanding Trades / Intended to Clear / Basis Swap	Number of Outstanding Trades / Intended to Clear / Floating vs. Fixed	Number of Outstanding Trades / Intended to Clear / Overnight Index Swap	Number of Outstanding Trades / Not Intended to Clear / Basis Swap
01 April 2022	58,533	16,966	279,625	47,512	4,444
08 April 2022	59,999	16,721	280,978	48,851	4,005
14 April 2022	61,493	16,502	283,534	49,957	4,270
22 April 2022	62,550	16,176	283,481	51,263	3,899
29 April 2022	63,853	15,995	286,297	52,288	4,197
06 May 2022	65,195	15,790	287,484	53,319	4,772
13 May 2022	67,113	15,579	290,719	55,027	3,814
20 May 2022	68,227	15,291	286,747	56,169	4,141
27 May 2022	69,084	15,095	290,406	56,810	4,347
02 June 2022	70,623	14,868	292,139	58,218	4,273
10 June 2022	72,795	14,585	291,256	60,074	4,170
17 June 2022	75,398	14,317	290,640	62,391	3,717
24 June 2022	77,180	14,027	290,689	64,147	3,291
30 June 2022	78,114	13,827	291,781	64,979	3,389
08 July 2022	80,395	13,722	288,656	67,729	3,634
15 July 2022	82,370	13,726	285,330	69,393	3,582
22 July 2022	86,907	15,237	288,153	69,270	3,655
29 July 2022	89,122	15,228	288,732	71,035	3,453
05 August 2022	90,904	15,226	290,636	72,316	3,709
12 August 2022	91,627	15,242	289,612	72,726	3,771
19 August 2022	91,939	15,397	290,511	72,846	3,729
26 August 2022	91,365	15,116	272,369	72,171	3,811
02 September 2022	93,272	15,123	274,455	73,549	3,560
09 September 2022	93,876	15,087	263,855	74,151	3,778
16 September 2022	95,166	15,072	264,463	75,020	3,558
23 September 2022	96,211	15,091	265,990	75,959	3,827

Interest Rate Position Time Series

Interest Rate Positions					
			By Product and Currency		
As At	Number of Outstanding Trades / Not Intended to Clear / Floating vs. Fixed	Number of Outstanding Trades / Not Intended to Clear / Overnight Index Swap	Number of Outstanding Trades / USD / Basis Swap	Number of Outstanding Trades / USD / Floating vs. Fixed	Number of Outstanding Trades / USD / Overnight Index Swap
01 April 2022	111,027	11,021	4,810	88,983	12,863
08 April 2022	111,887	11,148	4,629	88,872	13,361
14 April 2022	112,572	11,536	4,631	88,923	13,990
22 April 2022	112,760	11,287	4,583	88,722	14,219
29 April 2022	113,791	11,565	4,612	88,543	14,691
06 May 2022	114,545	11,876	4,810	88,396	15,140
13 May 2022	114,955	12,086	4,482	88,534	16,006
20 May 2022	115,383	12,058	4,581	88,553	16,703
27 May 2022	116,811	12,274	4,663	88,757	17,513
02 June 2022	115,171	12,405	4,659	88,492	17,870
10 June 2022	115,821	12,721	4,627	88,488	18,529
17 June 2022	115,406	13,007	4,468	88,499	19,666
24 June 2022	110,025	13,033	4,337	88,507	20,057
30 June 2022	109,406	13,135	4,403	88,185	20,323
08 July 2022	110,066	12,666	4,501	86,858	22,059
15 July 2022	109,692	12,977	4,505	86,457	22,836
22 July 2022	110,211	17,637	4,517	86,302	23,433
29 July 2022	110,080	18,088	4,467	86,182	24,719
05 August 2022	110,336	18,588	4,579	86,102	25,592
12 August 2022	110,337	18,901	4,577	85,954	25,605
19 August 2022	110,446	19,093	4,529	84,413	25,183
26 August 2022	109,909	19,194	4,595	82,534	25,633
02 September 2022	109,188	19,724	4,498	82,412	26,539
09 September 2022	108,862	19,726	4,570	81,825	26,620
16 September 2022	108,983	20,147	4,467	80,845	26,867
23 September 2022	108,910	20,253	4,540	80,531	27,063

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / CNY / Basis Swap	Number of Outstanding Trades / CNY / Floating vs. Fixed	Number of Outstanding Trades / CNY / Overnight Index Swap	Number of Outstanding Trades / EUR / Basis Swap	Number of Outstanding Trades / EUR / Floating vs. Fixed
01 April 2022	0	70,998	111	339	5,947
08 April 2022	0	71,057	113	307	5,892
14 April 2022	0	71,816	116	339	5,927
22 April 2022	0	72,634	126	282	5,952
29 April 2022	0	73,959	131	281	6,000
06 May 2022	0	74,324	131	318	6,010
13 May 2022	0	75,368	137	231	6,060
20 May 2022	0	76,296	147	303	6,101
27 May 2022	0	77,349	152	315	6,186
02 June 2022	0	77,856	152	307	6,160
10 June 2022	0	76,616	154	304	6,183
17 June 2022	0	75,702	166	219	6,275
24 June 2022	0	76,176	168	203	6,261
30 June 2022	0	76,549	180	200	6,274
08 July 2022	0	77,809	181	242	6,417
15 July 2022	0	77,977	192	219	6,443
22 July 2022	0	79,089	196	243	6,544
29 July 2022	0	79,786	199	207	6,585
05 August 2022	0	80,436	202	223	6,667
12 August 2022	0	79,664	206	222	6,600
19 August 2022	0	81,122	211	222	6,650
26 August 2022	0	79,548	213	249	6,583
02 September 2022	0	80,457	220	203	6,642
09 September 2022	0	68,384	219	221	6,646
16 September 2022	0	68,198	216	203	6,692
23 September 2022	0	68,893	220	242	6,681

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / EUR / Overnight Index Swap	Number of Outstanding Trades / GBP / Basis Swap	Number of Outstanding Trades / GBP / Floating vs. Fixed	Number of Outstanding Trades / GBP / Overnight Index Swap	Number of Outstanding Trades / JPY / Basis Swap
01 April 2022	842	257	566	1,322	5,035
08 April 2022	857	241	555	1,337	4,738
14 April 2022	873	230	575	1,340	4,518
22 April 2022	892	219	552	1,330	4,314
29 April 2022	920	203	561	1,335	4,087
06 May 2022	945	174	553	1,347	3,887
13 May 2022	974	145	551	1,373	3,637
20 May 2022	1,002	125	536	1,388	3,335
27 May 2022	1,034	115	547	1,387	3,116
02 June 2022	1,041	92	540	1,389	2,857
10 June 2022	1,061	75	535	1,399	2,558
17 June 2022	1,124	51	522	1,407	2,232
24 June 2022	1,155	40	521	1,411	1,977
30 June 2022	1,173	16	511	1,418	1,734
08 July 2022	1,222	16	511	1,435	1,550
15 July 2022	1,259	16	512	1,439	1,548
22 July 2022	1,313	16	519	1,453	3,036
29 July 2022	1,343	16	518	1,456	3,029
05 August 2022	1,379	16	515	1,463	3,027
12 August 2022	1,396	16	487	1,490	3,021
19 August 2022	1,432	16	486	1,487	3,012
26 August 2022	1,434	16	472	1,489	3,008
02 September 2022	1,469	16	474	1,508	2,995
09 September 2022	1,528	16	474	1,500	2,991
16 September 2022	1,562	16	475	1,469	2,979
23 September 2022	1,558	16	475	1,476	2,972

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / JPY / Floating vs. Fixed	Number of Outstanding Trades / JPY / Overnight Index Swap	Number of Outstanding Trades / HKD / Basis Swap	Number of Outstanding Trades / HKD / Floating vs. Fixed	Number of Outstanding Trades / HKD / Overnight Index Swap
01 April 2022	4,210	10,477	4,807	68,786	28
08 April 2022	4,104	10,531	4,843	69,688	28
14 April 2022	4,098	10,618	4,858	70,449	28
22 April 2022	4,026	10,720	4,808	70,908	28
29 April 2022	4,012	10,810	4,838	71,341	28
06 May 2022	4,023	10,877	4,839	71,778	28
13 May 2022	3,967	10,981	4,823	72,119	28
20 May 2022	3,945	10,662	4,829	72,704	28
27 May 2022	3,917	9,743	4,842	73,574	29
02 June 2022	3,873	9,813	4,862	73,947	29
10 June 2022	3,821	10,022	4,865	73,887	32
17 June 2022	3,767	9,744	4,860	74,413	32
24 June 2022	3,710	9,878	4,784	74,174	32
30 June 2022	3,646	9,772	4,815	73,987	32
08 July 2022	3,518	9,878	4,843	69,233	32
15 July 2022	3,510	10,038	4,790	68,202	33
22 July 2022	4,633	14,814	4,847	68,676	32
29 July 2022	4,631	15,062	4,911	69,219	32
05 August 2022	4,632	15,253	4,898	70,006	32
12 August 2022	4,408	15,442	4,886	69,281	32
19 August 2022	4,394	15,682	5,019	69,774	30
26 August 2022	4,349	15,842	5,015	68,725	30
02 September 2022	4,332	16,068	5,003	69,303	30
09 September 2022	4,293	15,952	4,966	69,833	32
16 September 2022	4,282	16,225	4,965	70,353	32
23 September 2022	4,277	16,384	5,000	70,733	32

Interest Rate Position Time Series

Interest Rate Positions					
				By Product and Residual Maturity	
As At	Number of Outstanding Trades / Others / Basis Swap	Number of Outstanding Trades / Others / Floating vs. Fixed	Number of Outstanding Trades / Others / Overnight Index Swap	Number of Outstanding Trades / 0 - 1 Year / Basis Swap	Number of Outstanding Trades / 0 - 1 Year / Floating vs. Fixed
01 April 2022	6,162	151,163	32,890	6,846	63,402
08 April 2022	5,968	152,698	33,772	6,535	63,765
14 April 2022	6,196	154,319	34,528	6,353	64,278
22 April 2022	5,869	153,449	35,235	6,057	64,510
29 April 2022	6,171	155,673	35,938	5,910	65,421
06 May 2022	6,534	156,946	36,728	5,747	65,734
13 May 2022	6,075	159,075	37,615	5,340	66,533
20 May 2022	6,259	153,996	38,298	5,073	66,831
27 May 2022	6,391	156,888	39,227	4,827	67,786
02 June 2022	6,364	156,443	40,330	4,575	67,964
10 June 2022	6,326	157,547	41,599	4,240	67,669
17 June 2022	6,204	156,869	43,260	3,882	68,395
24 June 2022	5,977	151,366	44,480	3,486	69,295
30 June 2022	6,049	152,035	45,217	3,255	69,965
08 July 2022	6,204	154,378	45,589	3,173	69,481
15 July 2022	6,231	151,922	46,573	3,168	69,780
22 July 2022	6,234	152,601	45,666	3,384	70,562
29 July 2022	6,052	151,891	46,312	3,371	70,936
05 August 2022	6,193	152,614	46,983	3,379	71,222
12 August 2022	6,292	153,556	47,456	3,410	71,993
19 August 2022	6,329	154,118	47,914	3,474	72,638
26 August 2022	6,045	140,067	46,724	3,449	70,799
02 September 2022	5,969	140,023	47,439	3,417	71,338
09 September 2022	6,102	141,263	48,026	3,404	69,973
16 September 2022	6,001	142,601	48,796	3,391	70,380
23 September 2022	6,149	143,312	49,479	3,440	72,280

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / 0 - 1 Year / Overnight Index Swap	Number of Outstanding Trades / 1 - 2 Years / Basis Swap	Number of Outstanding Trades / 1 - 2 Years / Floating vs. Fixed	Number of Outstanding Trades / 1 - 2 Years / Overnight Index Swap	Number of Outstanding Trades / 2 - 5 Years / Basis Swap
01 April 2022	10,108	2,575	60,188	10,701	5,574
08 April 2022	10,252	2,547	60,799	11,045	5,446
14 April 2022	10,641	2,568	61,619	11,346	5,486
22 April 2022	10,858	2,526	61,913	11,689	5,381
29 April 2022	11,213	2,572	62,520	11,885	5,462
06 May 2022	11,486	2,614	62,806	12,209	5,619
13 May 2022	11,973	2,557	63,620	12,480	5,427
20 May 2022	12,316	2,580	62,618	12,609	5,510
27 May 2022	12,610	2,590	63,188	12,900	5,642
02 June 2022	13,009	2,604	63,568	13,049	5,620
10 June 2022	13,370	2,617	63,791	13,497	5,588
17 June 2022	14,189	2,596	64,157	14,189	5,496
24 June 2022	14,703	2,621	65,155	14,503	5,346
30 June 2022	14,955	2,657	65,449	14,708	5,373
08 July 2022	15,226	2,689	65,247	15,129	5,427
15 July 2022	15,625	2,672	64,970	15,444	5,424
22 July 2022	15,758	2,894	65,681	15,374	5,867
29 July 2022	16,021	2,875	65,830	15,582	5,868
05 August 2022	16,335	2,913	66,714	15,948	5,945
12 August 2022	16,613	2,921	66,228	16,260	5,948
19 August 2022	16,541	2,934	66,858	16,235	5,973
26 August 2022	16,560	2,870	60,205	15,102	5,979
02 September 2022	16,801	2,899	60,598	15,352	5,872
09 September 2022	17,054	2,954	58,974	15,532	5,902
16 September 2022	17,374	2,962	58,261	15,669	5,822
23 September 2022	17,864	2,997	60,380	16,095	5,889

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / 2 - 5 Years / Floating vs. Fixed	Number of Outstanding Trades / 2 - 5 Years / Overnight Index Swap	Number of Outstanding Trades / 5 - 10 Years / Basis Swap	Number of Outstanding Trades / 5 - 10 Years / Floating vs. Fixed	Number of Outstanding Trades / 5 - 10 Years / Overnight Index Swap
01 April 2022	159,470	21,595	3,792	84,271	10,137
08 April 2022	160,007	22,166	3,729	84,958	10,486
14 April 2022	160,753	22,465	3,788	85,616	10,864
22 April 2022	160,777	22,805	3,662	85,373	10,984
29 April 2022	161,779	23,103	3,724	86,525	11,327
06 May 2022	162,574	23,565	3,849	86,819	11,493
13 May 2022	163,307	24,096	3,676	87,819	11,887
20 May 2022	161,037	24,642	3,738	87,343	12,154
27 May 2022	162,272	25,278	3,786	89,149	12,122
02 June 2022	161,194	26,012	3,768	89,550	12,274
10 June 2022	160,480	26,823	3,766	89,821	12,690
17 June 2022	162,389	28,108	3,671	87,139	12,601
24 June 2022	158,020	28,577	3,605	84,775	12,947
30 June 2022	157,998	29,031	3,634	84,332	13,002
08 July 2022	155,775	29,610	3,689	84,366	13,879
15 July 2022	153,269	30,291	3,681	83,325	14,379
22 July 2022	153,835	30,458	4,098	84,261	17,007
29 July 2022	153,777	31,213	4,018	84,152	17,487
05 August 2022	154,122	31,783	4,061	84,561	17,738
12 August 2022	153,000	31,947	4,076	84,400	17,728
19 August 2022	153,109	32,114	4,103	84,251	18,152
26 August 2022	148,868	32,181	3,993	78,987	18,549
02 September 2022	149,122	32,784	3,950	78,792	19,036
09 September 2022	141,547	32,950	3,988	78,027	19,168
16 September 2022	142,390	33,470	3,920	79,090	19,328
23 September 2022	144,557	34,473	3,958	74,947	18,733

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / 10 - 15 Years / Basis Swap	Number of Outstanding Trades / 10 - 15 Years / Floating vs. Fixed	Number of Outstanding Trades / 10 - 15 Years / Overnight Index Swap	Number of Outstanding Trades / 15 - 20 Years / Basis Swap	Number of Outstanding Trades / 15 - 20 Years / Floating vs. Fixed
01 April 2022	1,037	9,867	2,333	779	5,363
08 April 2022	1,001	9,908	2,377	748	5,352
14 April 2022	1,038	10,234	2,395	768	5,396
22 April 2022	998	10,200	2,420	741	5,308
29 April 2022	1,023	10,298	2,461	758	5,322
06 May 2022	1,086	10,412	2,481	801	5,402
13 May 2022	987	10,652	2,638	736	5,431
20 May 2022	1,028	10,539	2,593	762	5,369
27 May 2022	1,052	10,781	2,399	777	5,396
02 June 2022	1,041	10,890	2,482	775	5,530
10 June 2022	1,030	11,220	2,478	766	5,522
17 June 2022	985	9,981	2,379	732	5,428
24 June 2022	938	9,819	2,438	723	5,282
30 June 2022	953	9,806	2,440	729	5,330
08 July 2022	973	10,054	2,497	738	5,360
15 July 2022	962	10,101	2,535	734	5,250
22 July 2022	1,131	10,256	3,382	811	5,354
29 July 2022	1,105	10,431	3,635	787	5,315
05 August 2022	1,133	10,606	3,696	801	5,328
12 August 2022	1,134	10,619	3,748	805	5,305
19 August 2022	1,137	10,623	3,476	803	5,229
26 August 2022	1,127	10,370	3,562	798	5,210
02 September 2022	1,103	10,822	3,730	780	5,183
09 September 2022	1,130	11,184	3,674	795	5,191
16 September 2022	1,110	10,369	3,774	773	5,133
23 September 2022	1,134	9,747	3,453	795	5,155

Interest Rate Position Time Series

Interest Rate Positions				
As At	Number of Outstanding Trades / 15 - 20 Years / Overnight Index Swap	Number of Outstanding Trades / > 20 Years / Basis Swap	Number of Outstanding Trades / > 20 Years / Floating vs. Fixed	Number of Outstanding Trades / > 20 Years / Overnight Index Swap
01 April 2022	1,936	807	8,093	1,723
08 April 2022	1,963	720	8,077	1,710
14 April 2022	2,005	771	8,212	1,777
22 April 2022	2,014	710	8,162	1,780
29 April 2022	2,027	743	8,225	1,837
06 May 2022	2,058	846	8,283	1,904
13 May 2022	2,103	670	8,313	1,937
20 May 2022	1,949	741	8,394	1,965
27 May 2022	1,865	768	8,647	1,911
02 June 2022	1,865	758	8,615	1,933
10 June 2022	1,923	748	8,575	2,015
17 June 2022	1,881	672	8,559	2,052
24 June 2022	1,922	599	8,369	2,091
30 June 2022	1,897	615	8,308	2,082
08 July 2022	1,943	667	8,441	2,112
15 July 2022	1,958	668	8,328	2,138
22 July 2022	2,340	708	8,416	2,588
29 July 2022	2,365	658	8,373	2,820
05 August 2022	2,440	704	8,421	2,964
12 August 2022	2,418	720	8,406	2,913
19 August 2022	2,517	704	8,251	2,904
26 August 2022	2,526	713	7,840	2,885
02 September 2022	2,567	664	7,790	3,003
09 September 2022	2,562	694	7,822	2,937
16 September 2022	2,622	654	7,823	2,930
23 September 2022	2,682	707	7,835	2,912

Interest Rate Position Time Series

Interest Rate Positions	*Outstanding Notional (US$mn)*				
	Asset Class Total	*By Product*			*By Product and Intentio*
As At	Outstanding Notional (US$mn) / Total	Outstanding Notional (US$mn) / Basis Swap	Outstanding Notional (US$mn) / Floating vs. Fixed	Outstanding Notional (US$mn) / Overnight Index Swap	Outstanding Notional (US$mn) / Intended to Clear / Basis Swap
30 September 2022	15,978,294.91	1,276,109.22	11,363,626.57	3,338,559.12	882,103.09
07 October 2022	15,998,029.58	1,261,725.74	11,408,896.13	3,327,407.71	875,079.72
14 October 2022	15,817,043.46	1,220,639.70	11,221,497.94	3,374,905.82	868,637.98
21 October 2022	15,784,295.19	1,230,151.55	11,177,591.76	3,376,551.88	864,461.27
28 October 2022	16,130,964.22	1,280,744.01	11,325,380.51	3,524,839.71	877,909.94
04 November 2022	15,687,270.87	1,224,605.00	11,071,666.38	3,390,999.48	872,181.22
11 November 2022	15,972,649.93	1,345,153.08	11,149,525.40	3,477,971.44	883,963.92
18 November 2022	16,047,357.16	1,279,671.07	11,219,699.21	3,547,986.89	919,661.42
25 November 2022	15,873,954.44	1,257,816.40	11,119,118.87	3,497,019.18	913,136.66
02 December 2022	16,140,767.02	1,269,522.75	11,412,483.14	3,458,761.13	908,501.66
09 December 2022	16,095,765.24	1,247,839.65	11,421,135.02	3,426,790.57	893,381.85
16 December 2022	15,878,494.41	1,245,700.37	11,211,994.75	3,420,799.29	887,556.32
23 December 2022	15,628,487.05	1,237,387.08	11,182,411.45	3,208,688.52	884,601.06
30 December 2022	15,574,612.17	1,244,055.40	11,177,363.51	3,153,193.26	886,346.06
06 January 2023	15,817,032.56	1,252,888.43	11,345,153.39	3,218,990.75	885,787.75
13 January 2023	16,123,821.01	1,270,947.65	11,531,706.52	3,321,166.85	906,696.00
20 January 2023	16,401,366.09	1,257,689.68	11,689,717.07	3,453,959.34	917,746.80
27 January 2023	16,463,109.94	1,276,587.14	11,644,592.37	3,541,930.42	926,264.01
03 February 2023	16,811,039.41	1,292,540.86	11,820,151.28	3,698,347.27	1,001,037.14
10 February 2023	16,941,563.58	1,330,031.02	11,783,829.59	3,827,702.97	993,132.38
17 February 2023	16,937,740.83	1,340,735.19	11,692,086.93	3,904,918.71	987,409.31
24 February 2023	16,983,035.21	1,368,683.89	11,752,438.17	3,861,913.16	988,611.21
03 March 2023	17,600,778.09	1,445,670.28	11,935,173.20	4,219,934.62	991,717.69
10 March 2023	17,420,893.60	1,370,434.82	11,843,983.54	4,206,475.24	974,229.98
17 March 2023	17,714,460.03	1,395,728.46	11,938,279.09	4,380,452.47	981,235.46
24 March 2023	17,761,385.02	1,387,248.80	12,035,236.04	4,338,900.18	996,717.98

Interest Rate Position Time Series

Interest Rate Positions					
	n to Clear				
As At	Outstanding Notional (US$mn) / Intended to Clear / Floating vs. Fixed	Outstanding Notional (US$mn) / Intended to Clear / Overnight Index Swap	Outstanding Notional (US$mn) / Not Intended to Clear / Basis Swap	Outstanding Notional (US$mn) / Not Intended to Clear / Floating vs. Fixed	Outstanding Notional (US$mn) / Not Intended to Clear / Overnight Index Swap
30 September 2022	8,632,572.30	2,391,215.98	394,006.13	2,731,054.26	947,343.14
07 October 2022	8,701,231.26	2,376,251.45	386,646.02	2,707,664.86	951,156.26
14 October 2022	8,561,133.50	2,418,836.15	352,001.72	2,660,364.44	956,069.67
21 October 2022	8,533,892.27	2,387,220.03	365,690.28	2,643,699.49	989,331.85
28 October 2022	8,638,435.98	2,517,230.08	402,834.06	2,686,944.53	1,007,609.62
04 November 2022	8,441,242.21	2,448,492.77	352,423.77	2,630,424.18	942,506.71
11 November 2022	8,419,735.63	2,525,054.39	461,189.16	2,729,789.77	952,917.06
18 November 2022	8,478,930.20	2,558,103.77	360,009.64	2,740,769.01	989,883.12
25 November 2022	8,377,899.60	2,533,966.42	344,679.74	2,741,219.26	963,052.76
02 December 2022	8,600,019.14	2,486,321.85	361,021.09	2,812,464.00	972,439.28
09 December 2022	8,601,367.58	2,495,774.25	354,457.79	2,819,767.44	931,016.33
16 December 2022	8,401,795.83	2,465,670.02	358,144.05	2,810,198.92	955,129.27
23 December 2022	8,382,908.41	2,353,857.87	352,786.02	2,799,503.04	854,830.65
30 December 2022	8,402,207.14	2,325,538.06	357,709.35	2,775,156.37	827,655.20
06 January 2023	8,534,672.67	2,380,532.64	367,100.67	2,810,480.72	838,458.10
13 January 2023	8,665,704.81	2,450,009.54	364,251.65	2,866,001.71	871,157.30
20 January 2023	8,814,867.12	2,566,418.40	339,942.88	2,874,849.95	887,540.95
27 January 2023	8,806,893.92	2,639,587.67	350,323.14	2,837,698.46	902,342.75
03 February 2023	8,962,799.13	2,786,721.89	291,503.73	2,857,352.15	911,625.38
10 February 2023	8,972,442.92	2,872,224.04	336,898.64	2,811,386.66	955,478.93
17 February 2023	8,897,563.62	2,890,302.66	353,325.88	2,794,523.30	1,014,616.05
24 February 2023	8,948,998.86	2,858,077.09	380,072.69	2,803,439.30	1,003,836.07
03 March 2023	9,064,110.98	3,247,695.56	453,952.59	2,871,062.22	972,239.06
10 March 2023	9,063,797.09	3,233,832.92	396,204.84	2,780,186.45	972,642.32
17 March 2023	9,141,831.89	3,333,408.32	414,493.00	2,796,447.21	1,047,044.15
24 March 2023	9,243,392.35	3,337,912.06	390,530.82	2,791,843.68	1,000,988.11

Interest Rate Position Time Series

Interest Rate Positions					
	By Product and Currency				
As At	Outstanding Notional (US$mn) / USD / Basis Swap	Outstanding Notional (US$mn) / USD / Floating vs. Fixed	Outstanding Notional (US$mn) / USD / Overnight Index Swap	Outstanding Notional (US$mn) / CNY / Basis Swap	Outstanding Notional (US$mn) / CNY / Floating vs. Fixed
30 September 2022	375,798.73	2,452,705.16	1,287,703.08	0.00	2,035,422.43
07 October 2022	377,833.28	2,453,372.33	1,270,531.81	0.00	2,045,220.00
14 October 2022	379,564.15	2,456,367.54	1,285,332.83	0.00	2,053,746.69
21 October 2022	378,410.79	2,442,463.21	1,334,297.43	0.00	2,053,961.19
28 October 2022	399,494.03	2,413,211.84	1,387,615.58	0.00	2,086,126.12
04 November 2022	354,298.59	2,394,997.80	1,351,417.94	0.00	2,083,829.70
11 November 2022	396,590.71	2,387,694.91	1,370,105.18	0.00	2,099,775.77
18 November 2022	358,403.92	2,386,311.78	1,411,047.46	0.00	2,207,106.86
25 November 2022	352,220.93	2,348,721.73	1,386,986.21	0.00	2,121,371.10
02 December 2022	332,474.62	2,344,165.15	1,414,848.75	0.00	2,232,160.17
09 December 2022	332,395.09	2,351,225.90	1,469,575.15	0.00	2,270,856.34
16 December 2022	338,572.78	2,327,608.18	1,478,982.67	0.00	2,269,071.32
23 December 2022	335,698.36	2,312,431.31	1,345,486.09	0.00	2,281,219.23
30 December 2022	326,847.65	2,259,581.63	1,287,733.47	0.00	2,341,027.83
06 January 2023	335,818.46	2,233,193.04	1,305,253.34	0.00	2,452,437.32
13 January 2023	351,239.04	2,238,158.19	1,381,646.05	0.00	2,515,080.72
20 January 2023	344,308.60	2,268,641.92	1,391,435.86	0.00	2,560,637.85
27 January 2023	348,102.01	2,226,055.57	1,375,768.66	0.00	2,518,771.60
03 February 2023	283,385.43	2,177,210.44	1,452,825.00	0.00	2,577,964.89
10 February 2023	280,771.02	2,170,303.19	1,553,378.36	0.00	2,582,669.23
17 February 2023	280,312.18	2,160,851.46	1,552,489.12	0.00	2,507,783.74
24 February 2023	276,596.01	2,158,806.67	1,602,391.85	0.00	2,537,507.20
03 March 2023	271,516.14	2,122,665.12	1,905,909.21	0.00	2,624,606.97
10 March 2023	263,971.70	2,110,347.74	1,972,845.26	0.00	2,629,523.61
17 March 2023	258,061.36	2,086,782.27	2,027,041.54	0.00	2,678,502.07
24 March 2023	261,668.41	2,089,342.64	2,043,212.61	0.00	2,721,133.51

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / CNY / Overnight Index Swap	Outstanding Notional (US$mn) / EUR / Basis Swap	Outstanding Notional (US$mn) / EUR / Floating vs. Fixed	Outstanding Notional (US$mn) / EUR / Overnight Index Swap	Outstanding Notional (US$mn) / GBP / Basis Swap
30 September 2022	13,528.96	53,108.78	259,915.73	199,653.26	1,092.02
07 October 2022	13,832.15	52,897.44	265,640.85	206,660.42	1,135.95
14 October 2022	13,967.51	52,589.57	264,686.35	208,585.69	1,112.75
21 October 2022	13,754.15	53,302.14	265,314.89	209,920.75	1,125.24
28 October 2022	14,060.10	54,420.94	271,102.19	206,448.26	1,107.92
04 November 2022	14,036.90	52,085.27	264,636.52	198,054.29	1,085.45
11 November 2022	14,689.71	60,319.15	271,393.83	201,314.85	1,082.24
18 November 2022	15,128.65	54,078.96	280,336.01	212,177.75	1,134.71
25 November 2022	15,407.24	52,627.49	278,029.24	214,181.03	1,148.39
02 December 2022	17,222.11	53,555.36	282,267.95	210,107.77	1,166.39
09 December 2022	17,205.39	53,321.15	281,124.07	214,162.00	1,162.40
16 December 2022	17,212.73	53,011.90	283,386.55	212,828.87	1,183.63
23 December 2022	16,739.01	52,354.30	279,557.54	189,555.75	1,151.30
30 December 2022	16,675.98	50,760.20	278,914.77	185,782.28	1,145.07
06 January 2023	16,861.71	54,549.34	281,144.84	186,019.13	1,148.39
13 January 2023	16,934.27	56,238.43	286,259.59	183,585.28	1,157.04
20 January 2023	17,776.05	55,915.78	288,409.33	182,806.56	1,176.47
27 January 2023	17,943.16	55,907.07	291,216.19	181,795.93	1,181.43
03 February 2023	19,158.45	51,718.60	293,583.67	191,550.64	1,179.24
10 February 2023	21,944.17	54,850.57	288,232.43	198,252.43	1,101.76
17 February 2023	23,104.58	54,901.47	290,796.91	198,067.05	1,098.05
24 February 2023	23,084.32	53,827.09	290,227.83	199,822.09	1,099.50
03 March 2023	23,911.89	54,694.84	294,217.46	202,344.02	1,097.78
10 March 2023	23,906.33	52,116.37	293,198.80	194,696.50	1,081.01
17 March 2023	23,917.28	54,125.35	298,363.35	203,111.37	706.72
24 March 2023	24,256.48	54,141.31	308,716.83	208,097.69	718.42

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / GBP / Floating vs. Fixed	Outstanding Notional (US$mn) / GBP / Overnight Index Swap	Outstanding Notional (US$mn) / JPY / Basis Swap	Outstanding Notional (US$mn) / JPY / Floating vs. Fixed	Outstanding Notional (US$mn) / JPY / Overnight Index Swap
30 September 2022	18,253.46	52,311.11	178,891.09	123,258.49	459,026.51
07 October 2022	18,875.93	54,200.16	177,519.80	121,426.23	457,207.38
14 October 2022	18,525.62	53,634.65	174,503.22	118,007.53	458,633.56
21 October 2022	18,695.21	53,503.25	170,890.97	115,622.62	459,686.85
28 October 2022	19,613.66	62,177.19	174,989.44	118,567.05	475,399.04
04 November 2022	19,082.60	60,791.27	173,034.72	116,688.08	467,593.18
11 November 2022	19,328.55	59,646.47	174,249.75	117,007.51	474,818.70
18 November 2022	19,550.45	62,243.57	182,079.57	120,616.99	497,870.70
25 November 2022	21,675.15	62,673.15	180,714.71	121,387.16	507,977.83
02 December 2022	21,882.19	62,573.82	186,005.52	122,268.66	527,986.03
09 December 2022	21,609.92	61,783.56	184,075.98	120,897.74	525,026.67
16 December 2022	20,773.09	61,161.87	180,790.66	120,506.94	513,726.90
23 December 2022	19,353.54	56,743.89	184,307.11	119,961.06	537,849.01
30 December 2022	19,246.03	56,362.67	180,601.09	118,202.90	535,382.28
06 January 2023	18,912.67	55,825.72	182,932.56	133,191.68	542,835.26
13 January 2023	19,104.49	55,378.92	182,460.75	129,146.93	551,865.08
20 January 2023	19,404.20	57,632.86	186,822.55	132,602.75	607,008.00
27 January 2023	19,404.74	58,585.26	185,350.17	129,708.99	621,525.38
03 February 2023	19,940.90	54,931.93	186,161.29	128,311.34	631,013.21
10 February 2023	19,959.93	53,538.76	181,921.48	127,017.68	623,604.26
17 February 2023	19,778.74	55,833.24	177,619.31	122,905.21	614,580.87
24 February 2023	20,016.06	55,801.53	174,756.22	118,889.97	614,728.24
03 March 2023	20,438.81	55,978.48	172,522.58	118,733.31	619,050.51
10 March 2023	19,787.46	55,372.05	169,604.71	118,293.95	628,974.16
17 March 2023	19,261.94	52,673.02	172,714.99	120,816.65	655,574.08
24 March 2023	18,497.34	48,269.16	175,023.68	121,591.54	581,176.02

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / HKD / Basis Swap	Outstanding Notional (US$mn) / HKD / Floating vs. Fixed	Outstanding Notional (US$mn) / HKD / Overnight Index Swap	Outstanding Notional (US$mn) / Others / Basis Swap	Outstanding Notional (US$mn) / Others / Floating vs. Fixed
30 September 2022	168,189.98	1,909,678.91	701.11	499,028.62	4,564,392.38
07 October 2022	163,407.28	1,923,095.33	701.04	488,932.00	4,581,265.46
14 October 2022	165,598.19	1,941,474.23	701.03	447,271.82	4,368,689.98
21 October 2022	168,031.51	1,962,834.78	701.04	458,390.89	4,318,699.85
28 October 2022	169,268.92	1,973,599.81	700.82	481,462.76	4,443,159.84
04 November 2022	169,646.44	1,992,081.89	700.82	474,454.54	4,200,349.79
11 November 2022	171,910.22	1,985,758.24	700.84	541,001.02	4,268,566.59
18 November 2022	172,914.23	2,000,726.72	447.49	511,059.68	4,205,050.41
25 November 2022	171,965.83	2,001,234.94	441.40	499,139.05	4,226,699.54
02 December 2022	175,941.08	2,030,251.83	443.60	520,379.79	4,379,487.18
09 December 2022	175,527.32	2,044,572.71	442.92	501,357.71	4,330,848.35
16 December 2022	175,149.39	2,016,052.16	443.98	496,992.00	4,174,596.51
23 December 2022	176,488.57	2,012,668.87	442.61	487,387.43	4,157,219.89
30 December 2022	174,689.98	2,013,208.80	442.73	510,011.40	4,147,181.55
06 January 2023	173,049.19	2,024,557.55	441.53	505,390.50	4,201,716.28
13 January 2023	171,264.17	2,041,734.90	313.70	508,588.22	4,302,221.69
20 January 2023	172,434.00	2,061,895.43	313.24	497,032.29	4,358,125.57
27 January 2023	172,210.09	2,057,925.97	313.00	513,836.37	4,401,509.32
03 February 2023	172,099.19	2,106,425.81	312.53	597,997.11	4,516,714.23
10 February 2023	170,686.39	2,150,885.40	339.16	640,699.80	4,444,761.72
17 February 2023	167,382.88	2,160,303.16	339.24	659,421.31	4,429,667.70
24 February 2023	171,669.82	2,179,804.35	339.31	690,735.24	4,447,186.08
03 March 2023	169,665.18	2,203,043.16	339.17	776,173.75	4,551,468.37
10 March 2023	168,694.78	2,208,934.35	339.16	714,966.25	4,463,897.62
17 March 2023	171,547.17	2,252,636.56	339.17	738,572.87	4,481,916.25
24 March 2023	175,745.26	2,261,481.94	339.27	719,951.72	4,514,472.24

Interest Rate Position Time Series

Interest Rate Positions					
		By Product and Residual Maturity			
As At	Outstanding Notional (US$mn) / Others / Overnight Index Swap	Outstanding Notional (US$mn) / 0 - 1 Year / Basis Swap	Outstanding Notional (US$mn) / 0 - 1 Year / Floating vs. Fixed	Outstanding Notional (US$mn) / 0 - 1 Year / Overnight Index Swap	Outstanding Notional (US$mn) / 1 - 2 Years / Basis Swap
30 September 2022	1,325,635.08	467,952.68	4,729,391.06	1,719,348.08	239,060.99
07 October 2022	1,324,274.76	459,773.42	4,743,515.14	1,713,510.58	233,589.87
14 October 2022	1,354,050.55	435,690.67	4,691,443.28	1,738,195.48	227,310.59
21 October 2022	1,304,688.42	443,920.34	4,657,877.48	1,696,513.92	228,868.03
28 October 2022	1,378,438.72	470,090.13	4,688,000.46	1,815,966.28	238,929.01
04 November 2022	1,298,405.09	437,673.16	4,623,178.24	1,710,534.98	222,722.48
11 November 2022	1,356,695.69	499,939.34	4,652,749.42	1,772,751.65	240,797.89
18 November 2022	1,349,071.26	464,400.57	4,644,755.93	1,768,155.85	229,404.58
25 November 2022	1,309,352.32	448,361.99	4,572,164.64	1,725,361.56	229,366.20
02 December 2022	1,225,579.05	463,194.05	4,699,611.80	1,627,640.02	233,741.49
09 December 2022	1,138,594.88	445,847.14	4,695,740.27	1,619,890.00	232,657.04
16 December 2022	1,136,442.27	444,987.60	4,565,098.95	1,607,025.13	231,187.45
23 December 2022	1,061,872.17	449,967.17	4,608,375.07	1,467,344.60	219,821.44
30 December 2022	1,070,813.85	462,649.21	4,612,575.23	1,419,536.39	216,275.82
06 January 2023	1,111,754.05	461,944.61	4,709,909.72	1,440,512.54	221,933.38
13 January 2023	1,131,443.55	460,309.23	4,745,521.30	1,506,607.98	239,713.01
20 January 2023	1,196,986.77	447,603.60	4,777,891.59	1,579,580.89	235,462.77
27 January 2023	1,285,999.03	461,195.76	4,750,516.80	1,666,878.28	237,516.90
03 February 2023	1,348,555.50	463,662.08	4,823,816.65	1,789,901.21	254,963.75
10 February 2023	1,376,645.82	514,419.20	4,814,831.26	1,851,595.70	253,328.35
17 February 2023	1,460,504.61	521,057.27	4,761,535.51	1,906,637.96	260,011.81
24 February 2023	1,365,745.81	547,290.52	4,784,683.75	1,840,101.91	268,327.88
03 March 2023	1,412,401.34	616,821.88	4,872,617.86	2,226,130.04	282,145.16
10 March 2023	1,330,341.78	594,638.85	4,804,725.48	2,189,254.25	239,742.13
17 March 2023	1,417,796.01	614,283.84	4,885,771.29	2,342,297.55	243,384.78
24 March 2023	1,433,548.95	605,312.64	4,935,744.62	2,354,860.16	240,843.39

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / 1 - 2 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 1 - 2 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 2 - 5 Years / Basis Swap	Outstanding Notional (US$mn) / 2 - 5 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 2 - 5 Years / Overnight Index Swap
30 September 2022	1,977,855.50	531,166.99	333,948.54	2,989,020.72	630,928.76
07 October 2022	1,989,263.78	533,618.89	334,800.03	3,010,888.89	624,443.50
14 October 2022	1,959,875.23	542,754.05	329,819.41	2,938,061.84	629,763.68
21 October 2022	1,961,551.06	550,919.35	328,730.19	2,927,806.30	648,990.40
28 October 2022	2,007,601.33	552,509.21	336,795.25	2,971,568.28	661,541.66
04 November 2022	1,935,268.50	543,928.74	331,586.02	2,883,059.77	647,590.34
11 November 2022	1,942,293.27	553,928.83	355,281.80	2,904,493.64	655,918.57
18 November 2022	1,969,999.24	569,688.76	341,877.01	2,947,635.71	683,174.84
25 November 2022	1,953,088.41	566,239.31	335,908.72	2,929,173.22	680,722.75
02 December 2022	2,017,918.29	597,160.19	324,796.47	3,003,938.79	698,559.70
09 December 2022	2,004,306.29	574,837.15	323,603.97	3,026,011.38	693,238.74
16 December 2022	1,985,138.19	577,860.56	326,865.87	2,991,330.68	699,803.75
23 December 2022	1,996,708.70	546,354.81	325,986.24	2,975,547.20	672,538.89
30 December 2022	1,996,226.72	541,403.50	324,749.91	2,961,225.33	673,413.54
06 January 2023	2,016,436.49	552,625.19	327,205.63	2,995,120.44	689,586.28
13 January 2023	2,070,495.61	554,532.60	327,861.36	3,063,661.96	705,325.60
20 January 2023	2,121,063.46	571,558.62	329,946.65	3,115,298.75	726,406.35
27 January 2023	2,091,453.62	576,927.67	331,732.58	3,117,719.57	721,314.83
03 February 2023	2,122,745.58	575,480.26	326,604.51	3,164,434.17	733,190.56
10 February 2023	2,122,440.88	587,444.72	323,047.90	3,141,943.19	772,019.19
17 February 2023	2,109,177.64	591,429.76	323,689.60	3,112,114.35	783,652.36
24 February 2023	2,131,469.10	591,384.91	320,158.78	3,121,739.74	791,397.77
03 March 2023	2,180,335.69	589,476.50	314,441.31	3,147,629.55	759,144.77
10 March 2023	2,164,168.51	589,275.00	308,412.28	3,136,085.23	774,011.18
17 March 2023	2,154,793.17	601,999.68	308,742.55	3,215,051.00	769,715.48
24 March 2023	2,176,206.37	605,972.58	313,194.86	3,223,741.06	760,050.40

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / 5 - 10 Years / Basis Swap	Outstanding Notional (US$mn) / 5 - 10 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 5 - 10 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 10 - 15 Years / Basis Swap	Outstanding Notional (US$mn) / 10 - 15 Years / Floating vs. Fixed
30 September 2022	166,520.57	1,251,276.30	306,722.94	35,316.28	175,859.26
07 October 2022	164,993.80	1,250,759.87	307,562.28	35,168.39	174,985.05
14 October 2022	160,384.09	1,222,869.15	313,254.77	34,745.82	172,377.59
21 October 2022	160,331.10	1,221,713.86	323,137.92	35,708.66	171,940.08
28 October 2022	164,292.10	1,244,322.56	337,965.77	37,231.36	174,821.74
04 November 2022	163,103.58	1,222,518.34	331,916.59	36,473.59	170,545.38
11 November 2022	170,344.47	1,237,876.36	336,740.78	38,300.08	173,275.00
18 November 2022	171,373.02	1,243,578.26	355,194.12	37,610.20	173,960.20
25 November 2022	171,788.25	1,248,907.50	349,561.43	37,581.39	176,903.75
02 December 2022	174,562.56	1,271,541.36	357,901.22	38,206.26	179,706.06
09 December 2022	172,518.94	1,276,633.96	358,367.74	38,131.89	179,319.38
16 December 2022	170,508.00	1,261,416.56	359,862.01	37,282.99	172,899.47
23 December 2022	169,647.43	1,203,433.10	348,833.53	37,579.24	164,297.79
30 December 2022	168,868.13	1,208,278.49	347,830.13	37,141.36	165,347.07
06 January 2023	169,661.44	1,220,482.40	360,522.49	37,545.93	168,639.94
13 January 2023	169,735.64	1,243,648.83	373,861.40	37,772.59	171,519.45
20 January 2023	170,909.47	1,264,541.53	388,795.60	38,522.68	174,189.84
27 January 2023	172,397.07	1,270,112.40	389,814.49	37,809.72	177,569.11
03 February 2023	173,054.03	1,289,000.73	403,238.72	38,611.06	181,011.57
10 February 2023	168,144.99	1,287,493.81	415,045.14	37,276.75	179,000.63
17 February 2023	166,130.11	1,290,765.79	419,654.91	36,558.92	180,471.19
24 February 2023	163,418.51	1,293,788.76	431,617.80	36,533.83	182,156.74
03 March 2023	163,239.71	1,310,641.61	435,465.89	36,147.38	184,780.31
10 March 2023	159,892.20	1,315,394.35	444,273.82	36,367.66	184,850.52
17 March 2023	161,115.96	1,269,763.69	457,542.03	36,635.97	173,880.75
24 March 2023	159,612.81	1,285,135.72	421,230.39	36,630.60	176,169.51

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / 10 - 15 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 15 - 20 Years / Basis Swap	Outstanding Notional (US$mn) / 15 - 20 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 15 - 20 Years / Overnight Index Swap	Outstanding Notional (US$mn) / > 20 Years / Basis Swap
30 September 2022	66,283.15	19,638.44	91,040.38	47,214.68	13,671.72
07 October 2022	64,444.80	19,739.95	91,132.79	47,703.42	13,660.28
14 October 2022	66,115.54	19,397.42	89,358.61	48,395.27	13,291.71
21 October 2022	70,378.06	19,298.79	89,503.19	48,358.47	13,294.45
28 October 2022	68,672.19	19,871.02	90,921.18	49,321.00	13,535.12
04 November 2022	67,787.54	19,665.16	90,125.02	51,424.59	13,381.00
11 November 2022	68,798.26	23,546.44	91,161.61	51,753.82	16,943.07
18 November 2022	73,197.19	20,602.92	92,482.67	55,474.74	14,402.77
25 November 2022	72,508.00	20,446.23	92,505.81	57,545.87	14,363.62
02 December 2022	74,949.84	20,537.75	93,438.81	56,280.51	14,484.19
09 December 2022	76,592.27	20,376.86	92,641.92	56,921.09	14,703.80
16 December 2022	72,735.02	20,558.53	90,860.13	56,199.07	14,309.93
23 December 2022	71,190.45	20,227.67	90,687.92	57,372.67	14,157.89
30 December 2022	70,614.91	20,218.92	90,806.32	56,798.92	14,152.05
06 January 2023	73,291.53	20,384.53	91,649.18	57,987.27	14,212.91
13 January 2023	73,617.82	20,456.76	93,168.05	59,747.31	15,099.05
20 January 2023	78,582.68	20,531.11	93,674.83	60,672.23	14,713.41
27 January 2023	77,859.18	20,933.66	94,471.21	60,508.97	15,001.45
03 February 2023	84,517.02	19,466.01	95,530.24	61,918.27	16,179.43
10 February 2023	85,095.44	19,139.74	94,818.03	63,880.11	14,674.09
17 February 2023	86,741.48	18,643.81	94,742.10	63,285.31	14,643.67
24 February 2023	88,762.00	18,505.67	95,534.05	65,388.93	14,448.70
03 March 2023	90,921.52	18,526.62	95,591.02	64,595.35	14,348.22
10 March 2023	90,332.58	17,718.83	94,619.52	66,959.19	13,662.87
17 March 2023	88,110.68	17,895.58	94,885.45	67,433.04	13,669.78
24 March 2023	85,604.55	17,900.46	95,120.41	57,177.35	13,754.06

Interest Rate Position Time Series

Interest Rate Positions			*Number of Outstanding Trades*		
			Asset Class Total	*By Product*	
As At	Outstanding Notional (US$mn) / > 20 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / > 20 Years / Overnight Index Swap	Number of Outstanding Trades / Total	Number of Outstanding Trades / Basis Swap	Number of Outstanding Trades / Floating vs. Fixed
30 September 2022	149,183.35	36,894.51	493,027	18,955	375,673
07 October 2022	148,350.60	36,124.25	493,592	18,831	376,108
14 October 2022	147,512.24	36,427.04	493,205	18,738	374,245
21 October 2022	147,199.79	38,253.76	494,039	19,061	372,846
28 October 2022	148,144.96	38,863.60	495,813	19,190	373,729
04 November 2022	146,971.13	37,816.69	491,459	19,188	369,226
11 November 2022	147,676.10	38,079.53	492,523	19,866	368,628
18 November 2022	147,287.20	43,101.38	493,294	19,338	368,112
25 November 2022	146,375.55	45,080.26	489,110	19,206	364,464
02 December 2022	146,328.02	46,269.64	493,850	19,310	367,735
09 December 2022	146,481.82	46,943.58	497,054	19,335	369,836
16 December 2022	145,250.76	47,313.75	494,351	19,005	366,791
23 December 2022	143,361.66	45,053.56	492,238	19,223	367,249
30 December 2022	142,904.34	43,595.87	491,349	19,159	366,706
06 January 2023	142,915.22	44,465.45	496,133	19,216	369,680
13 January 2023	143,691.33	47,474.14	501,341	19,250	374,090
20 January 2023	143,057.07	48,362.96	507,679	19,259	377,800
27 January 2023	142,749.67	48,626.99	507,796	19,246	377,287
03 February 2023	143,612.33	50,101.24	511,642	19,006	379,924
10 February 2023	143,301.78	52,622.66	516,779	19,221	382,441
17 February 2023	143,280.34	53,516.93	518,331	19,106	381,910
24 February 2023	143,066.01	53,259.85	515,837	19,228	384,829
03 March 2023	143,577.16	54,200.53	521,953	19,155	389,784
10 March 2023	144,139.94	52,369.21	524,908	19,086	391,898
17 March 2023	144,133.74	53,354.01	527,800	19,070	394,701
24 March 2023	143,118.34	54,004.73	529,231	19,241	396,839

Interest Rate Position Time Series

Interest Rate Positions					
		By Product and Intention to Clear			
As At	Number of Outstanding Trades / Overnight Index Swap	Number of Outstanding Trades / Intended to Clear / Basis Swap	Number of Outstanding Trades / Intended to Clear / Floating vs. Fixed	Number of Outstanding Trades / Intended to Clear / Overnight Index Swap	Number of Outstanding Trades / Not Intended to Clear / Basis Swap
30 September 2022	98,399	15,146	266,838	77,693	3,809
07 October 2022	98,653	15,151	267,717	77,819	3,680
14 October 2022	100,222	15,228	265,719	79,021	3,510
21 October 2022	102,132	15,304	265,616	80,356	3,757
28 October 2022	102,894	15,363	267,078	80,932	3,827
04 November 2022	103,045	15,387	263,685	81,172	3,801
11 November 2022	104,029	15,475	262,709	82,329	4,391
18 November 2022	105,844	15,556	262,514	83,718	3,782
25 November 2022	105,440	15,516	259,455	83,321	3,690
02 December 2022	106,805	15,595	262,559	84,243	3,715
09 December 2022	107,883	15,609	264,436	85,088	3,726
16 December 2022	108,555	15,492	261,866	85,480	3,513
23 December 2022	105,766	15,554	262,339	82,728	3,669
30 December 2022	105,484	15,494	262,114	82,420	3,665
06 January 2023	107,237	15,487	265,079	83,806	3,729
13 January 2023	108,001	15,543	268,983	84,176	3,707
20 January 2023	110,620	15,608	272,603	86,531	3,651
27 January 2023	111,264	15,599	272,860	87,163	3,647
03 February 2023	112,712	15,805	275,837	88,561	3,201
10 February 2023	115,118	15,733	278,978	90,503	3,488
17 February 2023	117,316	15,651	278,377	92,374	3,455
24 February 2023	111,781	15,691	281,018	92,381	3,537
03 March 2023	113,015	15,647	285,170	93,644	3,508
10 March 2023	113,925	15,609	287,437	94,312	3,477
17 March 2023	114,029	15,590	290,574	94,065	3,481
24 March 2023	113,152	15,768	292,990	93,562	3,473

Interest Rate Position Time Series

Interest Rate Positions					
			By Product and Currency		
As At	Number of Outstanding Trades / Not Intended to Clear / Floating vs. Fixed	Number of Outstanding Trades / Not Intended to Clear / Overnight Index Swap	Number of Outstanding Trades / USD / Basis Swap	Number of Outstanding Trades / USD / Floating vs. Fixed	Number of Outstanding Trades / USD / Overnight Index Swap
30 September 2022	108,835	20,706	4,551	79,533	27,788
07 October 2022	108,391	20,835	4,558	79,080	27,420
14 October 2022	108,526	21,202	4,496	78,982	28,130
21 October 2022	107,230	21,777	4,567	78,853	28,935
28 October 2022	106,651	21,963	4,577	78,594	29,090
04 November 2022	105,541	21,874	4,571	78,417	28,788
11 November 2022	105,920	21,701	4,757	78,257	29,024
18 November 2022	105,598	22,127	4,555	78,386	29,958
25 November 2022	105,010	22,119	4,523	77,817	29,537
02 December 2022	105,177	22,562	4,507	77,410	30,354
09 December 2022	105,400	22,796	4,509	77,467	30,593
16 December 2022	104,925	23,075	4,427	77,176	31,270
23 December 2022	104,911	23,038	4,500	76,873	30,557
30 December 2022	104,593	23,064	4,445	75,870	30,141
06 January 2023	104,601	23,431	4,432	75,677	31,098
13 January 2023	105,107	23,825	4,406	75,657	32,506
20 January 2023	105,198	24,089	4,315	75,620	33,329
27 January 2023	104,427	24,101	4,288	75,157	32,969
03 February 2023	104,087	24,151	4,095	74,355	33,776
10 February 2023	103,463	24,616	4,105	74,190	35,249
17 February 2023	103,534	24,942	4,010	74,323	36,488
24 February 2023	103,811	19,400	3,993	74,435	37,211
03 March 2023	104,614	19,372	3,943	73,968	37,353
10 March 2023	104,462	19,613	3,835	73,105	37,639
17 March 2023	104,128	19,964	3,716	72,824	39,960
24 March 2023	103,849	19,590	3,727	72,918	41,046

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / CNY / Basis Swap	Number of Outstanding Trades / CNY / Floating vs. Fixed	Number of Outstanding Trades / CNY / Overnight Index Swap	Number of Outstanding Trades / EUR / Basis Swap	Number of Outstanding Trades / EUR / Floating vs. Fixed
30 September 2022	0	69,316	223	242	6,811
07 October 2022	0	69,176	224	218	6,833
14 October 2022	0	70,035	223	223	6,905
21 October 2022	0	69,867	220	241	6,903
28 October 2022	0	70,504	218	263	7,000
04 November 2022	0	71,575	218	234	7,072
11 November 2022	0	71,602	221	308	7,176
18 November 2022	0	73,340	225	238	7,073
25 November 2022	0	71,015	227	222	7,110
02 December 2022	0	72,964	242	240	7,131
09 December 2022	0	74,018	242	240	7,170
16 December 2022	0	74,226	243	220	7,154
23 December 2022	0	74,560	239	238	7,131
30 December 2022	0	74,772	238	219	7,133
06 January 2023	0	76,272	241	254	7,203
13 January 2023	0	77,700	238	254	7,278
20 January 2023	0	79,122	259	253	7,381
27 January 2023	0	78,632	261	254	7,417
03 February 2023	0	80,067	270	199	7,408
10 February 2023	0	80,878	287	249	7,476
17 February 2023	0	78,835	294	252	7,622
24 February 2023	0	79,854	296	252	7,810
03 March 2023	0	82,174	305	249	7,928
10 March 2023	0	83,390	306	248	8,203
17 March 2023	0	84,445	305	251	8,281
24 March 2023	0	85,169	309	252	8,473

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / EUR / Overnight Index Swap	Number of Outstanding Trades / GBP / Basis Swap	Number of Outstanding Trades / GBP / Floating vs. Fixed	Number of Outstanding Trades / GBP / Overnight Index Swap	Number of Outstanding Trades / JPY / Basis Swap
30 September 2022	1,606	16	472	1,518	2,969
07 October 2022	1,623	16	475	1,508	2,954
14 October 2022	1,662	16	471	1,520	2,950
21 October 2022	1,689	16	469	1,523	2,948
28 October 2022	1,733	15	471	1,532	2,945
04 November 2022	1,762	15	473	1,539	2,943
11 November 2022	1,787	15	481	1,527	2,940
18 November 2022	1,812	15	472	1,535	2,935
25 November 2022	1,835	15	471	1,534	2,928
02 December 2022	1,861	15	470	1,534	2,925
09 December 2022	1,878	15	468	1,538	2,921
16 December 2022	1,877	15	445	1,550	2,846
23 December 2022	1,824	15	444	1,538	2,846
30 December 2022	1,816	15	442	1,540	2,839
06 January 2023	1,840	15	441	1,538	2,836
13 January 2023	1,866	15	442	1,550	2,831
20 January 2023	1,888	15	452	1,575	2,855
27 January 2023	1,911	15	443	1,586	2,849
03 February 2023	1,938	15	437	1,586	2,846
10 February 2023	1,963	14	445	1,554	2,834
17 February 2023	1,991	14	435	1,567	2,828
24 February 2023	2,002	14	437	1,562	2,821
03 March 2023	2,025	14	452	1,585	2,819
10 March 2023	2,033	14	443	1,627	2,807
17 March 2023	2,088	13	433	1,551	2,797
24 March 2023	2,136	13	430	1,571	2,792

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / JPY / Floating vs. Fixed	Number of Outstanding Trades / JPY / Overnight Index Swap	Number of Outstanding Trades / HKD / Basis Swap	Number of Outstanding Trades / HKD / Floating vs. Fixed	Number of Outstanding Trades / HKD / Overnight Index Swap
30 September 2022	4,266	16,644	5,018	71,224	32
07 October 2022	4,228	16,851	5,029	71,612	32
14 October 2022	4,166	17,175	5,091	72,120	32
21 October 2022	4,165	17,481	5,152	72,622	32
28 October 2022	4,181	17,788	5,226	72,910	30
04 November 2022	4,158	17,807	5,222	73,600	30
11 November 2022	4,165	18,084	5,330	73,397	30
18 November 2022	4,098	18,248	5,368	73,781	26
25 November 2022	4,111	18,401	5,343	73,790	25
02 December 2022	4,087	18,610	5,414	74,474	25
09 December 2022	4,073	18,971	5,455	75,243	25
16 December 2022	4,044	18,599	5,496	74,879	25
23 December 2022	3,968	19,173	5,530	75,078	25
30 December 2022	3,961	19,263	5,513	75,050	25
06 January 2023	3,996	19,532	5,537	75,621	25
13 January 2023	3,996	19,803	5,544	76,343	24
20 January 2023	3,994	21,046	5,591	77,140	24
27 January 2023	4,024	21,553	5,595	77,327	24
03 February 2023	3,993	21,675	5,623	78,404	24
10 February 2023	4,026	21,786	5,596	79,584	26
17 February 2023	4,006	21,898	5,585	79,641	26
24 February 2023	3,990	16,084	5,646	80,288	26
03 March 2023	4,000	16,272	5,605	81,359	26
10 March 2023	3,991	16,485	5,630	81,748	26
17 March 2023	3,927	16,701	5,719	83,034	26
24 March 2023	3,922	15,071	5,854	83,732	26

Interest Rate Position Time Series

Interest Rate Positions					
				By Product and Residual Maturity	
As At	Number of Outstanding Trades / Others / Basis Swap	Number of Outstanding Trades / Others / Floating vs. Fixed	Number of Outstanding Trades / Others / Overnight Index Swap	Number of Outstanding Trades / 0 - 1 Year / Basis Swap	Number of Outstanding Trades / 0 - 1 Year / Floating vs. Fixed
30 September 2022	6,160	144,053	50,588	3,451	72,979
07 October 2022	6,057	144,705	50,996	3,409	73,166
14 October 2022	5,963	141,567	51,481	3,411	73,547
21 October 2022	6,138	139,968	52,253	3,471	73,515
28 October 2022	6,165	140,070	52,504	3,499	73,632
04 November 2022	6,204	133,932	52,902	3,540	73,614
11 November 2022	6,517	133,551	53,357	3,656	73,248
18 November 2022	6,228	130,963	54,041	3,610	73,377
25 November 2022	6,176	130,151	53,881	3,593	72,563
02 December 2022	6,210	131,200	54,179	3,630	72,924
09 December 2022	6,195	131,398	54,637	3,615	73,152
16 December 2022	6,002	128,868	54,991	3,543	72,703
23 December 2022	6,095	129,196	52,411	3,628	73,585
30 December 2022	6,129	129,479	52,462	3,602	73,382
06 January 2023	6,143	130,471	52,964	3,598	73,820
13 January 2023	6,201	132,675	52,014	3,568	74,150
20 January 2023	6,231	134,093	52,499	3,540	74,660
27 January 2023	6,246	134,287	52,960	3,540	74,846
03 February 2023	6,229	135,261	53,443	3,524	75,298
10 February 2023	6,423	135,842	54,254	3,557	75,589
17 February 2023	6,417	137,049	55,052	3,499	75,675
24 February 2023	6,502	138,015	54,600	3,551	76,320
03 March 2023	6,525	139,903	55,450	3,539	76,797
10 March 2023	6,552	141,020	55,809	3,556	77,294
17 March 2023	6,575	141,759	53,398	3,594	79,297
24 March 2023	6,603	142,196	52,993	3,649	80,879

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / 0 - 1 Year / Overnight Index Swap	Number of Outstanding Trades / 1 - 2 Years / Basis Swap	Number of Outstanding Trades / 1 - 2 Years / Floating vs. Fixed	Number of Outstanding Trades / 1 - 2 Years / Overnight Index Swap	Number of Outstanding Trades / 2 - 5 Years / Basis Swap
30 September 2022	18,261	3,011	60,344	16,449	5,901
07 October 2022	18,352	2,980	60,336	16,472	5,888
14 October 2022	18,690	2,961	59,933	16,619	5,907
21 October 2022	18,967	3,034	59,605	16,807	5,963
28 October 2022	19,145	3,029	60,015	16,851	6,005
04 November 2022	19,331	3,035	59,330	16,763	5,977
11 November 2022	19,371	3,106	59,232	16,794	6,135
18 November 2022	19,555	3,089	59,240	16,989	6,011
25 November 2022	19,519	3,100	58,810	16,810	5,969
02 December 2022	19,532	3,132	59,459	16,929	5,985
09 December 2022	19,702	3,137	59,659	16,940	6,029
16 December 2022	19,920	3,151	58,865	16,999	5,974
23 December 2022	19,526	3,111	60,267	16,840	6,033
30 December 2022	19,419	3,049	60,120	16,749	6,050
06 January 2023	19,460	3,095	60,432	16,853	6,040
13 January 2023	19,578	3,095	60,954	16,713	6,098
20 January 2023	19,832	3,089	61,539	17,001	6,108
27 January 2023	19,950	3,084	61,059	16,978	6,104
03 February 2023	20,133	3,099	61,404	17,188	6,031
10 February 2023	20,544	3,112	62,144	17,608	6,080
17 February 2023	20,988	3,111	62,076	17,913	6,073
24 February 2023	20,997	3,153	62,447	17,881	6,064
03 March 2023	21,054	3,191	63,272	18,134	5,997
10 March 2023	21,254	3,174	63,207	18,330	5,945
17 March 2023	22,582	3,163	63,824	19,241	5,933
24 March 2023	23,176	3,168	64,613	19,391	6,106

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / 2 - 5 Years / Floating vs. Fixed	Number of Outstanding Trades / 2 - 5 Years / Overnight Index Swap	Number of Outstanding Trades / 5 - 10 Years / Basis Swap	Number of Outstanding Trades / 5 - 10 Years / Floating vs. Fixed	Number of Outstanding Trades / 5 - 10 Years / Overnight Index Swap
30 September 2022	144,987	35,188	3,953	74,671	19,107
07 October 2022	145,199	35,270	3,929	74,770	19,152
14 October 2022	144,352	35,703	3,887	74,116	19,499
21 October 2022	143,237	36,240	3,928	74,215	20,227
28 October 2022	143,142	36,410	3,951	74,602	20,526
04 November 2022	140,758	36,584	3,961	73,504	20,516
11 November 2022	140,236	36,884	4,072	73,796	20,929
18 November 2022	140,344	37,549	3,938	73,138	21,585
25 November 2022	138,253	37,529	3,909	72,699	21,425
02 December 2022	139,990	38,068	3,920	73,166	21,771
09 December 2022	140,850	38,243	3,913	73,777	22,129
16 December 2022	140,921	38,638	3,814	72,580	22,209
23 December 2022	142,314	37,590	3,850	70,013	21,390
30 December 2022	142,022	37,560	3,859	70,073	21,320
06 January 2023	142,341	38,058	3,862	71,383	22,024
13 January 2023	144,430	37,928	3,842	72,771	22,755
20 January 2023	146,203	38,978	3,869	73,408	23,583
27 January 2023	145,673	39,287	3,868	73,658	23,762
03 February 2023	146,888	39,767	3,801	74,273	24,198
10 February 2023	147,312	40,537	3,845	75,109	24,722
17 February 2023	146,068	41,202	3,810	75,582	25,516
24 February 2023	146,840	40,874	3,833	76,382	21,543
03 March 2023	148,176	41,158	3,816	78,168	22,061
10 March 2023	148,726	41,543	3,797	79,111	22,151
17 March 2023	156,729	39,473	3,785	73,202	22,155
24 March 2023	155,661	38,910	3,728	73,825	21,587

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / 10 - 15 Years / Basis Swap	Number of Outstanding Trades / 10 - 15 Years / Floating vs. Fixed	Number of Outstanding Trades / 10 - 15 Years / Overnight Index Swap	Number of Outstanding Trades / 15 - 20 Years / Basis Swap	Number of Outstanding Trades / 15 - 20 Years / Floating vs. Fixed
30 September 2022	1,139	9,863	3,651	791	5,104
07 October 2022	1,138	9,871	3,667	785	5,087
14 October 2022	1,121	9,628	3,857	779	5,023
21 October 2022	1,156	9,629	3,786	794	5,011
28 October 2022	1,182	9,703	3,839	797	5,013
04 November 2022	1,171	9,420	3,842	796	4,965
11 November 2022	1,240	9,495	3,985	840	4,953
18 November 2022	1,180	9,502	3,884	793	4,942
25 November 2022	1,161	9,655	3,851	775	4,962
02 December 2022	1,162	9,743	4,002	773	4,966
09 December 2022	1,158	9,937	4,266	770	4,955
16 December 2022	1,115	9,504	4,174	747	4,820
23 December 2022	1,144	8,865	3,899	759	4,798
30 December 2022	1,144	8,926	4,028	759	4,817
06 January 2023	1,149	9,162	4,303	761	4,957
13 January 2023	1,154	9,342	4,269	762	4,959
20 January 2023	1,157	9,548	4,220	771	4,966
27 January 2023	1,150	9,607	4,251	777	4,970
03 February 2023	1,118	9,777	4,331	748	4,974
10 February 2023	1,143	9,879	4,514	767	5,021
17 February 2023	1,134	10,090	4,357	762	5,048
24 February 2023	1,136	10,307	3,961	765	5,128
03 March 2023	1,132	10,753	4,001	766	5,149
10 March 2023	1,149	10,957	4,028	753	5,084
17 March 2023	1,144	9,136	3,890	743	5,049
24 March 2023	1,145	9,281	3,786	739	5,061

Interest Rate Position Time Series

Interest Rate Positions				
As At	Number of Outstanding Trades / 15 - 20 Years / Overnight Index Swap	Number of Outstanding Trades / > 20 Years / Basis Swap	Number of Outstanding Trades / > 20 Years / Floating vs. Fixed	Number of Outstanding Trades / > 20 Years / Overnight Index Swap
30 September 2022	2,729	711	7,727	3,015
07 October 2022	2,766	704	7,681	2,976
14 October 2022	2,826	674	7,647	3,029
21 October 2022	2,952	717	7,636	3,154
28 October 2022	2,951	729	7,623	3,174
04 November 2022	2,931	710	7,636	3,079
11 November 2022	2,951	819	7,670	3,116
18 November 2022	3,001	719	7,571	3,282
25 November 2022	3,038	701	7,524	3,269
02 December 2022	3,090	710	7,489	3,414
09 December 2022	3,126	714	7,508	3,478
16 December 2022	3,058	663	7,399	3,558
23 December 2022	3,133	700	7,409	3,389
30 December 2022	3,103	698	7,368	3,307
06 January 2023	3,136	713	7,586	3,405
13 January 2023	3,199	733	7,486	3,560
20 January 2023	3,343	726	7,477	3,664
27 January 2023	3,402	725	7,476	3,635
03 February 2023	3,408	687	7,312	3,687
10 February 2023	3,450	719	7,388	3,744
17 February 2023	3,495	718	7,373	3,846
24 February 2023	3,079	727	7,407	3,447
03 March 2023	3,141	715	7,470	3,467
10 March 2023	3,120	713	7,520	3,499
17 March 2023	3,145	709	7,467	3,544
24 March 2023	2,719	707	7,520	3,584

Interest Rate Position Time Series

Interest Rate Positions	*Outstanding Notional (US$mn)*				
	Asset Class Total	*By Product*			*By Product and Intentio*
As At	Outstanding Notional (US$mn) / Total	Outstanding Notional (US$mn) / Basis Swap	Outstanding Notional (US$mn) / Floating vs. Fixed	Outstanding Notional (US$mn) / Overnight Index Swap	Outstanding Notional (US$mn) / Intended to Clear / Basis Swap
31 March 2023	17,424,623.43	1,419,437.33	11,935,374.38	4,069,811.72	1,000,677.70
06 April 2023	17,168,566.83	1,421,402.29	11,743,844.12	4,003,320.41	994,206.16
14 April 2023	17,021,346.60	1,379,100.18	11,607,129.60	4,035,116.82	950,861.37
21 April 2023	17,028,610.14	1,359,058.22	11,575,917.49	4,093,634.42	940,857.43
28 April 2023	17,101,459.19	1,349,775.41	11,543,022.22	4,208,661.56	932,826.30
05 May 2023	17,083,777.61	1,355,373.76	11,616,086.84	4,112,317.02	934,784.36
12 May 2023	17,107,119.27	1,336,101.11	11,583,805.54	4,187,212.62	949,994.60
19 May 2023	17,030,626.15	1,310,843.62	11,523,514.13	4,196,268.40	938,098.07
25 May 2023	19,304,817.17	2,204,493.00	11,293,870.58	5,806,453.59	1,847,953.44
02 June 2023	19,202,482.25	2,192,734.73	11,143,428.74	5,866,318.78	1,844,624.05
09 June 2023	19,285,317.81	2,186,860.47	11,195,322.28	5,903,135.05	1,824,379.14
16 June 2023	19,399,436.33	2,166,946.68	11,179,459.25	6,053,030.40	1,829,709.01
23 June 2023	19,233,718.93	2,172,911.85	11,118,304.00	5,942,503.08	1,828,323.04
30 June 2023	19,139,287.02	2,164,455.02	11,114,414.16	5,860,417.83	1,819,314.04
07 July 2023	19,144,127.27	2,136,679.73	11,109,845.18	5,897,602.35	1,782,061.61
14 July 2023	19,232,094.39	2,051,837.57	11,233,645.58	5,946,611.24	1,736,208.71
21 July 2023	18,910,895.64	1,950,246.90	11,019,729.25	5,940,919.49	1,649,073.67
28 July 2023	18,531,677.81	1,862,251.32	10,756,297.40	5,913,129.09	1,550,276.28
04 August 2023	18,281,977.74	1,813,819.65	10,663,317.94	5,804,840.16	1,480,660.04
11 August 2023	18,060,629.20	1,780,724.96	10,418,547.48	5,861,356.76	1,421,102.94
18 August 2023	17,677,009.56	1,693,230.58	10,199,153.32	5,784,625.66	1,330,152.10
25 August 2023	17,668,473.55	1,674,884.32	10,262,751.05	5,730,838.18	1,274,112.19
01 September 2023	17,692,338.87	1,637,086.84	10,332,849.87	5,722,402.16	1,222,503.14
08 September 2023	17,502,260.42	1,581,506.37	10,365,833.29	5,554,920.76	1,128,770.87
15 September 2023	17,203,335.41	1,449,288.98	10,290,191.25	5,463,855.17	1,046,539.29
22 September 2023	16,840,456.59	1,367,302.99	10,102,583.51	5,370,570.08	974,024.58

Interest Rate Position Time Series

Interest Rate Positions					
	n to Clear				
As At	Outstanding Notional (US$mn) / Intended to Clear / Floating vs. Fixed	Outstanding Notional (US$mn) / Intended to Clear / Overnight Index Swap	Outstanding Notional (US$mn) / Not Intended to Clear / Basis Swap	Outstanding Notional (US$mn) / Not Intended to Clear / Floating vs. Fixed	Outstanding Notional (US$mn) / Not Intended to Clear / Overnight Index Swap
31 March 2023	9,148,726.83	3,055,570.86	418,759.63	2,786,647.56	1,014,240.85
06 April 2023	8,934,678.04	3,020,747.01	427,196.14	2,809,166.08	982,573.40
14 April 2023	8,798,743.85	3,015,059.69	428,238.81	2,808,385.75	1,020,057.13
21 April 2023	8,796,690.15	3,055,294.24	418,200.80	2,779,227.35	1,038,340.18
28 April 2023	8,778,568.21	3,144,248.06	416,949.11	2,764,454.01	1,064,413.50
05 May 2023	8,800,566.20	3,042,917.80	420,589.40	2,815,520.64	1,069,399.21
12 May 2023	8,736,087.20	3,115,188.52	386,106.51	2,847,718.34	1,072,024.10
19 May 2023	8,710,482.55	3,124,058.71	372,745.55	2,813,031.58	1,072,209.70
25 May 2023	8,549,675.08	4,688,841.21	356,539.56	2,744,195.50	1,117,612.38
02 June 2023	8,433,836.64	4,715,991.19	348,110.69	2,709,592.10	1,150,327.59
09 June 2023	8,438,311.17	4,748,731.07	362,481.33	2,757,011.11	1,154,403.99
16 June 2023	8,421,435.53	4,869,209.11	337,237.67	2,758,023.72	1,183,821.28
23 June 2023	8,345,054.96	4,825,837.72	344,588.81	2,773,249.04	1,116,665.36
30 June 2023	8,324,248.27	4,750,753.28	345,140.98	2,790,165.89	1,109,664.55
07 July 2023	8,341,988.61	4,761,072.45	354,618.12	2,767,856.57	1,136,529.90
14 July 2023	8,460,203.80	4,775,458.18	315,628.85	2,773,441.78	1,171,153.06
21 July 2023	8,177,461.19	4,752,469.74	301,173.23	2,842,268.06	1,188,449.75
28 July 2023	7,894,644.27	4,686,527.53	311,975.03	2,861,653.13	1,226,601.56
04 August 2023	7,817,253.76	4,616,970.80	333,159.60	2,846,064.18	1,187,869.36
11 August 2023	7,595,405.50	4,663,465.38	359,622.02	2,823,141.98	1,197,891.37
18 August 2023	7,445,131.09	4,587,606.27	363,078.48	2,754,022.23	1,197,019.39
25 August 2023	7,469,952.36	4,513,491.79	400,772.13	2,792,798.69	1,217,346.40
01 September 2023	7,531,274.77	4,472,665.88	414,583.70	2,801,575.09	1,249,736.28
08 September 2023	7,519,939.38	4,354,917.75	452,735.50	2,845,893.91	1,200,003.00
15 September 2023	7,485,870.90	4,193,683.71	402,749.69	2,804,320.36	1,270,171.46
22 September 2023	7,276,334.43	4,095,082.40	393,278.41	2,826,249.08	1,275,487.68

Interest Rate Position Time Series

Interest Rate Positions					
	By Product and Currency				
As At	Outstanding Notional (US$mn) / USD / Basis Swap	Outstanding Notional (US$mn) / USD / Floating vs. Fixed	Outstanding Notional (US$mn) / USD / Overnight Index Swap	Outstanding Notional (US$mn) / CNY / Basis Swap	Outstanding Notional (US$mn) / CNY / Floating vs. Fixed
31 March 2023	255,563.48	2,078,578.85	1,768,488.37	0.00	2,740,278.68
06 April 2023	239,951.26	2,036,780.48	1,733,403.42	0.00	2,500,764.81
14 April 2023	229,679.29	2,012,798.08	1,786,491.73	0.00	2,482,272.42
21 April 2023	227,721.29	1,988,669.95	1,824,081.68	0.00	2,472,971.33
28 April 2023	224,859.78	1,979,696.82	1,920,930.71	0.00	2,483,882.86
05 May 2023	224,433.92	1,964,588.94	1,875,981.24	0.00	2,503,663.73
12 May 2023	222,818.13	1,946,235.18	1,850,840.47	0.00	2,556,585.99
19 May 2023	219,082.09	1,915,474.10	1,878,433.36	0.00	2,543,718.23
25 May 2023	1,137,348.38	1,628,901.85	3,521,679.51	0.00	2,569,738.69
02 June 2023	1,145,597.06	1,479,504.49	3,513,000.23	0.00	2,573,011.82
09 June 2023	1,132,763.71	1,454,076.22	3,561,206.49	0.00	2,553,189.42
16 June 2023	1,131,846.58	1,363,079.31	3,446,643.95	0.00	2,530,386.44
23 June 2023	1,129,856.97	1,345,936.70	3,419,489.41	0.00	2,536,612.61
30 June 2023	1,129,619.06	1,321,269.51	3,352,248.43	0.00	2,540,825.83
07 July 2023	1,096,781.86	1,282,587.58	3,403,017.94	0.00	2,555,360.49
14 July 2023	1,024,810.18	1,221,410.17	3,401,416.18	0.00	2,602,690.26
21 July 2023	941,318.60	1,135,923.08	3,363,106.96	0.00	2,591,717.26
28 July 2023	861,587.43	1,082,294.61	3,350,962.52	0.00	2,648,143.52
04 August 2023	798,035.38	1,022,271.00	3,295,884.13	0.00	2,667,304.09
11 August 2023	733,805.81	973,439.79	3,289,677.41	0.00	2,463,855.26
18 August 2023	649,759.02	937,423.91	3,304,419.06	0.00	2,460,142.95
25 August 2023	583,329.77	904,868.05	3,183,850.38	0.00	2,503,588.46
01 September 2023	526,211.41	866,707.96	3,238,470.75	0.00	2,527,297.12
08 September 2023	462,629.76	820,612.42	3,253,526.67	0.00	2,565,508.76
15 September 2023	387,264.92	767,163.80	3,276,191.68	0.00	2,623,805.26
22 September 2023	311,544.09	701,314.24	3,213,346.52	0.00	2,635,093.69

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / CNY / Overnight Index Swap	Outstanding Notional (US$mn) / EUR / Basis Swap	Outstanding Notional (US$mn) / EUR / Floating vs. Fixed	Outstanding Notional (US$mn) / EUR / Overnight Index Swap	Outstanding Notional (US$mn) / GBP / Basis Swap
31 March 2023	24,639.80	52,405.63	310,029.27	213,887.34	721.08
06 April 2023	24,670.62	51,596.33	311,828.70	213,037.43	726.99
14 April 2023	24,628.93	54,571.33	325,136.58	213,845.42	731.07
21 April 2023	24,339.09	53,357.95	328,142.60	213,115.74	728.61
28 April 2023	24,165.78	54,127.59	332,366.38	216,106.28	730.25
05 May 2023	24,042.05	54,385.36	333,509.37	228,009.33	735.94
12 May 2023	25,323.44	50,868.93	331,215.46	218,254.48	739.47
19 May 2023	24,349.05	53,308.54	342,317.42	218,334.62	731.44
25 May 2023	24,056.72	49,097.67	334,830.15	214,598.92	727.08
02 June 2023	23,264.93	48,922.76	335,219.37	211,645.27	728.61
09 June 2023	23,206.84	51,908.83	336,877.57	210,546.52	728.52
16 June 2023	22,910.65	50,441.98	343,579.11	213,866.04	741.63
23 June 2023	22,256.29	51,235.89	349,329.61	202,592.03	723.36
30 June 2023	21,542.90	50,373.33	351,473.95	203,688.44	722.35
07 July 2023	21,365.43	51,355.78	352,004.32	205,077.43	719.78
14 July 2023	21,187.98	51,751.94	359,714.18	211,539.90	735.96
21 July 2023	19,945.28	49,567.99	356,702.55	210,412.00	733.19
28 July 2023	19,988.62	48,818.29	354,082.62	215,351.81	733.29
04 August 2023	19,597.09	50,842.00	350,603.51	213,813.61	720.15
11 August 2023	19,022.63	50,278.38	358,957.67	208,394.87	720.79
18 August 2023	18,220.44	47,857.84	354,801.44	205,581.73	721.43
25 August 2023	18,163.09	46,849.26	354,929.32	206,162.79	721.25
01 September 2023	17,892.15	48,019.29	357,718.86	216,887.34	720.79
08 September 2023	17,644.39	47,472.76	344,912.64	209,771.77	712.00
15 September 2023	17,589.36	43,606.28	348,020.61	231,696.83	332.97
22 September 2023	17,493.43	44,749.82	343,657.51	225,722.31	329.06

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / GBP / Floating vs. Fixed	Outstanding Notional (US$mn) / GBP / Overnight Index Swap	Outstanding Notional (US$mn) / JPY / Basis Swap	Outstanding Notional (US$mn) / JPY / Floating vs. Fixed	Outstanding Notional (US$mn) / JPY / Overnight Index Swap
31 March 2023	17,727.31	48,431.86	172,313.37	121,998.82	586,602.29
06 April 2023	18,030.32	49,038.62	172,677.08	121,552.38	602,210.40
14 April 2023	17,951.09	48,810.22	172,570.59	121,669.25	603,486.95
21 April 2023	17,835.14	48,853.59	169,720.22	120,454.06	605,765.20
28 April 2023	17,897.37	49,168.70	170,773.40	121,488.57	624,545.30
05 May 2023	18,316.78	50,596.91	169,155.80	120,137.94	623,401.24
12 May 2023	19,053.55	50,489.30	170,184.93	120,643.71	647,129.28
19 May 2023	19,194.35	50,035.82	165,703.44	117,283.96	619,600.65
25 May 2023	18,078.53	50,019.68	163,696.34	119,224.45	620,999.97
02 June 2023	18,135.62	50,189.64	162,143.05	117,273.48	639,579.80
09 June 2023	18,295.02	50,034.29	161,219.84	116,747.05	669,305.23
16 June 2023	17,972.46	51,043.67	160,478.18	114,945.02	678,095.51
23 June 2023	18,653.27	51,581.52	158,837.19	116,829.92	649,360.73
30 June 2023	18,681.50	51,899.68	155,684.15	113,090.71	637,663.46
07 July 2023	18,191.19	51,940.49	154,379.26	111,788.99	647,724.15
14 July 2023	18,478.97	53,435.61	160,593.18	116,164.86	694,636.01
21 July 2023	18,478.64	52,761.36	158,818.33	115,506.59	700,959.09
28 July 2023	18,603.43	52,977.71	157,644.07	113,531.85	722,622.95
04 August 2023	18,469.76	51,966.77	153,607.05	111,085.86	706,595.47
11 August 2023	18,334.17	52,248.37	153,279.27	111,133.16	723,944.66
18 August 2023	18,584.68	52,293.12	150,416.78	109,322.77	726,563.21
25 August 2023	19,361.85	52,302.39	151,912.56	111,530.45	745,305.41
01 September 2023	18,106.67	52,077.29	149,745.17	110,048.60	742,141.15
08 September 2023	17,799.98	51,458.09	146,454.43	107,871.37	744,574.04
15 September 2023	17,605.17	51,152.92	145,497.40	108,568.60	751,818.38
22 September 2023	17,589.57	50,462.99	143,621.83	107,772.76	753,406.61

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / HKD / Basis Swap	Outstanding Notional (US$mn) / HKD / Floating vs. Fixed	Outstanding Notional (US$mn) / HKD / Overnight Index Swap	Outstanding Notional (US$mn) / Others / Basis Swap	Outstanding Notional (US$mn) / Others / Floating vs. Fixed
31 March 2023	180,679.25	2,274,180.69	339.16	757,754.52	4,392,580.76
06 April 2023	179,581.09	2,284,022.77	339.16	776,869.55	4,470,864.66
14 April 2023	179,628.70	2,293,226.30	339.16	741,919.20	4,354,075.87
21 April 2023	174,954.99	2,308,897.58	339.16	732,575.15	4,338,946.83
28 April 2023	174,618.38	2,304,052.09	339.17	724,666.00	4,303,638.13
05 May 2023	174,044.78	2,313,766.59	466.54	732,617.96	4,362,103.50
12 May 2023	176,007.04	2,178,079.65	339.95	715,482.60	4,431,992.00
19 May 2023	175,092.37	2,177,715.21	350.94	696,925.74	4,407,810.85
25 May 2023	175,967.44	2,208,116.33	350.64	677,656.08	4,414,980.58
02 June 2023	178,468.06	2,217,300.53	350.95	656,875.18	4,402,983.43
09 June 2023	181,348.89	2,235,670.64	350.41	658,890.67	4,480,466.36
16 June 2023	182,215.72	2,237,753.80	350.89	641,222.59	4,571,743.12
23 June 2023	182,828.38	2,236,550.84	351.14	649,430.05	4,514,391.03
30 June 2023	181,833.15	2,229,941.90	350.79	646,222.99	4,539,130.76
07 July 2023	179,696.30	2,246,993.57	351.30	653,746.75	4,542,919.04
14 July 2023	179,390.04	2,260,622.24	351.12	634,556.27	4,654,564.90
21 July 2023	182,171.23	2,274,840.70	351.89	617,637.57	4,526,560.44
28 July 2023	183,629.78	2,291,722.18	352.25	609,838.45	4,247,919.18
04 August 2023	184,764.72	2,289,482.94	608.60	625,850.35	4,204,100.78
11 August 2023	185,294.39	2,293,567.32	862.80	657,346.32	4,199,260.11
18 August 2023	183,876.88	2,310,661.19	606.30	660,598.62	4,008,216.37
25 August 2023	185,375.56	2,243,067.09	605.53	706,695.91	4,125,405.85
01 September 2023	188,200.77	2,301,333.98	610.16	724,189.42	4,151,636.68
08 September 2023	189,426.90	2,323,511.83	610.65	734,810.52	4,185,616.29
15 September 2023	190,667.41	2,342,865.80	600.88	681,920.01	4,082,162.01
22 September 2023	191,370.87	2,343,705.80	626.70	675,687.33	3,953,449.95

Interest Rate Position Time Series

Interest Rate Positions					
		By Product and Residual Maturity			
As At	Outstanding Notional (US$mn) / Others / Overnight Index Swap	Outstanding Notional (US$mn) / 0 - 1 Year / Basis Swap	Outstanding Notional (US$mn) / 0 - 1 Year / Floating vs. Fixed	Outstanding Notional (US$mn) / 0 - 1 Year / Overnight Index Swap	Outstanding Notional (US$mn) / 1 - 2 Years / Basis Swap
31 March 2023	1,427,422.89	642,669.39	4,967,342.25	2,070,819.59	238,562.90
06 April 2023	1,380,620.77	645,391.54	4,897,533.54	2,010,177.73	239,577.29
14 April 2023	1,357,514.43	626,509.69	4,879,794.50	2,005,137.81	235,821.83
21 April 2023	1,377,139.97	608,401.95	4,844,944.07	2,018,032.14	234,200.01
28 April 2023	1,373,405.62	603,255.24	4,837,527.81	2,071,734.51	233,431.51
05 May 2023	1,309,819.70	608,265.42	4,854,525.85	2,012,354.22	232,218.72
12 May 2023	1,394,835.70	580,803.63	4,837,398.58	2,049,486.78	234,060.04
19 May 2023	1,405,163.97	563,266.69	4,801,078.22	2,062,553.35	235,527.00
25 May 2023	1,374,748.15	1,482,793.36	5,147,551.53	2,680,517.34	218,117.85
02 June 2023	1,428,287.95	1,478,532.61	5,112,347.49	2,729,053.59	215,752.12
09 June 2023	1,388,485.27	1,462,505.72	5,104,870.46	2,717,262.71	218,483.37
16 June 2023	1,640,119.68	1,447,548.46	5,059,894.56	2,869,730.97	213,963.35
23 June 2023	1,596,871.96	1,457,100.12	5,099,671.67	2,822,879.50	209,087.18
30 June 2023	1,593,024.13	1,464,650.76	5,105,163.05	2,776,743.34	203,908.59
07 July 2023	1,568,125.61	1,436,953.86	5,082,046.22	2,738,638.12	205,552.16
14 July 2023	1,564,044.43	1,338,909.16	5,076,249.27	2,705,714.95	206,275.72
21 July 2023	1,593,382.90	1,239,728.01	4,955,340.86	2,698,109.95	207,306.16
28 July 2023	1,550,873.23	1,162,549.88	4,799,272.11	2,643,244.65	203,252.06
04 August 2023	1,516,374.49	1,127,397.30	4,722,516.70	2,587,181.45	200,297.83
11 August 2023	1,567,206.02	1,093,154.32	4,559,818.08	2,597,422.88	197,881.15
18 August 2023	1,476,941.81	1,022,370.54	4,434,739.62	2,493,746.26	190,734.08
25 August 2023	1,524,448.59	996,651.49	4,416,285.87	2,492,190.20	190,753.34
01 September 2023	1,454,323.31	962,520.60	4,426,598.04	2,488,787.43	192,535.50
08 September 2023	1,277,335.15	919,507.39	4,431,722.37	2,306,618.04	184,371.48
15 September 2023	1,134,805.14	785,943.71	4,298,423.34	2,280,116.17	183,131.63
22 September 2023	1,109,511.53	698,562.55	4,299,469.82	2,178,350.68	180,191.05

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / 1 - 2 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 1 - 2 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 2 - 5 Years / Basis Swap	Outstanding Notional (US$mn) / 2 - 5 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 2 - 5 Years / Overnight Index Swap
31 March 2023	2,148,254.34	612,319.81	311,079.30	3,158,545.03	767,581.36
06 April 2023	2,114,993.48	608,387.10	310,592.24	3,080,466.84	763,890.27
14 April 2023	2,080,187.94	611,800.04	298,801.03	3,037,306.70	777,426.19
21 April 2023	2,079,965.31	622,530.27	299,023.84	3,048,461.51	798,758.07
28 April 2023	2,087,322.57	632,737.59	297,737.18	3,037,099.62	815,906.56
05 May 2023	2,098,965.99	620,374.63	298,164.83	3,070,436.55	799,360.68
12 May 2023	2,085,397.34	624,497.22	302,115.84	3,052,745.68	819,652.21
19 May 2023	2,071,010.54	630,654.82	297,335.29	3,035,605.30	815,851.35
25 May 2023	1,945,350.27	828,470.98	291,791.75	2,837,689.73	1,127,146.67
02 June 2023	1,925,911.11	817,306.03	288,430.86	2,793,605.70	1,127,842.66
09 June 2023	1,929,107.73	830,714.38	292,310.50	2,830,257.18	1,154,474.88
16 June 2023	1,903,559.30	829,276.26	290,575.67	2,848,623.33	1,161,818.55
23 June 2023	1,910,417.40	822,443.90	289,456.92	2,826,551.81	1,142,044.34
30 June 2023	1,904,828.42	802,437.47	283,029.67	2,809,451.12	1,124,930.94
07 July 2023	1,908,300.34	808,201.12	283,948.91	2,823,446.08	1,146,846.88
14 July 2023	1,941,258.65	828,718.59	291,935.08	2,886,374.39	1,198,333.76
21 July 2023	1,904,368.58	823,196.89	288,619.73	2,851,037.91	1,206,921.85
28 July 2023	1,885,066.26	842,633.56	285,185.91	2,810,233.25	1,202,914.09
04 August 2023	1,887,931.96	822,767.45	279,798.49	2,798,601.65	1,191,608.55
11 August 2023	1,877,739.58	823,190.70	281,990.74	2,728,777.49	1,215,102.86
18 August 2023	1,835,383.61	827,572.94	276,964.05	2,677,298.61	1,224,675.68
25 August 2023	1,839,240.28	800,056.69	281,332.83	2,730,555.18	1,227,123.60
01 September 2023	1,863,529.34	790,354.86	276,860.94	2,750,790.95	1,218,158.29
08 September 2023	1,872,663.91	789,315.57	275,265.36	2,764,479.89	1,228,767.37
15 September 2023	1,862,842.86	773,280.00	275,492.47	2,813,786.23	1,176,008.23
22 September 2023	1,823,609.97	782,181.49	283,957.72	2,749,826.52	1,195,199.49

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / 5 - 10 Years / Basis Swap	Outstanding Notional (US$mn) / 5 - 10 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 5 - 10 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 10 - 15 Years / Basis Swap	Outstanding Notional (US$mn) / 10 - 15 Years / Floating vs. Fixed
31 March 2023	159,695.40	1,252,025.32	418,240.87	35,917.04	172,945.45
06 April 2023	158,932.73	1,241,024.28	419,754.19	35,710.28	172,090.37
14 April 2023	151,514.32	1,210,465.12	429,950.33	35,863.03	169,141.13
21 April 2023	151,393.82	1,207,780.35	438,037.31	35,502.84	168,109.19
28 April 2023	149,407.41	1,196,950.71	449,634.20	35,739.80	167,673.74
05 May 2023	150,393.24	1,208,868.88	451,060.32	36,053.72	167,076.07
12 May 2023	152,732.11	1,222,643.54	462,560.48	36,110.42	166,418.18
19 May 2023	148,702.15	1,218,949.10	458,574.77	36,186.04	165,986.07
25 May 2023	146,541.72	1,064,222.50	770,986.63	36,066.68	142,583.09
02 June 2023	145,672.41	1,042,370.25	787,260.06	35,640.28	137,817.05
09 June 2023	147,944.21	1,056,205.32	796,378.32	36,506.74	142,220.56
16 June 2023	148,477.63	1,090,218.79	796,115.50	36,768.48	143,251.70
23 June 2023	151,116.87	1,015,774.51	764,382.27	36,512.35	132,637.45
30 June 2023	147,826.33	1,029,337.33	764,507.33	35,878.71	134,087.00
07 July 2023	146,009.96	1,030,635.34	796,355.82	35,168.79	133,573.74
14 July 2023	148,823.95	1,056,804.07	810,332.21	36,046.42	138,501.62
21 July 2023	149,212.55	1,037,793.26	808,062.05	35,737.34	136,714.69
28 July 2023	146,432.45	1,000,290.48	813,193.22	35,450.05	130,848.35
04 August 2023	143,222.54	996,741.33	798,198.92	34,423.13	129,041.43
11 August 2023	144,175.81	992,979.23	812,383.15	34,345.06	130,223.95
18 August 2023	140,332.49	993,922.01	824,075.38	33,974.09	129,267.69
25 August 2023	142,751.78	1,015,048.58	812,504.83	34,387.60	131,690.75
01 September 2023	141,606.28	1,028,507.42	822,161.63	34,743.17	133,509.07
08 September 2023	139,364.89	1,035,048.70	823,210.77	34,364.12	133,968.51
15 September 2023	141,642.57	1,051,136.23	818,211.65	34,374.26	135,815.44
22 September 2023	142,932.56	977,998.53	807,653.30	32,767.74	123,013.23

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / 10 - 15 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 15 - 20 Years / Basis Swap	Outstanding Notional (US$mn) / 15 - 20 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 15 - 20 Years / Overnight Index Swap	Outstanding Notional (US$mn) / > 20 Years / Basis Swap
31 March 2023	85,955.25	17,844.10	94,543.40	58,241.71	13,669.19
06 April 2023	86,788.30	17,509.51	93,785.66	58,912.60	13,688.70
14 April 2023	91,579.86	17,131.03	88,543.44	61,965.11	13,459.24
21 April 2023	89,656.60	17,156.18	88,177.67	67,743.14	13,379.57
28 April 2023	97,868.59	16,988.96	81,516.52	74,943.73	13,215.31
05 May 2023	95,693.34	16,984.87	81,612.66	70,985.86	13,292.95
12 May 2023	97,036.02	16,893.51	83,231.06	71,608.65	13,385.55
19 May 2023	96,336.80	16,612.14	82,442.34	69,699.47	13,214.32
25 May 2023	139,913.10	16,376.04	64,527.78	102,075.93	12,805.60
02 June 2023	145,080.79	16,070.45	60,221.88	102,067.56	12,636.00
09 June 2023	145,105.64	16,263.89	60,553.33	102,595.31	12,846.05
16 June 2023	145,557.82	16,677.98	60,783.31	100,869.32	12,935.11
23 June 2023	138,911.18	16,677.02	60,818.18	98,412.17	12,961.38
30 June 2023	139,209.20	16,403.51	59,504.45	96,187.12	12,757.45
07 July 2023	150,376.60	16,311.88	59,698.49	96,416.35	12,734.17
14 July 2023	142,667.54	16,961.72	61,078.31	97,820.03	12,885.52
21 July 2023	144,938.35	16,509.75	60,992.38	97,453.08	13,133.35
28 July 2023	150,854.17	16,343.00	59,216.02	97,588.08	13,037.96
04 August 2023	145,892.42	15,921.55	58,234.50	96,161.23	12,758.80
11 August 2023	153,533.25	16,422.08	58,484.99	96,761.63	12,755.80
18 August 2023	154,168.79	16,183.20	57,602.91	97,018.83	12,672.13
25 August 2023	147,462.62	16,323.91	58,379.32	95,105.07	12,683.37
01 September 2023	149,112.15	16,131.96	58,185.60	94,937.32	12,688.40
08 September 2023	153,294.64	16,058.71	57,816.34	93,561.80	12,574.43
15 September 2023	156,567.25	16,074.79	58,221.84	93,753.12	12,629.56
22 September 2023	150,032.23	16,196.50	58,521.71	98,893.54	12,694.86

Interest Rate Position Time Series

Interest Rate Positions			*Number of Outstanding Trades*		
			Asset Class Total	*By Product*	
As At	Outstanding Notional (US$mn) / > 20 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / > 20 Years / Overnight Index Swap	Number of Outstanding Trades / Total	Number of Outstanding Trades / Basis Swap	Number of Outstanding Trades / Floating vs. Fixed
31 March 2023	141,718.59	56,653.12	524,305	19,224	390,765
06 April 2023	143,949.95	55,410.22	516,151	19,245	382,289
14 April 2023	141,690.76	57,257.49	515,196	19,170	380,569
21 April 2023	138,479.39	58,876.90	519,785	19,184	382,553
28 April 2023	134,931.25	65,836.39	523,256	19,165	383,929
05 May 2023	134,600.84	62,487.97	525,693	19,172	386,355
12 May 2023	135,971.17	62,371.25	525,509	19,182	384,295
19 May 2023	148,442.56	62,597.84	528,016	19,283	385,475
25 May 2023	91,945.67	157,342.95	638,930	43,704	389,254
02 June 2023	71,155.27	157,708.10	635,199	44,336	383,496
09 June 2023	72,107.69	156,603.81	636,159	44,185	383,876
16 June 2023	73,128.26	149,661.98	629,603	43,976	379,964
23 June 2023	72,432.98	153,429.72	626,007	44,160	381,579
30 June 2023	72,042.80	156,402.44	624,351	44,260	382,446
07 July 2023	72,144.97	160,767.46	626,149	43,408	383,971
14 July 2023	73,379.27	163,024.16	624,676	41,578	384,214
21 July 2023	73,481.58	162,237.31	612,941	39,354	376,994
28 July 2023	71,370.93	162,701.31	604,874	37,208	371,069
04 August 2023	70,250.37	163,030.14	600,371	35,511	370,018
11 August 2023	70,524.15	162,962.30	591,503	33,647	362,886
18 August 2023	70,938.88	163,367.79	585,413	31,554	358,442
25 August 2023	71,551.08	156,395.18	581,233	29,902	356,733
01 September 2023	71,729.45	158,890.48	576,633	28,466	357,019
08 September 2023	70,133.58	160,152.56	566,702	26,429	354,999
15 September 2023	69,965.33	165,918.75	558,349	24,322	356,127
22 September 2023	70,143.74	158,259.36	549,034	22,591	351,749

Interest Rate Position Time Series

Interest Rate Positions					
		By Product and Intention to Clear			
As At	Number of Outstanding Trades / Overnight Index Swap	Number of Outstanding Trades / Intended to Clear / Basis Swap	Number of Outstanding Trades / Intended to Clear / Floating vs. Fixed	Number of Outstanding Trades / Intended to Clear / Overnight Index Swap	Number of Outstanding Trades / Not Intended to Clear / Basis Swap
31 March 2023	114,317	15,856	288,129	94,659	3,368
06 April 2023	114,618	15,739	278,952	95,166	3,506
14 April 2023	115,457	15,529	277,283	95,731	3,641
21 April 2023	118,048	15,475	279,005	97,456	3,709
28 April 2023	120,163	15,507	280,458	99,402	3,658
05 May 2023	120,166	15,504	282,291	99,625	3,668
12 May 2023	122,032	15,600	279,443	101,149	3,582
19 May 2023	123,258	15,587	280,909	102,311	3,696
25 May 2023	205,972	39,920	287,826	182,622	3,784
02 June 2023	207,368	39,897	281,587	183,059	4,439
09 June 2023	208,098	39,599	281,642	183,334	4,586
16 June 2023	205,663	39,582	278,108	180,574	4,394
23 June 2023	200,268	39,555	279,267	176,020	4,605
30 June 2023	197,646	39,586	280,176	173,259	4,674
07 July 2023	198,770	38,745	281,789	173,722	4,663
14 July 2023	198,884	37,056	283,329	172,766	4,522
21 July 2023	196,594	34,798	272,845	170,917	4,556
28 July 2023	196,597	32,581	264,912	170,423	4,627
04 August 2023	194,842	30,755	263,625	169,067	4,756
11 August 2023	194,971	29,000	256,563	169,010	4,647
18 August 2023	195,417	27,130	251,929	169,320	4,424
25 August 2023	194,599	25,470	248,887	167,166	4,432
01 September 2023	191,148	23,960	249,121	163,701	4,506
08 September 2023	185,274	22,021	247,881	158,059	4,408
15 September 2023	177,901	20,142	249,061	150,399	4,180
22 September 2023	174,694	18,253	242,840	146,816	4,338

Interest Rate Position Time Series

Interest Rate Positions					
			By Product and Currency		
As At	Number of Outstanding Trades / Not Intended to Clear / Floating vs. Fixed	Number of Outstanding Trades / Not Intended to Clear / Overnight Index Swap	Number of Outstanding Trades / USD / Basis Swap	Number of Outstanding Trades / USD / Floating vs. Fixed	Number of Outstanding Trades / USD / Overnight Index Swap
31 March 2023	102,636	19,658	3,697	72,532	41,478
06 April 2023	103,337	19,452	3,572	71,441	40,761
14 April 2023	103,286	19,726	3,560	71,154	41,726
21 April 2023	103,549	20,592	3,582	70,865	43,057
28 April 2023	103,472	20,761	3,556	70,641	44,426
05 May 2023	104,065	20,542	3,562	70,291	43,892
12 May 2023	104,852	20,883	3,509	70,214	44,212
19 May 2023	104,567	20,947	3,494	68,936	44,954
25 May 2023	101,428	23,350	27,975	70,723	128,551
02 June 2023	101,909	24,309	28,615	60,646	128,790
09 June 2023	102,234	24,765	28,264	58,886	128,398
16 June 2023	101,856	25,090	28,260	53,839	119,046
23 June 2023	102,312	24,249	28,257	53,558	118,772
30 June 2023	102,270	24,387	28,314	53,226	118,993
07 July 2023	102,183	25,048	27,474	52,007	119,257
14 July 2023	100,885	26,118	25,696	49,211	117,946
21 July 2023	104,149	25,677	23,481	44,666	114,732
28 July 2023	106,158	26,174	21,383	41,557	113,261
04 August 2023	106,393	25,775	19,501	38,560	110,245
11 August 2023	106,323	25,961	17,609	35,908	109,096
18 August 2023	106,514	26,097	15,649	34,251	108,688
25 August 2023	107,847	27,433	13,857	32,854	106,494
01 September 2023	107,898	27,448	12,302	30,552	105,143
08 September 2023	107,118	27,215	10,291	27,890	103,422
15 September 2023	107,066	27,502	8,336	25,534	102,208
22 September 2023	108,910	27,879	6,359	23,139	99,100

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / CNY / Basis Swap	Number of Outstanding Trades / CNY / Floating vs. Fixed	Number of Outstanding Trades / CNY / Overnight Index Swap	Number of Outstanding Trades / EUR / Basis Swap	Number of Outstanding Trades / EUR / Floating vs. Fixed
31 March 2023	0	85,846	310	235	8,651
06 April 2023	0	76,567	310	216	8,711
14 April 2023	0	75,617	309	254	9,136
21 April 2023	0	75,725	307	254	9,374
28 April 2023	0	76,399	308	254	9,494
05 May 2023	0	77,213	308	255	9,652
12 May 2023	0	78,021	328	218	9,768
19 May 2023	0	79,266	324	254	9,995
25 May 2023	0	80,438	323	218	10,034
02 June 2023	0	81,834	320	222	10,288
09 June 2023	0	81,988	320	255	10,372
16 June 2023	0	82,061	317	218	10,564
23 June 2023	0	82,648	312	254	10,648
30 June 2023	0	83,304	308	261	10,749
07 July 2023	0	84,455	307	250	10,961
14 July 2023	0	85,451	302	248	11,093
21 July 2023	0	85,874	297	214	11,016
28 July 2023	0	86,955	296	220	11,156
04 August 2023	0	87,916	295	247	11,195
11 August 2023	0	81,720	289	245	11,609
18 August 2023	0	82,826	283	211	11,611
25 August 2023	0	83,547	281	210	11,783
01 September 2023	0	84,416	279	240	11,877
08 September 2023	0	84,672	277	230	11,516
15 September 2023	0	86,743	276	209	11,621
22 September 2023	0	87,089	275	226	11,387

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / EUR / Overnight Index Swap	Number of Outstanding Trades / GBP / Basis Swap	Number of Outstanding Trades / GBP / Floating vs. Fixed	Number of Outstanding Trades / GBP / Overnight Index Swap	Number of Outstanding Trades / JPY / Basis Swap
31 March 2023	2,161	13	425	1,569	2,778
06 April 2023	2,164	13	424	1,590	2,783
14 April 2023	2,176	13	425	1,599	2,786
21 April 2023	2,187	13	426	1,624	2,780
28 April 2023	2,212	13	426	1,639	2,776
05 May 2023	2,219	13	429	1,665	2,772
12 May 2023	2,229	13	439	1,668	2,775
19 May 2023	2,257	13	449	1,683	2,765
25 May 2023	2,276	13	438	1,700	2,759
02 June 2023	2,288	13	439	1,718	2,750
09 June 2023	2,312	13	450	1,604	2,748
16 June 2023	2,307	13	438	1,612	2,741
23 June 2023	2,258	11	436	1,614	2,737
30 June 2023	2,262	11	432	1,634	2,731
07 July 2023	2,293	11	437	1,645	2,726
14 July 2023	2,308	11	441	1,668	2,720
21 July 2023	2,178	11	447	1,671	2,718
28 July 2023	2,201	11	445	1,690	2,713
04 August 2023	2,204	11	457	1,700	2,708
11 August 2023	2,206	11	449	1,716	2,707
18 August 2023	2,221	11	455	1,727	2,704
25 August 2023	2,242	11	450	1,733	2,702
01 September 2023	2,244	11	450	1,734	2,696
08 September 2023	2,256	11	442	1,745	2,680
15 September 2023	2,302	10	442	1,747	2,678
22 September 2023	2,289	10	448	1,638	2,667

Interest Rate Position Time Series

Interest Rate Positions						
As At	Number of Outstanding Trades / JPY / Floating vs. Fixed	Number of Outstanding Trades / JPY / Overnight Index Swap	Number of Outstanding Trades / HKD / Basis Swap	Number of Outstanding Trades / HKD / Floating vs. Fixed	Number of Outstanding Trades / HKD / Overnight Index Swap
31 March 2023	3,916	15,499	5,950	83,520	26
06 April 2023	4,001	15,854	5,970	83,941	26
14 April 2023	4,055	15,599	5,958	84,046	26
21 April 2023	4,059	15,940	5,939	84,737	26
28 April 2023	4,064	16,333	5,984	84,877	26
05 May 2023	4,058	16,488	5,983	85,459	27
12 May 2023	4,072	17,414	6,026	80,331	26
19 May 2023	4,053	17,222	6,023	80,405	27
25 May 2023	4,042	17,413	6,058	81,031	27
02 June 2023	4,031	17,980	6,056	81,673	27
09 June 2023	4,027	18,528	6,124	82,253	27
16 June 2023	3,979	18,925	6,135	82,793	27
23 June 2023	4,067	18,284	6,157	83,364	27
30 June 2023	4,033	17,957	6,156	83,518	27
07 July 2023	4,044	18,220	6,151	84,046	27
14 July 2023	4,036	18,779	6,156	84,753	27
21 July 2023	4,033	19,152	6,204	85,123	27
28 July 2023	3,978	19,734	6,242	85,493	27
04 August 2023	3,979	19,630	6,259	85,233	29
11 August 2023	3,975	20,038	6,276	85,788	31
18 August 2023	3,961	20,440	6,257	86,295	29
25 August 2023	3,978	20,739	6,332	83,486	29
01 September 2023	3,972	20,961	6,366	84,368	31
08 September 2023	3,973	20,907	6,375	84,917	31
15 September 2023	3,962	20,945	6,383	85,577	30
22 September 2023	3,963	21,223	6,403	85,632	31

Interest Rate Position Time Series

Interest Rate Positions					
				By Product and Residual Maturity	
As At	Number of Outstanding Trades / Others / Basis Swap	Number of Outstanding Trades / Others / Floating vs. Fixed	Number of Outstanding Trades / Others / Overnight Index Swap	Number of Outstanding Trades / 0 - 1 Year / Basis Swap	Number of Outstanding Trades / 0 - 1 Year / Floating vs. Fixed
31 March 2023	6,552	135,876	53,274	3,690	81,374
06 April 2023	6,692	137,204	53,913	3,719	80,525
14 April 2023	6,600	136,137	54,023	3,713	80,655
21 April 2023	6,617	137,368	54,908	3,663	80,789
28 April 2023	6,583	138,030	55,219	3,636	81,152
05 May 2023	6,588	139,255	55,568	3,649	81,591
12 May 2023	6,642	141,450	56,156	3,665	81,386
19 May 2023	6,735	142,372	56,791	3,664	82,025
25 May 2023	6,682	142,549	55,682	28,279	113,765
02 June 2023	6,681	144,586	56,245	28,928	113,819
09 June 2023	6,782	145,901	56,910	28,633	112,886
16 June 2023	6,610	146,291	63,430	28,653	111,068
23 June 2023	6,745	146,860	59,002	28,693	112,618
30 June 2023	6,788	147,185	56,465	28,768	112,401
07 July 2023	6,797	148,023	57,021	27,924	112,152
14 July 2023	6,748	149,231	57,855	26,151	109,830
21 July 2023	6,727	145,836	58,538	23,974	106,050
28 July 2023	6,640	141,487	59,389	21,845	102,285
04 August 2023	6,786	142,680	60,740	19,992	99,544
11 August 2023	6,800	143,439	61,596	18,103	95,894
18 August 2023	6,723	139,045	62,030	16,169	94,039
25 August 2023	6,791	140,637	63,082	14,391	91,331
01 September 2023	6,852	141,386	60,757	12,919	89,368
08 September 2023	6,843	141,591	56,637	10,947	86,610
15 September 2023	6,707	142,249	50,394	8,955	84,535
22 September 2023	6,927	140,093	50,139	7,079	83,923

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / 0 - 1 Year / Overnight Index Swap	Number of Outstanding Trades / 1 - 2 Years / Basis Swap	Number of Outstanding Trades / 1 - 2 Years / Floating vs. Fixed	Number of Outstanding Trades / 1 - 2 Years / Overnight Index Swap	Number of Outstanding Trades / 2 - 5 Years / Basis Swap
31 March 2023	23,358	3,142	63,641	19,374	6,117
06 April 2023	23,218	3,130	62,402	19,308	6,174
14 April 2023	23,567	3,104	61,648	19,184	6,128
21 April 2023	23,894	3,137	61,773	19,432	6,139
28 April 2023	24,619	3,146	62,348	19,499	6,170
05 May 2023	24,477	3,144	62,615	19,369	6,177
12 May 2023	24,403	3,190	61,569	19,484	6,188
19 May 2023	24,709	3,215	61,636	19,529	6,207
25 May 2023	61,754	3,208	56,769	27,207	6,127
02 June 2023	61,818	3,219	55,644	27,257	6,109
09 June 2023	61,088	3,221	55,679	27,475	6,151
16 June 2023	59,369	3,173	54,667	27,199	6,096
23 June 2023	57,791	3,206	56,330	26,303	6,098
30 June 2023	57,214	3,217	56,427	25,907	6,095
07 July 2023	56,840	3,185	56,491	25,843	6,123
14 July 2023	55,020	3,189	56,950	26,013	6,125
21 July 2023	52,604	3,205	56,293	25,956	6,114
28 July 2023	50,356	3,224	56,036	26,344	6,129
04 August 2023	48,317	3,262	56,310	26,300	6,140
11 August 2023	46,791	3,277	55,952	26,335	6,154
18 August 2023	45,719	3,280	55,219	26,499	6,091
25 August 2023	43,928	3,300	54,949	26,341	6,163
01 September 2023	41,904	3,294	55,310	26,032	6,167
08 September 2023	38,457	3,219	55,171	25,165	6,178
15 September 2023	36,011	3,188	55,559	24,604	6,171
22 September 2023	33,735	3,164	56,543	24,771	6,242

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / 2 - 5 Years / Floating vs. Fixed	Number of Outstanding Trades / 2 - 5 Years / Overnight Index Swap	Number of Outstanding Trades / 5 - 10 Years / Basis Swap	Number of Outstanding Trades / 5 - 10 Years / Floating vs. Fixed	Number of Outstanding Trades / 5 - 10 Years / Overnight Index Swap
31 March 2023	152,030	39,362	3,733	72,003	21,886
06 April 2023	146,127	39,688	3,700	71,560	22,019
14 April 2023	144,857	39,886	3,643	71,618	22,210
21 April 2023	145,664	40,919	3,667	72,400	22,864
28 April 2023	145,730	41,594	3,637	72,829	23,128
05 May 2023	146,685	41,779	3,628	73,392	23,436
12 May 2023	145,339	42,495	3,626	73,651	24,334
19 May 2023	144,883	43,102	3,632	74,396	24,543
25 May 2023	134,546	59,296	3,575	65,729	39,202
02 June 2023	132,288	59,532	3,577	64,313	39,804
09 June 2023	132,654	60,201	3,616	64,867	40,253
16 June 2023	131,472	59,948	3,570	65,265	40,227
23 June 2023	134,540	58,477	3,621	61,837	39,303
30 June 2023	134,775	57,445	3,634	62,419	38,787
07 July 2023	135,485	58,188	3,627	63,122	39,399
14 July 2023	136,185	59,304	3,584	64,276	39,895
21 July 2023	134,757	59,375	3,589	63,194	39,856
28 July 2023	134,182	60,376	3,544	62,235	40,377
04 August 2023	134,794	60,763	3,580	62,805	40,486
11 August 2023	131,408	61,924	3,591	62,836	40,611
18 August 2023	129,167	62,466	3,546	63,252	41,171
25 August 2023	129,306	63,590	3,574	63,960	41,414
01 September 2023	130,204	62,293	3,555	64,824	41,342
08 September 2023	130,259	60,042	3,561	65,659	41,848
15 September 2023	131,752	56,283	3,522	66,870	40,991
22 September 2023	134,567	57,409	3,583	60,464	39,562

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / 10 - 15 Years / Basis Swap	Number of Outstanding Trades / 10 - 15 Years / Floating vs. Fixed	Number of Outstanding Trades / 10 - 15 Years / Overnight Index Swap	Number of Outstanding Trades / 15 - 20 Years / Basis Swap	Number of Outstanding Trades / 15 - 20 Years / Floating vs. Fixed
31 March 2023	1,123	9,283	3,799	733	5,005
06 April 2023	1,124	9,263	3,858	728	5,027
14 April 2023	1,154	9,368	3,962	730	4,957
21 April 2023	1,150	9,503	4,054	729	5,004
28 April 2023	1,160	9,598	4,225	723	4,947
05 May 2023	1,157	9,792	4,158	722	4,950
12 May 2023	1,144	9,956	4,238	706	5,003
19 May 2023	1,168	10,052	4,297	709	5,001
25 May 2023	1,168	9,179	5,918	695	4,218
02 June 2023	1,160	9,134	6,107	693	4,094
09 June 2023	1,185	9,448	6,203	697	4,105
16 June 2023	1,162	9,149	6,326	681	4,058
23 June 2023	1,179	7,884	6,009	693	4,082
30 June 2023	1,189	8,012	5,996	686	4,084
07 July 2023	1,192	8,177	6,039	680	4,167
14 July 2023	1,184	8,396	6,087	679	4,176
21 July 2023	1,167	8,138	6,162	665	4,177
28 July 2023	1,167	8,009	6,411	657	4,043
04 August 2023	1,186	8,238	6,323	672	4,047
11 August 2023	1,180	8,409	6,536	670	4,077
18 August 2023	1,165	8,402	6,685	658	4,057
25 August 2023	1,170	8,649	6,557	658	4,109
01 September 2023	1,198	8,707	6,633	661	4,149
08 September 2023	1,195	8,831	6,774	664	4,165
15 September 2023	1,190	9,020	6,888	650	4,149
22 September 2023	1,191	7,651	6,364	662	4,205

Interest Rate Position Time Series

Interest Rate Positions				
As At	Number of Outstanding Trades / 15 - 20 Years / Overnight Index Swap	Number of Outstanding Trades / > 20 Years / Basis Swap	Number of Outstanding Trades / > 20 Years / Floating vs. Fixed	Number of Outstanding Trades / > 20 Years / Overnight Index Swap
31 March 2023	2,838	687	7,430	3,700
06 April 2023	2,899	671	7,386	3,628
14 April 2023	2,943	699	7,468	3,707
21 April 2023	3,090	700	7,422	3,796
28 April 2023	3,181	693	7,327	3,917
05 May 2023	3,151	696	7,332	3,798
12 May 2023	3,266	664	7,392	3,814
19 May 2023	3,205	689	7,484	3,873
25 May 2023	4,501	653	5,050	8,095
02 June 2023	4,574	651	4,206	8,277
09 June 2023	4,640	683	4,239	8,239
16 June 2023	4,687	642	4,286	7,909
23 June 2023	4,527	671	4,289	7,859
30 June 2023	4,403	672	4,329	7,895
07 July 2023	4,439	678	4,378	8,023
14 July 2023	4,490	667	4,402	8,077
21 July 2023	4,555	641	4,387	8,087
28 July 2023	4,577	643	4,281	8,157
04 August 2023	4,551	680	4,282	8,103
11 August 2023	4,610	673	4,311	8,165
18 August 2023	4,688	646	4,307	8,191
25 August 2023	4,674	646	4,430	8,096
01 September 2023	4,722	673	4,458	8,224
08 September 2023	4,676	666	4,306	8,314
15 September 2023	4,684	647	4,243	8,441
22 September 2023	4,759	671	4,396	8,096

Interest Rate Position Time Series

Interest Rate Positions	*Outstanding Notional (US$mn)*				
	Asset Class Total	*By Product*			*By Product and Intentio*
As At	Outstanding Notional (US$mn) / Total	Outstanding Notional (US$mn) / Basis Swap	Outstanding Notional (US$mn) / Floating vs. Fixed	Outstanding Notional (US$mn) / Overnight Index Swap	Outstanding Notional (US$mn) / Intended to Clear / Basis Swap
29 September 2023	16,420,316.99	1,231,193.47	9,895,264.53	5,293,859.00	907,154.98
06 October 2023	16,315,818.57	1,170,884.27	9,876,504.51	5,268,429.79	870,555.76
13 October 2023	16,530,045.67	1,169,839.07	9,995,003.54	5,365,203.06	885,812.83
20 October 2023	16,397,633.02	1,176,160.78	9,824,405.81	5,397,066.44	888,942.29
27 October 2023	16,530,415.22	1,158,153.36	9,858,683.53	5,513,578.33	874,592.74
03 November 2023	16,672,965.56	1,174,844.20	9,973,608.68	5,524,512.67	873,263.13
10 November 2023	16,929,933.01	1,207,533.63	10,145,818.62	5,576,580.76	889,330.83
17 November 2023	16,984,859.08	1,205,108.89	10,258,368.99	5,521,381.21	858,701.60
24 November 2023	17,167,646.02	1,232,829.20	10,328,353.44	5,606,463.38	867,539.16
01 December 2023	17,438,145.01	1,282,345.04	10,482,597.48	5,673,202.49	886,671.96
08 December 2023	17,663,034.25	1,279,718.65	10,619,495.39	5,763,820.21	853,461.12
15 December 2023	18,335,243.33	1,305,382.35	11,037,295.57	5,992,565.41	849,094.54
22 December 2023	17,979,759.40	1,157,478.62	10,829,536.42	5,992,744.37	841,566.00
29 December 2023	17,637,528.03	1,198,515.97	10,501,233.40	5,937,778.66	862,608.81
05 January 2024	17,799,492.35	1,194,912.80	10,555,745.44	6,048,834.12	849,603.51
12 January 2024	18,094,722.12	1,187,353.71	10,665,578.06	6,241,790.34	839,648.20
19 January 2024	18,132,292.67	1,121,234.21	10,637,679.47	6,373,378.99	833,145.57
26 January 2024	18,334,617.13	1,115,456.65	10,769,492.05	6,449,668.42	846,245.58
02 February 2024	18,605,523.73	1,133,014.03	10,894,198.65	6,578,311.06	838,872.41
09 February 2024	18,803,785.47	1,160,175.27	10,896,742.04	6,746,868.17	830,764.80
16 February 2024	18,678,213.10	1,165,818.19	10,781,672.40	6,730,722.51	822,150.57
23 February 2024	18,880,601.40	1,161,174.23	10,889,169.30	6,830,257.87	834,911.03
01 March 2024	18,432,462.97	1,156,275.59	10,776,039.39	6,500,147.99	825,455.50
08 March 2024	18,099,569.51	1,108,764.00	10,753,555.12	6,237,250.38	787,388.64
15 March 2024	18,423,201.49	1,120,874.67	10,870,835.42	6,431,491.40	777,789.84
22 March 2024	18,154,951.64	1,116,790.89	10,816,852.39	6,221,308.37	768,206.41

Interest Rate Position Time Series

Interest Rate Positions					
	n to Clear				
As At	Outstanding Notional (US$mn) / Intended to Clear / Floating vs. Fixed	Outstanding Notional (US$mn) / Intended to Clear / Overnight Index Swap	Outstanding Notional (US$mn) / Not Intended to Clear / Basis Swap	Outstanding Notional (US$mn) / Not Intended to Clear / Floating vs. Fixed	Outstanding Notional (US$mn) / Not Intended to Clear / Overnight Index Swap
29 September 2023	7,212,673.71	4,052,244.09	324,038.49	2,682,590.81	1,241,614.90
06 October 2023	7,204,506.72	3,999,229.00	300,328.51	2,671,997.80	1,269,200.79
13 October 2023	7,311,623.28	4,067,416.96	284,026.24	2,683,380.26	1,297,786.10
20 October 2023	7,152,176.00	4,051,274.07	287,218.49	2,672,229.81	1,345,792.36
27 October 2023	7,187,360.81	4,125,643.08	283,560.62	2,671,322.72	1,387,935.24
03 November 2023	7,265,228.52	4,134,864.66	301,581.07	2,708,380.17	1,389,648.02
10 November 2023	7,407,382.31	4,167,661.75	318,202.80	2,738,436.30	1,408,919.02
17 November 2023	7,464,549.56	4,063,089.50	346,407.29	2,793,819.42	1,458,291.70
24 November 2023	7,517,655.06	4,134,076.43	365,290.04	2,810,698.37	1,472,386.96
01 December 2023	7,624,440.75	4,153,693.85	395,673.08	2,858,156.73	1,519,508.64
08 December 2023	7,681,731.52	4,185,130.44	426,257.53	2,937,763.87	1,578,689.78
15 December 2023	8,020,450.93	4,299,953.09	456,287.81	3,016,844.64	1,692,612.32
22 December 2023	7,788,094.03	4,292,418.06	315,912.62	3,041,442.38	1,700,326.30
29 December 2023	7,533,676.40	4,224,736.55	335,907.15	2,967,557.01	1,713,042.11
05 January 2024	7,588,574.41	4,309,035.09	345,309.29	2,967,171.03	1,739,799.03
12 January 2024	7,838,121.19	4,446,279.49	347,705.51	2,827,456.87	1,795,510.85
19 January 2024	7,831,279.99	4,541,947.22	288,088.65	2,806,399.48	1,831,431.77
26 January 2024	7,977,768.98	4,553,496.73	269,211.08	2,791,723.07	1,896,171.69
02 February 2024	8,066,066.10	4,611,073.49	294,141.62	2,828,132.54	1,967,237.57
09 February 2024	8,064,176.45	4,696,611.66	329,410.47	2,832,565.59	2,050,256.51
16 February 2024	7,949,308.34	4,660,307.88	343,667.62	2,832,364.06	2,070,414.62
23 February 2024	8,028,280.29	4,720,301.73	326,263.20	2,860,889.01	2,109,956.14
01 March 2024	7,895,892.35	4,646,105.55	330,820.10	2,880,147.04	1,854,042.44
08 March 2024	7,836,131.92	4,743,589.81	321,375.36	2,917,423.20	1,493,660.57
15 March 2024	7,904,741.46	4,881,090.50	343,084.83	2,966,093.97	1,550,400.90
22 March 2024	7,870,641.58	4,769,209.75	348,584.48	2,946,210.81	1,452,098.62

Interest Rate Position Time Series

Interest Rate Positions						
	By Product and Currency					
As At	Outstanding Notional (US$mn) / USD / Basis Swap	Outstanding Notional (US$mn) / USD / Floating vs. Fixed	Outstanding Notional (US$mn) / USD / Overnight Index Swap	Outstanding Notional (US$mn) / CNY / Basis Swap	Outstanding Notional (US$mn) / CNY / Floating vs. Fixed
29 September 2023	244,164.92	660,801.46	3,159,170.26	0.00	2,597,293.90
06 October 2023	205,733.91	632,367.47	3,164,147.78	0.00	2,566,049.28
13 October 2023	203,523.28	631,160.04	3,223,697.16	0.00	2,599,700.77
20 October 2023	202,825.28	630,567.60	3,207,998.14	0.00	2,623,411.85
27 October 2023	199,338.80	628,457.74	3,271,558.02	0.00	2,684,809.17
03 November 2023	195,288.83	629,575.23	3,239,403.15	0.00	2,739,583.48
10 November 2023	192,786.46	633,405.81	3,315,770.40	0.00	2,787,766.22
17 November 2023	190,246.05	631,911.56	3,296,139.24	0.00	2,816,066.89
24 November 2023	186,579.63	630,805.67	3,297,216.90	0.00	2,890,041.02
01 December 2023	183,476.69	627,053.03	3,392,067.02	0.00	2,843,368.41
08 December 2023	179,143.71	654,901.28	3,471,219.78	0.00	2,866,015.38
15 December 2023	173,938.34	936,920.95	3,633,212.22	0.00	2,939,666.91
22 December 2023	165,376.75	612,186.26	3,677,772.75	0.00	2,993,487.51
29 December 2023	161,445.16	605,669.36	3,647,496.40	0.00	2,813,793.79
05 January 2024	159,458.44	609,898.11	3,730,951.66	0.00	2,864,121.12
12 January 2024	160,397.81	613,367.63	3,823,826.95	0.00	2,900,305.31
19 January 2024	159,009.88	621,608.72	3,903,388.86	0.00	2,895,622.50
26 January 2024	160,523.62	612,457.60	3,923,207.54	0.00	2,971,138.28
02 February 2024	166,817.19	616,884.01	3,997,058.53	0.00	3,012,283.39
09 February 2024	174,525.04	608,665.40	4,144,333.80	0.00	3,035,541.04
16 February 2024	170,311.55	614,979.27	4,159,875.49	0.00	2,995,960.34
23 February 2024	163,730.16	629,016.28	4,227,468.04	0.00	3,051,645.13
01 March 2024	162,525.16	633,450.49	3,880,874.40	0.00	2,900,847.60
08 March 2024	156,187.65	618,351.80	3,598,939.56	0.00	2,926,667.72
15 March 2024	155,401.81	619,918.19	3,711,703.79	0.00	2,971,474.54
22 March 2024	151,681.85	634,673.28	3,640,724.23	0.00	3,008,706.73

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / CNY / Overnight Index Swap	Outstanding Notional (US$mn) / EUR / Basis Swap	Outstanding Notional (US$mn) / EUR / Floating vs. Fixed	Outstanding Notional (US$mn) / EUR / Overnight Index Swap	Outstanding Notional (US$mn) / GBP / Basis Swap
29 September 2023	16,931.08	42,078.33	336,075.68	220,801.67	323.51
06 October 2023	16,953.11	44,165.57	338,681.85	216,500.18	323.35
13 October 2023	16,395.58	44,036.19	343,373.87	215,769.16	328.25
20 October 2023	16,223.24	44,690.93	337,494.69	210,460.65	323.63
27 October 2023	15,946.78	45,152.31	337,706.02	209,059.72	322.92
03 November 2023	15,807.94	44,042.90	337,280.81	208,593.25	323.94
10 November 2023	14,220.42	45,601.17	350,204.66	203,299.77	327.48
17 November 2023	13,844.37	43,981.21	354,128.82	201,463.51	331.02
24 November 2023	13,588.35	44,174.30	355,346.28	198,387.23	333.05
01 December 2023	12,247.49	45,154.73	350,913.02	201,357.36	338.42
08 December 2023	12,169.94	44,072.36	350,119.64	203,480.39	334.81
15 December 2023	12,147.04	44,313.34	351,788.00	207,758.21	336.33
22 December 2023	12,210.02	36,370.86	353,052.41	179,574.30	336.92
29 December 2023	12,145.46	38,593.41	356,536.01	183,654.51	341.23
05 January 2024	12,129.83	36,940.40	351,189.60	180,761.18	337.60
12 January 2024	12,093.63	35,321.89	356,536.78	191,382.88	339.71
19 January 2024	11,746.06	34,813.78	355,874.36	191,493.55	337.99
26 January 2024	11,819.15	36,073.54	358,141.62	191,950.59	339.24
02 February 2024	11,697.95	36,832.38	360,787.96	196,347.69	338.20
09 February 2024	9,274.78	34,213.69	361,257.12	192,435.12	147.18
16 February 2024	8,157.30	33,094.96	360,698.97	193,356.71	146.44
23 February 2024	8,008.60	30,928.71	361,910.27	202,186.60	147.33
01 March 2024	8,096.40	30,982.24	364,425.76	204,480.74	147.59
08 March 2024	7,430.02	31,470.93	368,761.27	200,702.96	148.38
15 March 2024	7,441.40	37,638.82	372,976.44	200,034.36	149.16
22 March 2024	7,323.68	32,012.37	369,576.28	202,420.23	149.03

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / GBP / Floating vs. Fixed	Outstanding Notional (US$mn) / GBP / Overnight Index Swap	Outstanding Notional (US$mn) / JPY / Basis Swap	Outstanding Notional (US$mn) / JPY / Floating vs. Fixed	Outstanding Notional (US$mn) / JPY / Overnight Index Swap
29 September 2023	17,156.52	49,766.50	141,318.96	105,072.22	723,400.48
06 October 2023	17,033.65	49,756.55	140,642.33	104,557.75	748,187.62
13 October 2023	17,491.20	50,314.71	138,688.24	105,539.32	762,369.62
20 October 2023	16,989.39	50,423.95	137,846.43	103,002.12	792,211.56
27 October 2023	17,346.37	50,457.46	136,914.02	104,747.66	811,907.67
03 November 2023	16,956.05	51,674.76	135,372.46	102,881.42	784,266.45
10 November 2023	16,767.62	52,400.87	134,498.62	104,471.34	770,166.54
17 November 2023	16,897.90	52,915.05	134,160.93	104,490.31	792,632.66
24 November 2023	17,024.87	53,653.23	135,470.10	105,350.80	833,032.74
01 December 2023	17,340.32	54,760.19	137,229.86	107,133.05	807,234.25
08 December 2023	16,518.30	54,843.52	136,620.16	103,853.99	839,513.03
15 December 2023	15,490.49	56,714.61	140,716.09	108,709.15	883,725.57
22 December 2023	15,333.70	55,068.46	139,311.40	105,394.11	896,100.75
29 December 2023	15,362.63	55,462.02	140,366.05	107,753.17	863,539.05
05 January 2024	14,800.97	54,926.06	138,771.45	107,681.76	863,217.13
12 January 2024	15,132.87	55,404.71	136,370.83	110,553.86	883,028.24
19 January 2024	15,225.84	56,378.66	133,731.98	111,056.10	913,696.90
26 January 2024	14,772.04	56,967.00	133,992.39	106,753.83	940,508.73
02 February 2024	14,867.27	56,872.96	134,207.70	108,489.79	906,754.90
09 February 2024	14,748.09	57,326.96	132,557.88	106,763.48	932,100.82
16 February 2024	14,309.74	57,104.97	130,464.47	107,122.18	932,922.24
23 February 2024	14,554.05	57,466.01	121,005.74	105,209.02	893,655.89
01 March 2024	14,715.39	59,532.52	120,370.39	107,121.73	860,551.33
08 March 2024	15,035.39	59,037.84	120,240.95	121,017.66	918,490.86
15 March 2024	15,550.18	56,929.92	121,145.18	121,894.22	962,570.16
22 March 2024	15,004.76	53,489.08	117,426.93	111,285.40	957,242.21

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / HKD / Basis Swap	Outstanding Notional (US$mn) / HKD / Floating vs. Fixed	Outstanding Notional (US$mn) / HKD / Overnight Index Swap	Outstanding Notional (US$mn) / Others / Basis Swap	Outstanding Notional (US$mn) / Others / Floating vs. Fixed
29 September 2023	192,549.41	2,362,912.03	626.91	610,758.34	3,815,952.71
06 October 2023	191,996.21	2,384,570.18	626.23	588,022.90	3,833,244.33
13 October 2023	190,542.92	2,384,050.86	601.37	592,720.19	3,913,687.48
20 October 2023	188,788.88	2,180,286.10	600.61	601,685.63	3,932,654.07
27 October 2023	193,601.36	2,241,189.43	601.24	582,823.96	3,844,427.15
03 November 2023	188,014.49	2,224,679.47	601.07	611,801.59	3,922,652.22
10 November 2023	188,358.54	2,239,186.89	704.11	645,961.36	4,014,016.07
17 November 2023	185,195.43	2,259,995.43	602.37	651,194.25	4,074,878.06
24 November 2023	185,353.75	2,255,852.05	603.16	680,918.36	4,073,932.74
01 December 2023	184,612.86	2,286,497.58	602.56	731,532.47	4,250,292.07
08 December 2023	183,690.87	2,300,496.42	602.03	735,856.75	4,327,590.37
15 December 2023	185,430.43	2,289,020.00	1,011.75	760,647.83	4,395,700.07
22 December 2023	183,629.98	2,288,065.04	1,422.07	632,452.70	4,462,017.38
29 December 2023	184,206.32	2,278,793.42	1,421.59	673,563.80	4,323,325.02
05 January 2024	182,366.68	2,280,705.89	1,422.14	677,038.22	4,327,347.99
12 January 2024	177,439.66	2,290,374.27	601.41	677,483.82	4,379,307.34
19 January 2024	177,969.54	2,286,274.17	601.27	615,371.04	4,352,017.78
26 January 2024	178,856.93	2,311,296.38	601.52	605,670.94	4,394,932.31
02 February 2024	184,824.47	2,319,609.15	601.50	609,994.09	4,461,277.07
09 February 2024	177,542.35	2,317,134.23	574.40	641,189.12	4,452,632.69
16 February 2024	177,306.92	2,296,061.31	574.45	654,493.85	4,392,540.59
23 February 2024	176,474.57	2,297,054.80	574.26	668,887.72	4,429,779.74
01 March 2024	174,239.55	2,290,182.35	650.39	668,010.65	4,465,296.07
08 March 2024	173,230.81	2,160,636.78	650.62	627,485.29	4,543,084.49
15 March 2024	172,046.50	2,150,867.64	676.34	634,493.21	4,618,154.22
22 March 2024	170,417.82	2,122,440.30	676.38	645,102.91	4,555,165.63

Interest Rate Position Time Series

Interest Rate Positions					
		By Product and Residual Maturity			
As At	Outstanding Notional (US$mn) / Others / Overnight Index Swap	Outstanding Notional (US$mn) / 0 - 1 Year / Basis Swap	Outstanding Notional (US$mn) / 0 - 1 Year / Floating vs. Fixed	Outstanding Notional (US$mn) / 0 - 1 Year / Overnight Index Swap	Outstanding Notional (US$mn) / 1 - 2 Years / Basis Swap
29 September 2023	1,123,162.10	577,442.92	4,183,204.57	2,155,097.22	174,310.04
06 October 2023	1,072,258.32	516,087.17	4,127,740.89	2,061,951.56	176,371.83
13 October 2023	1,096,055.46	511,838.85	4,143,729.37	2,093,269.07	177,141.52
20 October 2023	1,119,148.29	521,077.53	4,066,922.39	2,135,656.69	175,181.43
27 October 2023	1,154,047.43	511,279.96	4,127,225.04	2,189,809.76	173,143.39
03 November 2023	1,224,166.05	526,463.96	4,176,153.45	2,209,744.87	174,017.84
10 November 2023	1,220,018.66	557,771.21	4,231,393.68	2,225,900.79	174,461.66
17 November 2023	1,163,784.00	552,125.10	4,263,540.78	2,151,392.22	176,215.56
24 November 2023	1,209,981.77	578,417.18	4,291,994.31	2,200,027.95	177,620.84
01 December 2023	1,204,933.62	621,327.24	4,400,647.19	2,212,862.25	179,631.18
08 December 2023	1,181,991.51	619,640.40	4,450,954.02	2,268,035.15	185,336.06
15 December 2023	1,197,996.00	640,639.81	4,561,084.80	2,326,373.78	185,192.65
22 December 2023	1,170,596.01	494,061.05	4,649,594.65	2,320,196.24	178,801.82
29 December 2023	1,174,059.63	526,563.08	4,441,296.17	2,313,655.63	183,718.48
05 January 2024	1,205,426.11	529,002.14	4,464,310.66	2,360,722.32	182,462.06
12 January 2024	1,275,452.51	525,804.75	4,523,216.72	2,457,659.18	181,961.00
19 January 2024	1,296,073.70	471,027.60	4,521,876.97	2,535,273.16	177,180.49
26 January 2024	1,324,613.89	465,337.44	4,564,289.57	2,617,400.92	175,655.58
02 February 2024	1,408,977.53	483,064.93	4,630,348.85	2,742,228.58	178,546.09
09 February 2024	1,410,822.29	512,030.55	4,631,542.91	2,780,949.55	179,853.80
16 February 2024	1,378,731.34	521,626.44	4,570,398.55	2,750,681.01	181,254.37
23 February 2024	1,440,898.49	526,169.45	4,619,925.52	2,910,638.94	177,014.29
01 March 2024	1,485,962.22	524,126.47	4,582,667.03	2,906,291.93	177,108.67
08 March 2024	1,451,998.52	472,798.13	4,540,850.04	2,724,309.52	178,311.26
15 March 2024	1,492,135.43	489,221.04	4,545,927.07	2,811,421.07	173,263.47
22 March 2024	1,359,432.57	491,268.29	4,600,741.92	2,650,433.36	174,705.76

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / 1 - 2 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 1 - 2 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 2 - 5 Years / Basis Swap	Outstanding Notional (US$mn) / 2 - 5 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 2 - 5 Years / Overnight Index Swap
29 September 2023	1,806,545.47	759,899.56	278,722.84	2,707,404.09	1,181,838.52
06 October 2023	1,814,808.14	775,447.58	278,429.75	2,725,752.49	1,203,260.05
13 October 2023	1,848,605.73	788,278.27	280,219.96	2,769,728.47	1,220,794.02
20 October 2023	1,814,773.67	812,490.22	280,013.02	2,716,281.78	1,224,609.24
27 October 2023	1,804,985.84	835,514.11	275,954.20	2,716,402.36	1,227,258.84
03 November 2023	1,832,918.57	831,614.30	275,956.52	2,736,667.81	1,233,339.77
10 November 2023	1,869,265.58	831,737.05	276,777.36	2,790,287.47	1,249,648.86
17 November 2023	1,880,587.16	839,709.20	278,807.16	2,834,357.93	1,265,179.48
24 November 2023	1,896,493.14	845,168.39	279,050.78	2,847,599.72	1,290,311.41
01 December 2023	1,921,153.76	843,657.06	280,752.62	2,849,559.12	1,311,451.80
08 December 2023	1,939,127.30	842,319.22	276,205.07	2,896,624.40	1,321,295.39
15 December 2023	2,044,244.57	903,248.23	279,610.78	3,008,993.09	1,371,590.06
22 December 2023	1,966,170.27	931,074.34	287,348.32	2,940,102.25	1,380,153.95
29 December 2023	1,910,991.37	906,347.77	288,747.82	2,882,663.22	1,366,971.50
05 January 2024	1,930,831.17	925,143.33	285,851.82	2,893,547.50	1,385,501.02
12 January 2024	1,947,138.69	956,595.98	282,647.13	2,916,601.83	1,423,775.13
19 January 2024	1,940,157.69	965,135.42	279,720.67	2,904,772.29	1,437,242.03
26 January 2024	1,979,216.01	967,662.42	280,377.56	2,944,190.71	1,440,389.22
02 February 2024	2,003,114.19	959,342.22	278,175.43	2,965,111.79	1,449,986.38
09 February 2024	1,990,943.45	978,919.33	276,102.08	2,973,830.44	1,508,098.97
16 February 2024	1,961,587.94	992,106.86	271,783.05	2,959,738.82	1,502,881.08
23 February 2024	1,978,732.60	979,753.14	269,081.64	2,979,088.41	1,489,303.49
01 March 2024	1,942,856.86	969,955.64	266,762.22	2,942,131.19	1,347,782.47
08 March 2024	1,938,042.57	866,134.19	267,433.75	2,930,450.39	1,369,797.26
15 March 2024	1,942,058.40	889,083.85	268,296.18	2,991,491.47	1,407,683.51
22 March 2024	1,969,772.93	888,251.86	262,309.21	2,964,394.16	1,395,337.55

Interest Rate Position Time Series

Interest Rate Positions						
As At	Outstanding Notional (US$mn) / 5 - 10 Years / Basis Swap	Outstanding Notional (US$mn) / 5 - 10 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 5 - 10 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 10 - 15 Years / Basis Swap	Outstanding Notional (US$mn) / 10 - 15 Years / Floating vs. Fixed
29 September 2023	139,509.62	951,721.10	791,329.39	32,690.08	121,035.75
06 October 2023	139,139.13	958,806.66	814,504.33	32,426.68	123,979.24
13 October 2023	139,238.71	979,200.61	830,998.53	32,894.88	127,299.09
20 October 2023	138,837.98	972,153.60	807,464.95	32,760.99	126,783.17
27 October 2023	137,223.83	958,337.50	838,444.68	32,532.67	126,269.59
03 November 2023	137,509.65	972,162.44	830,263.60	32,578.80	129,604.57
10 November 2023	137,203.88	993,256.31	847,704.83	32,906.71	133,382.36
17 November 2023	136,667.44	1,014,207.57	845,887.21	33,429.18	136,363.60
24 November 2023	135,635.08	1,023,566.57	848,503.89	33,951.13	138,218.26
01 December 2023	137,183.55	1,042,981.69	867,932.02	34,098.72	142,216.64
08 December 2023	134,984.41	1,065,333.16	895,129.92	33,843.72	142,436.71
15 December 2023	135,860.72	1,119,743.80	930,137.68	34,717.79	176,529.62
22 December 2023	135,371.64	1,013,791.92	913,442.80	33,424.54	131,391.79
29 December 2023	136,518.66	1,007,520.26	906,789.60	34,021.74	131,563.14
05 January 2024	135,034.51	1,005,598.45	924,437.62	34,008.22	135,199.86
12 January 2024	134,467.65	1,013,250.04	941,133.74	34,025.58	137,887.79
19 January 2024	132,200.23	1,006,864.40	968,114.71	33,049.88	137,803.83
26 January 2024	132,664.00	1,019,124.22	969,224.13	33,303.33	136,590.37
02 February 2024	131,873.80	1,031,641.34	964,459.33	33,240.69	137,742.08
09 February 2024	131,271.20	1,035,090.11	1,003,810.51	32,771.14	139,299.17
16 February 2024	130,604.61	1,026,863.60	1,013,178.16	32,684.31	137,862.03
23 February 2024	129,388.42	1,046,785.61	994,219.02	31,719.25	139,027.74
01 March 2024	129,042.39	1,037,690.98	858,513.16	31,604.72	145,803.90
08 March 2024	130,479.54	1,072,195.29	859,647.70	31,839.28	146,159.41
15 March 2024	130,103.50	1,120,244.43	885,498.04	32,016.06	143,943.25
22 March 2024	129,573.29	1,022,838.31	872,261.45	31,256.69	132,468.26

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / 10 - 15 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 15 - 20 Years / Basis Swap	Outstanding Notional (US$mn) / 15 - 20 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 15 - 20 Years / Overnight Index Swap	Outstanding Notional (US$mn) / > 20 Years / Basis Swap
29 September 2023	154,404.69	15,853.46	57,212.23	96,093.00	12,664.51
06 October 2023	157,854.74	15,837.37	57,269.21	97,040.04	12,592.33
13 October 2023	172,529.17	15,824.17	57,628.52	98,159.96	12,680.98
20 October 2023	163,914.24	15,671.61	58,303.68	95,846.73	12,618.21
27 October 2023	166,390.24	15,490.58	57,373.68	97,784.50	12,528.73
03 November 2023	165,118.07	15,615.22	57,497.13	97,416.31	12,702.20
10 November 2023	167,686.08	15,514.79	58,615.00	95,356.40	12,898.01
17 November 2023	164,742.94	15,554.73	58,936.57	96,461.27	12,309.72
24 November 2023	164,894.77	15,735.92	59,268.79	97,535.04	12,418.26
01 December 2023	177,288.89	15,901.53	60,094.39	97,680.67	13,450.21
08 December 2023	173,474.50	16,415.39	59,248.95	98,655.60	13,293.60
15 December 2023	187,073.77	16,270.42	60,403.59	100,985.12	13,090.18
22 December 2023	170,224.26	16,395.56	62,063.63	109,534.35	12,075.69
29 December 2023	166,690.92	16,613.77	60,717.73	110,096.16	12,332.42
05 January 2024	173,772.54	16,438.67	59,783.77	108,395.83	12,115.38
12 January 2024	178,202.39	16,288.75	60,198.44	108,879.27	12,158.86
19 January 2024	180,573.02	15,863.32	59,437.53	109,942.86	12,192.03
26 January 2024	172,539.88	15,975.98	59,679.37	109,017.18	12,142.77
02 February 2024	177,812.90	16,002.80	59,946.05	109,379.03	12,110.29
09 February 2024	186,975.83	15,899.13	59,918.55	110,687.75	12,247.37
16 February 2024	185,385.58	15,925.13	59,282.81	110,276.41	11,940.28
23 February 2024	185,720.98	15,893.20	59,673.43	107,931.21	11,907.98
01 March 2024	158,158.29	15,752.52	59,078.63	102,693.40	11,878.60
08 March 2024	158,239.86	15,932.02	59,486.72	102,134.65	11,970.04
15 March 2024	173,441.23	15,930.75	59,926.36	103,427.94	12,043.66
22 March 2024	153,906.01	15,744.27	59,214.26	105,309.41	11,933.39

Interest Rate Position Time Series

Interest Rate Positions			*Number of Outstanding Trades*		
			Asset Class Total	*By Product*	
As At	Outstanding Notional (US$mn) / > 20 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / > 20 Years / Overnight Index Swap	Number of Outstanding Trades / Total	Number of Outstanding Trades / Basis Swap	Number of Outstanding Trades / Floating vs. Fixed
29 September 2023	68,141.32	155,196.61	539,844	20,642	345,723
06 October 2023	68,147.87	158,371.49	541,135	19,819	346,843
13 October 2023	68,811.75	161,174.05	544,541	19,667	349,301
20 October 2023	69,187.53	157,084.36	541,678	19,835	346,371
27 October 2023	68,089.52	158,376.18	543,662	19,744	346,716
03 November 2023	68,604.71	157,015.74	544,910	19,474	347,884
10 November 2023	69,618.22	158,546.76	548,470	19,476	350,722
17 November 2023	70,375.38	158,008.89	546,909	19,111	350,145
24 November 2023	71,212.65	160,021.94	547,512	19,060	350,320
01 December 2023	65,944.69	162,329.80	548,617	18,977	350,568
08 December 2023	65,770.84	164,910.43	552,075	18,858	353,875
15 December 2023	66,296.11	173,156.77	557,019	18,821	355,771
22 December 2023	66,421.91	168,118.44	558,206	18,710	356,449
29 December 2023	66,481.52	167,227.07	547,741	18,711	347,679
05 January 2024	66,474.01	170,861.47	553,318	18,636	350,327
12 January 2024	67,284.55	175,544.66	558,385	18,612	352,594
19 January 2024	66,766.76	177,097.79	561,183	18,682	354,109
26 January 2024	66,401.80	173,434.67	564,356	18,700	356,646
02 February 2024	66,294.35	175,102.61	569,612	18,746	360,141
09 February 2024	66,117.40	177,426.23	573,747	18,669	360,935
16 February 2024	65,938.65	176,213.41	567,895	18,820	359,944
23 February 2024	65,935.99	162,691.10	566,837	18,519	359,973
01 March 2024	65,810.80	156,753.11	560,557	18,498	357,727
08 March 2024	66,370.70	156,987.20	556,673	18,431	355,113
15 March 2024	67,244.44	160,935.76	563,024	18,546	357,928
22 March 2024	67,422.54	155,808.72	558,895	18,327	354,200

Interest Rate Position Time Series

Interest Rate Positions					
		By Product and Intention to Clear			
As At	Number of Outstanding Trades / Overnight Index Swap	Number of Outstanding Trades / Intended to Clear / Basis Swap	Number of Outstanding Trades / Intended to Clear / Floating vs. Fixed	Number of Outstanding Trades / Intended to Clear / Overnight Index Swap	Number of Outstanding Trades / Not Intended to Clear / Basis Swap
29 September 2023	173,479	16,676	240,779	145,913	3,966
06 October 2023	174,474	15,714	241,239	146,265	4,105
13 October 2023	175,574	15,685	243,899	146,921	3,982
20 October 2023	175,472	15,690	240,841	146,524	4,145
27 October 2023	177,202	15,712	241,124	147,889	4,032
03 November 2023	177,552	15,500	242,565	148,050	3,974
10 November 2023	178,273	15,475	245,229	148,366	4,001
17 November 2023	177,653	14,993	244,491	147,103	4,118
24 November 2023	178,132	14,921	244,304	147,490	4,139
01 December 2023	179,072	14,959	244,045	148,044	4,018
08 December 2023	179,342	14,911	247,368	147,690	3,947
15 December 2023	182,427	14,893	249,701	148,818	3,928
22 December 2023	183,048	14,821	248,459	149,320	3,889
29 December 2023	181,351	14,821	240,961	148,088	3,890
05 January 2024	184,355	14,752	243,281	150,537	3,884
12 January 2024	187,179	14,727	246,781	152,580	3,885
19 January 2024	188,392	14,755	248,384	153,973	3,927
26 January 2024	189,011	14,782	250,862	153,965	3,918
02 February 2024	190,726	14,798	254,091	155,138	3,948
09 February 2024	194,143	14,734	254,841	157,533	3,935
16 February 2024	189,132	14,701	253,778	152,441	4,119
23 February 2024	188,346	14,551	254,299	151,736	3,968
01 March 2024	184,333	14,527	251,333	151,358	3,971
08 March 2024	183,129	14,499	249,027	152,868	3,932
15 March 2024	186,551	14,433	251,324	155,357	4,113
22 March 2024	186,368	14,371	250,111	155,482	3,956

Interest Rate Position Time Series

Interest Rate Positions					
			By Product and Currency		
As At	Number of Outstanding Trades / Not Intended to Clear / Floating vs. Fixed	Number of Outstanding Trades / Not Intended to Clear / Overnight Index Swap	Number of Outstanding Trades / USD / Basis Swap	Number of Outstanding Trades / USD / Floating vs. Fixed	Number of Outstanding Trades / USD / Overnight Index Swap
29 September 2023	104,944	27,567	4,660	21,114	97,875
06 October 2023	105,604	28,209	3,691	19,912	97,551
13 October 2023	105,402	28,653	3,655	19,818	98,568
20 October 2023	105,530	28,948	3,664	19,740	97,433
27 October 2023	105,593	29,313	3,620	19,542	98,310
03 November 2023	105,319	29,502	3,566	19,279	98,391
10 November 2023	105,493	29,907	3,548	19,266	99,955
17 November 2023	105,655	30,550	3,541	19,100	98,602
24 November 2023	106,017	30,643	3,508	18,985	98,429
01 December 2023	106,523	31,028	3,452	18,876	99,549
08 December 2023	106,507	31,652	3,346	18,878	100,076
15 December 2023	106,070	33,609	3,304	18,824	102,891
22 December 2023	107,990	33,729	3,261	18,512	102,978
29 December 2023	106,719	33,264	3,222	18,399	101,769
05 January 2024	107,046	33,818	3,205	18,454	103,120
12 January 2024	105,814	34,599	3,206	18,507	104,668
19 January 2024	105,726	34,419	3,206	18,211	104,853
26 January 2024	105,784	35,046	3,234	18,201	104,390
02 February 2024	106,050	35,589	3,208	18,260	105,647
09 February 2024	106,094	36,610	3,214	18,254	107,518
16 February 2024	106,166	36,691	3,242	18,273	107,716
23 February 2024	105,674	36,611	3,212	18,290	107,737
01 March 2024	106,394	32,976	3,209	18,133	103,707
08 March 2024	106,086	30,261	3,188	18,043	101,355
15 March 2024	106,604	31,194	3,194	18,068	102,930
22 March 2024	104,089	30,886	3,159	17,978	102,396

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / CNY / Basis Swap	Number of Outstanding Trades / CNY / Floating vs. Fixed	Number of Outstanding Trades / CNY / Overnight Index Swap	Number of Outstanding Trades / EUR / Basis Swap	Number of Outstanding Trades / EUR / Floating vs. Fixed
29 September 2023	0	85,538	272	192	11,432
06 October 2023	0	85,160	272	213	11,623
13 October 2023	0	86,329	268	214	11,770
20 October 2023	0	87,395	267	233	11,913
27 October 2023	0	88,577	265	214	12,035
03 November 2023	0	89,903	264	213	12,105
10 November 2023	0	90,774	254	213	12,608
17 November 2023	0	91,108	251	228	12,709
24 November 2023	0	92,317	249	229	12,772
01 December 2023	0	90,279	241	224	12,870
08 December 2023	0	91,182	240	223	13,368
15 December 2023	0	91,738	240	221	13,371
22 December 2023	0	91,300	240	193	13,322
29 December 2023	0	85,979	239	211	13,319
05 January 2024	0	87,332	239	210	13,422
12 January 2024	0	87,677	239	208	13,660
19 January 2024	0	87,878	233	219	13,863
26 January 2024	0	88,856	233	217	14,076
02 February 2024	0	90,362	232	215	14,454
09 February 2024	0	91,174	220	215	14,638
16 February 2024	0	90,570	214	259	14,815
23 February 2024	0	91,558	212	214	14,975
01 March 2024	0	87,490	213	214	15,127
08 March 2024	0	88,146	209	216	15,344
15 March 2024	0	89,115	209	257	15,445
22 March 2024	0	89,676	207	213	15,499

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / EUR / Overnight Index Swap	Number of Outstanding Trades / GBP / Basis Swap	Number of Outstanding Trades / GBP / Floating vs. Fixed	Number of Outstanding Trades / GBP / Overnight Index Swap	Number of Outstanding Trades / JPY / Basis Swap
29 September 2023	2,302	10	439	1,647	2,658
06 October 2023	2,297	10	438	1,665	2,644
13 October 2023	2,318	10	439	1,675	2,635
20 October 2023	2,309	10	439	1,692	2,632
27 October 2023	2,316	10	455	1,708	2,629
03 November 2023	2,342	10	454	1,733	2,621
10 November 2023	2,347	10	449	1,760	2,610
17 November 2023	2,369	10	439	1,774	2,610
24 November 2023	2,382	10	434	1,789	2,608
01 December 2023	2,406	10	438	1,799	2,604
08 December 2023	2,434	10	437	1,836	2,596
15 December 2023	2,442	10	436	1,846	2,594
22 December 2023	2,319	10	422	1,747	2,588
29 December 2023	2,317	10	419	1,746	2,581
05 January 2024	2,330	10	413	1,756	2,576
12 January 2024	2,366	10	409	1,768	2,575
19 January 2024	2,384	10	408	1,793	2,568
26 January 2024	2,393	10	409	1,812	2,551
02 February 2024	2,403	10	408	1,818	2,555
09 February 2024	2,421	9	415	1,840	2,550
16 February 2024	2,429	9	408	1,856	2,549
23 February 2024	2,451	9	409	1,881	2,340
01 March 2024	2,457	9	413	1,885	2,333
08 March 2024	2,470	9	410	1,933	2,322
15 March 2024	2,502	9	410	1,899	2,317
22 March 2024	2,516	9	408	1,832	2,306

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / JPY / Floating vs. Fixed	Number of Outstanding Trades / JPY / Overnight Index Swap	Number of Outstanding Trades / HKD / Basis Swap	Number of Outstanding Trades / HKD / Floating vs. Fixed	Number of Outstanding Trades / HKD / Overnight Index Swap
29 September 2023	3,942	20,587	6,423	85,970	33
06 October 2023	3,936	21,207	6,426	86,617	33
13 October 2023	3,922	21,532	6,386	86,877	32
20 October 2023	3,929	22,024	6,348	80,558	32
27 October 2023	3,917	22,619	6,520	81,876	32
03 November 2023	3,911	22,264	6,336	81,448	32
10 November 2023	3,913	21,891	6,347	81,790	34
17 November 2023	3,916	22,444	6,286	82,233	32
24 November 2023	3,897	22,994	6,226	81,884	32
01 December 2023	3,909	22,436	6,231	82,751	32
08 December 2023	3,835	22,709	6,216	83,383	32
15 December 2023	3,842	23,300	6,267	83,329	34
22 December 2023	3,813	23,924	6,246	83,532	36
29 December 2023	3,828	23,339	6,253	82,598	36
05 January 2024	3,839	23,559	6,192	82,200	36
12 January 2024	3,861	24,143	6,163	82,557	32
19 January 2024	3,893	24,913	6,202	82,816	32
26 January 2024	3,835	25,487	6,208	83,517	32
02 February 2024	3,837	25,216	6,270	83,982	32
09 February 2024	3,842	25,808	6,188	84,218	30
16 February 2024	3,841	26,188	6,186	83,806	30
23 February 2024	3,831	24,896	6,215	83,210	30
01 March 2024	3,852	24,154	6,170	83,636	32
08 March 2024	3,862	24,753	6,143	79,641	32
15 March 2024	3,813	25,327	6,143	80,101	36
22 March 2024	3,793	25,530	6,087	79,361	36

Interest Rate Position Time Series

Interest Rate Positions					
				By Product and Residual Maturity	
As At	Number of Outstanding Trades / Others / Basis Swap	Number of Outstanding Trades / Others / Floating vs. Fixed	Number of Outstanding Trades / Others / Overnight Index Swap	Number of Outstanding Trades / 0 - 1 Year / Basis Swap	Number of Outstanding Trades / 0 - 1 Year / Floating vs. Fixed
29 September 2023	6,700	137,289	50,764	5,407	81,652
06 October 2023	6,836	139,158	51,450	4,438	80,493
13 October 2023	6,768	140,146	51,181	4,408	80,381
20 October 2023	6,949	142,398	51,716	4,444	79,465
27 October 2023	6,752	140,315	51,952	4,503	80,174
03 November 2023	6,729	140,785	52,526	4,359	80,297
10 November 2023	6,749	141,923	52,032	4,362	80,485
17 November 2023	6,437	140,641	52,181	4,205	79,912
24 November 2023	6,480	140,033	52,257	4,186	80,100
01 December 2023	6,457	141,446	52,609	4,179	80,290
08 December 2023	6,468	142,793	52,015	4,078	80,312
15 December 2023	6,426	144,233	51,674	4,074	79,451
22 December 2023	6,413	145,549	51,804	4,022	81,742
29 December 2023	6,435	143,138	51,905	3,997	79,730
05 January 2024	6,444	144,668	53,315	3,967	80,004
12 January 2024	6,451	145,924	53,963	3,966	80,590
19 January 2024	6,478	147,042	54,184	3,994	81,008
26 January 2024	6,481	147,753	54,664	4,016	81,767
02 February 2024	6,489	148,839	55,378	4,052	82,261
09 February 2024	6,494	148,395	56,306	4,017	82,708
16 February 2024	6,576	148,232	50,699	4,031	82,290
23 February 2024	6,530	147,701	51,139	4,016	82,132
01 March 2024	6,564	149,076	51,885	3,993	81,624
08 March 2024	6,554	149,668	52,377	3,976	80,452
15 March 2024	6,627	150,977	53,648	3,994	80,727
22 March 2024	6,554	147,486	53,852	3,964	81,148

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / 0 - 1 Year / Overnight Index Swap	Number of Outstanding Trades / 1 - 2 Years / Basis Swap	Number of Outstanding Trades / 1 - 2 Years / Floating vs. Fixed	Number of Outstanding Trades / 1 - 2 Years / Overnight Index Swap	Number of Outstanding Trades / 2 - 5 Years / Basis Swap
29 September 2023	32,667	3,084	56,007	24,596	6,186
06 October 2023	31,497	3,113	56,204	24,714	6,211
13 October 2023	31,554	3,122	56,624	24,773	6,153
20 October 2023	31,395	3,106	55,710	24,937	6,193
27 October 2023	31,449	3,106	55,671	24,992	6,168
03 November 2023	31,534	3,068	55,744	24,825	6,110
10 November 2023	31,681	3,056	56,022	24,867	6,110
17 November 2023	31,186	3,020	55,761	24,753	6,043
24 November 2023	31,321	2,990	55,707	24,588	6,034
01 December 2023	31,476	2,986	55,823	24,539	6,017
08 December 2023	31,721	3,012	56,000	24,388	5,974
15 December 2023	31,890	2,998	56,696	24,813	5,980
22 December 2023	32,074	2,963	58,217	25,451	6,006
29 December 2023	31,870	3,002	56,482	24,942	5,977
05 January 2024	32,006	2,973	57,166	25,311	5,969
12 January 2024	32,436	2,963	57,342	25,686	5,953
19 January 2024	32,773	2,960	57,479	25,892	5,974
26 January 2024	32,971	2,958	57,926	26,179	5,976
02 February 2024	33,404	2,917	58,638	26,327	6,012
09 February 2024	34,000	2,892	58,422	26,605	6,002
16 February 2024	32,906	2,894	57,966	26,156	6,040
23 February 2024	33,228	2,894	57,839	26,018	5,933
01 March 2024	33,596	2,881	57,264	25,870	5,962
08 March 2024	32,441	2,841	56,567	24,769	5,959
15 March 2024	32,947	2,828	56,452	24,840	5,975
22 March 2024	32,842	2,835	58,319	25,414	5,874

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / 2 - 5 Years / Floating vs. Fixed	Number of Outstanding Trades / 2 - 5 Years / Overnight Index Swap	Number of Outstanding Trades / 5 - 10 Years / Basis Swap	Number of Outstanding Trades / 5 - 10 Years / Floating vs. Fixed	Number of Outstanding Trades / 5 - 10 Years / Overnight Index Swap
29 September 2023	132,833	57,693	3,506	59,316	39,569
06 October 2023	133,716	58,657	3,539	60,144	40,259
13 October 2023	134,818	58,921	3,506	61,045	40,590
20 October 2023	133,581	59,383	3,558	60,936	40,404
27 October 2023	134,023	59,907	3,493	60,495	41,181
03 November 2023	134,253	60,198	3,474	61,119	41,370
10 November 2023	135,379	60,505	3,472	62,019	41,658
17 November 2023	135,345	60,586	3,398	62,215	41,436
24 November 2023	134,730	60,872	3,399	62,822	41,598
01 December 2023	133,734	61,316	3,380	63,410	41,859
08 December 2023	135,146	61,182	3,361	64,821	41,858
15 December 2023	136,036	61,732	3,357	65,606	42,705
22 December 2023	136,924	62,288	3,342	62,875	42,494
29 December 2023	133,196	62,071	3,336	61,747	42,190
05 January 2024	133,706	63,057	3,338	62,688	43,244
12 January 2024	134,252	64,145	3,339	63,351	43,688
19 January 2024	134,438	64,385	3,344	63,933	43,868
26 January 2024	135,104	64,675	3,343	64,550	43,978
02 February 2024	136,183	65,059	3,344	65,539	44,438
09 February 2024	136,419	66,257	3,339	65,847	45,340
16 February 2024	136,436	62,314	3,381	65,725	45,823
23 February 2024	136,175	62,820	3,308	66,314	45,230
01 March 2024	135,148	62,010	3,296	65,915	42,694
08 March 2024	133,426	62,402	3,305	66,580	43,220
15 March 2024	134,265	63,293	3,332	68,801	44,455
22 March 2024	136,202	64,892	3,307	61,731	43,141

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / 10 - 15 Years / Basis Swap	Number of Outstanding Trades / 10 - 15 Years / Floating vs. Fixed	Number of Outstanding Trades / 10 - 15 Years / Overnight Index Swap	Number of Outstanding Trades / 15 - 20 Years / Basis Swap	Number of Outstanding Trades / 15 - 20 Years / Floating vs. Fixed
29 September 2023	1,172	7,608	6,289	642	4,118
06 October 2023	1,193	7,880	6,482	651	4,145
13 October 2023	1,191	7,983	6,658	637	4,151
20 October 2023	1,213	8,028	6,528	644	4,225
27 October 2023	1,194	7,981	6,612	631	4,123
03 November 2023	1,189	8,085	6,651	627	4,095
10 November 2023	1,196	8,339	6,614	621	4,131
17 November 2023	1,183	8,398	6,662	617	4,121
24 November 2023	1,182	8,448	6,558	622	4,115
01 December 2023	1,166	8,741	6,708	614	4,152
08 December 2023	1,163	8,966	6,840	627	4,151
15 December 2023	1,165	9,328	7,293	617	4,194
22 December 2023	1,150	7,974	6,627	619	4,271
29 December 2023	1,155	7,896	6,485	621	4,212
05 January 2024	1,150	8,108	6,744	624	4,223
12 January 2024	1,158	8,307	6,935	621	4,248
19 January 2024	1,159	8,451	6,981	620	4,258
26 January 2024	1,165	8,473	6,825	620	4,278
02 February 2024	1,166	8,625	7,073	628	4,310
09 February 2024	1,165	8,643	7,253	627	4,320
16 February 2024	1,178	8,704	7,209	644	4,289
23 February 2024	1,126	8,665	7,116	624	4,298
01 March 2024	1,123	8,894	6,628	622	4,294
08 March 2024	1,118	9,221	6,741	622	4,301
15 March 2024	1,137	8,781	7,211	632	4,316
22 March 2024	1,115	7,934	6,389	619	4,291

Interest Rate Position Time Series

Interest Rate Positions				
As At	Number of Outstanding Trades / 15 - 20 Years / Overnight Index Swap	Number of Outstanding Trades / > 20 Years / Basis Swap	Number of Outstanding Trades / > 20 Years / Floating vs. Fixed	Number of Outstanding Trades / > 20 Years / Overnight Index Swap
29 September 2023	4,639	646	4,191	8,027
06 October 2023	4,716	675	4,262	8,150
13 October 2023	4,769	651	4,301	8,310
20 October 2023	4,729	678	4,427	8,098
27 October 2023	4,837	650	4,251	8,225
03 November 2023	4,802	648	4,292	8,173
10 November 2023	4,679	660	4,348	8,270
17 November 2023	4,767	646	4,393	8,264
24 November 2023	4,855	648	4,399	8,341
01 December 2023	4,806	636	4,419	8,369
08 December 2023	4,847	644	4,479	8,507
15 December 2023	4,930	630	4,461	9,065
22 December 2023	5,085	608	4,446	9,031
29 December 2023	5,043	624	4,418	8,752
05 January 2024	5,087	617	4,434	8,907
12 January 2024	5,185	614	4,506	9,104
19 January 2024	5,316	632	4,544	9,178
26 January 2024	5,337	623	4,549	9,048
02 February 2024	5,322	628	4,586	9,105
09 February 2024	5,446	629	4,577	9,244
16 February 2024	5,469	654	4,536	9,256
23 February 2024	5,288	620	4,551	8,647
01 March 2024	5,109	622	4,589	8,427
08 March 2024	5,108	612	4,568	8,449
15 March 2024	5,148	649	4,587	8,659
22 March 2024	5,167	615	4,577	8,525

Interest Rate Position Time Series

Interest Rate Positions	*Outstanding Notional (US$mn)*				
	Asset Class Total	*By Product*			*By Product and Intentio*
As At	Outstanding Notional (US$mn) / Total	Outstanding Notional (US$mn) / Basis Swap	Outstanding Notional (US$mn) / Floating vs. Fixed	Outstanding Notional (US$mn) / Overnight Index Swap	Outstanding Notional (US$mn) / Intended to Clear / Basis Swap
28 March 2024	18,255,083.75	1,125,338.21	10,816,572.35	6,313,173.19	762,503.56
05 April 2024	18,085,420.39	1,070,837.05	10,672,253.13	6,342,330.22	768,249.61
12 April 2024	18,306,218.26	1,034,202.16	10,746,184.40	6,525,831.69	763,265.21
19 April 2024	18,539,159.89	1,036,500.61	10,777,062.27	6,725,597.00	764,761.08
26 April 2024	18,749,764.26	1,027,325.29	10,820,059.76	6,902,379.20	774,388.50
03 May 2024	18,907,858.40	1,052,755.38	10,925,378.68	6,929,724.34	780,589.07
10 May 2024	19,039,171.53	1,076,624.48	10,990,398.52	6,972,148.52	787,095.16
17 May 2024	19,523,032.45	1,116,201.96	11,230,849.95	7,175,980.54	800,350.22
24 May 2024	19,564,778.74	1,121,940.53	11,235,307.74	7,207,530.47	791,313.59
31 May 2024	19,665,850.99	1,141,788.16	11,206,559.72	7,317,503.12	791,558.04
07 June 2024	19,999,355.28	1,146,757.01	11,338,866.43	7,513,731.84	780,449.19
14 June 2024	20,124,794.63	1,051,601.00	11,420,384.31	7,652,809.31	748,734.23
21 June 2024	19,806,611.23	1,048,103.56	11,250,148.71	7,508,358.96	745,397.50
28 June 2024	19,687,173.19	1,028,922.41	11,170,608.24	7,487,642.53	731,255.66
05 July 2024	19,857,173.07	1,041,052.56	11,251,732.56	7,564,387.95	741,796.07
12 July 2024	20,069,746.34	1,038,429.80	11,309,030.23	7,722,286.31	744,343.18
19 July 2024	20,461,023.00	1,050,872.21	11,347,510.83	8,062,639.96	748,751.94
26 July 2024	20,814,712.28	1,009,119.72	11,331,337.70	8,474,254.85	732,355.41
02 August 2024	21,383,049.44	1,034,884.13	11,456,767.06	8,891,398.24	740,785.68
09 August 2024	22,156,095.43	1,044,505.83	11,443,061.31	9,668,528.29	751,541.51
16 August 2024	22,172,069.11	1,049,612.15	11,483,434.60	9,639,022.36	768,298.83
23 August 2024	21,694,429.44	1,133,613.17	11,317,957.77	9,242,858.49	831,908.36
30 August 2024	21,629,180.21	1,057,365.25	11,230,340.38	9,341,474.59	742,055.25
06 September 2024	21,962,832.75	1,064,481.50	11,417,038.83	9,481,312.42	736,566.57
13 September 2024	22,238,889.99	1,114,064.74	11,616,700.02	9,508,125.22	706,501.88
20 September 2024	22,218,336.41	1,131,671.98	11,543,908.51	9,542,755.92	714,030.62

Interest Rate Position Time Series

Interest Rate Positions					
	n to Clear				
As At	Outstanding Notional (US$mn) / Intended to Clear / Floating vs. Fixed	Outstanding Notional (US$mn) / Intended to Clear / Overnight Index Swap	Outstanding Notional (US$mn) / Not Intended to Clear / Basis Swap	Outstanding Notional (US$mn) / Not Intended to Clear / Floating vs. Fixed	Outstanding Notional (US$mn) / Not Intended to Clear / Overnight Index Swap
28 March 2024	7,865,809.57	4,845,822.59	362,834.65	2,950,762.78	1,467,350.60
05 April 2024	7,824,521.52	4,862,351.71	302,587.43	2,847,731.60	1,479,978.51
12 April 2024	7,921,804.38	5,025,102.54	270,936.95	2,824,380.03	1,500,729.15
19 April 2024	7,953,286.72	5,201,734.11	271,739.54	2,823,775.55	1,523,862.89
26 April 2024	8,010,064.68	5,335,785.39	252,936.80	2,809,995.09	1,566,593.81
03 May 2024	8,080,677.34	5,361,599.28	272,166.32	2,844,701.34	1,568,125.06
10 May 2024	8,121,949.61	5,419,416.20	289,529.32	2,868,448.92	1,552,732.32
17 May 2024	8,284,392.98	5,586,628.25	315,851.75	2,946,456.97	1,589,352.29
24 May 2024	8,289,199.25	5,597,913.38	330,626.94	2,946,108.49	1,609,617.09
31 May 2024	8,300,487.12	5,687,809.11	350,230.12	2,906,072.60	1,629,694.01
07 June 2024	8,410,900.78	5,861,693.78	366,307.83	2,927,965.65	1,652,038.07
14 June 2024	8,454,214.49	5,901,589.44	302,866.77	2,966,169.82	1,751,219.87
21 June 2024	8,391,546.74	5,818,282.06	302,706.06	2,858,601.97	1,690,076.90
28 June 2024	8,346,083.29	5,824,634.43	297,666.75	2,824,524.96	1,663,008.09
05 July 2024	8,405,362.45	5,872,791.21	299,256.49	2,846,370.11	1,691,596.74
12 July 2024	8,455,685.72	6,011,365.68	294,086.62	2,853,344.51	1,710,920.62
19 July 2024	8,466,901.25	6,232,727.30	302,120.27	2,880,609.58	1,829,912.66
26 July 2024	8,470,523.58	6,517,575.15	276,764.31	2,860,814.13	1,956,679.71
02 August 2024	8,553,662.58	6,693,216.06	294,098.45	2,903,104.48	2,198,182.18
09 August 2024	8,636,002.74	7,388,783.77	292,964.32	2,807,058.57	2,279,744.52
16 August 2024	8,708,575.96	7,360,958.04	281,313.32	2,774,858.64	2,278,064.32
23 August 2024	8,591,701.51	6,889,803.92	301,704.81	2,726,256.26	2,353,054.57
30 August 2024	8,537,314.50	6,990,695.57	315,310.00	2,693,025.89	2,350,779.02
06 September 2024	8,706,571.95	6,980,945.87	327,914.94	2,710,466.88	2,500,366.55
13 September 2024	8,820,912.22	6,993,199.22	407,562.86	2,795,787.81	2,514,926.00
20 September 2024	8,783,066.39	7,062,584.02	417,641.37	2,760,842.12	2,480,171.90

Interest Rate Position Time Series

Interest Rate Positions						
	By Product and Currency					
As At	Outstanding Notional (US$mn) / USD / Basis Swap	Outstanding Notional (US$mn) / USD / Floating vs. Fixed	Outstanding Notional (US$mn) / USD / Overnight Index Swap	Outstanding Notional (US$mn) / CNY / Basis Swap	Outstanding Notional (US$mn) / CNY / Floating vs. Fixed
28 March 2024	152,190.79	635,932.02	3,665,702.27	0.00	3,028,835.72
05 April 2024	162,530.32	619,710.11	3,687,894.47	0.00	3,044,656.47
12 April 2024	160,102.02	622,724.73	3,800,990.55	0.00	3,103,514.13
19 April 2024	163,471.46	644,444.31	3,873,559.37	0.00	3,150,048.19
26 April 2024	162,913.39	643,591.23	3,940,422.20	0.00	3,176,713.23
03 May 2024	160,635.66	632,515.62	3,890,950.90	0.00	3,213,182.53
10 May 2024	157,761.83	640,599.35	3,913,009.09	0.00	3,167,694.47
17 May 2024	154,311.29	676,630.55	3,916,209.33	0.00	3,276,115.90
24 May 2024	150,457.41	672,446.54	3,932,760.73	0.00	3,299,105.75
31 May 2024	151,243.66	648,587.36	4,008,918.55	0.00	3,364,380.30
07 June 2024	151,976.26	706,158.97	3,984,278.65	0.00	3,449,991.47
14 June 2024	150,537.35	716,846.74	4,143,495.39	0.00	3,462,354.77
21 June 2024	147,430.98	650,720.82	4,107,570.71	0.00	3,440,931.81
28 June 2024	144,253.93	673,333.00	4,196,325.42	0.00	3,419,027.76
05 July 2024	143,552.03	686,235.39	4,129,126.42	0.00	3,451,684.76
12 July 2024	143,938.25	716,198.81	4,153,067.47	0.00	3,485,527.31
19 July 2024	143,411.88	753,602.45	4,189,300.15	0.00	3,513,790.83
26 July 2024	140,929.82	790,635.27	4,434,769.42	0.00	3,584,774.42
02 August 2024	142,585.01	789,068.21	4,245,419.41	0.00	3,618,197.84
09 August 2024	143,964.40	690,185.37	4,736,428.15	0.00	3,719,556.38
16 August 2024	144,546.58	665,663.91	4,629,698.29	0.00	3,725,271.51
23 August 2024	143,288.37	680,657.67	4,466,135.87	0.00	3,760,457.68
30 August 2024	181,756.00	680,124.12	4,668,282.69	0.00	3,684,081.82
06 September 2024	178,045.06	682,443.47	4,530,949.44	0.00	3,808,407.72
13 September 2024	178,670.58	678,950.92	4,645,510.41	0.00	3,897,857.79
20 September 2024	182,062.93	658,504.18	4,643,883.32	0.00	3,870,468.57

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / CNY / Overnight Index Swap	Outstanding Notional (US$mn) / EUR / Basis Swap	Outstanding Notional (US$mn) / EUR / Floating vs. Fixed	Outstanding Notional (US$mn) / EUR / Overnight Index Swap	Outstanding Notional (US$mn) / GBP / Basis Swap
28 March 2024	6,889.36	39,824.77	369,157.15	221,158.69	147.18
05 April 2024	6,875.64	33,750.19	368,508.80	217,858.22	146.59
12 April 2024	6,873.74	31,046.83	371,088.76	213,306.26	146.17
19 April 2024	6,869.56	30,216.18	370,797.99	217,063.27	145.17
26 April 2024	6,862.35	29,502.25	374,057.39	216,490.47	145.27
03 May 2024	6,785.08	30,348.98	375,877.43	221,473.05	145.98
10 May 2024	6,467.88	27,691.16	376,829.74	223,999.52	145.66
17 May 2024	6,055.50	28,768.65	383,055.85	238,116.64	147.84
24 May 2024	6,037.18	26,991.74	382,568.26	246,300.94	148.23
31 May 2024	6,030.52	26,032.69	383,748.43	245,972.79	148.04
07 June 2024	6,031.60	27,710.09	388,004.29	268,448.41	149.05
14 June 2024	6,039.60	29,659.83	383,796.78	263,637.20	149.16
21 June 2024	6,023.87	30,107.09	383,181.51	263,568.14	148.27
28 June 2024	6,015.83	27,200.98	379,819.31	225,775.76	147.13
05 July 2024	6,013.10	27,149.26	385,621.18	230,453.96	148.51
12 July 2024	6,008.14	26,978.81	385,332.56	230,026.80	149.77
19 July 2024	6,020.72	28,952.57	392,215.99	234,634.88	151.62
26 July 2024	6,156.92	26,654.73	390,686.62	241,292.87	150.43
02 August 2024	6,193.76	27,331.16	387,873.24	237,666.75	149.83
09 August 2024	6,231.13	26,314.89	392,641.35	235,206.49	147.91
16 August 2024	6,264.13	26,844.80	394,439.43	234,142.45	149.50
23 August 2024	6,267.47	26,571.79	400,528.20	241,193.87	152.60
30 August 2024	6,276.18	28,254.18	404,016.27	236,761.52	153.74
06 September 2024	6,287.30	28,009.85	427,222.72	239,107.01	54.62
13 September 2024	6,280.85	27,258.01	426,483.22	238,606.98	54.19
20 September 2024	6,314.55	29,101.24	431,725.07	236,213.12	54.89

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / GBP / Floating vs. Fixed	Outstanding Notional (US$mn) / GBP / Overnight Index Swap	Outstanding Notional (US$mn) / JPY / Basis Swap	Outstanding Notional (US$mn) / JPY / Floating vs. Fixed	Outstanding Notional (US$mn) / JPY / Overnight Index Swap
28 March 2024	15,034.72	53,245.74	116,914.48	111,917.32	963,325.74
05 April 2024	14,845.03	53,604.23	116,633.96	113,573.51	953,597.93
12 April 2024	15,164.02	53,829.37	115,101.04	108,773.17	987,407.70
19 April 2024	14,723.46	53,065.23	113,493.95	109,071.83	1,040,537.96
26 April 2024	14,895.32	52,708.36	112,101.88	113,461.31	1,072,639.01
03 May 2024	14,954.56	53,049.76	112,479.48	109,250.74	1,081,095.88
10 May 2024	15,401.47	54,537.05	111,483.77	108,283.57	1,101,905.73
17 May 2024	15,331.04	55,614.35	111,284.51	105,594.47	1,196,301.10
24 May 2024	15,630.79	56,772.54	109,169.15	104,068.93	1,204,008.67
31 May 2024	14,987.70	56,487.07	107,592.63	102,697.38	1,087,651.52
07 June 2024	14,752.08	55,849.95	107,959.46	103,441.82	1,162,876.81
14 June 2024	15,105.69	52,296.31	107,224.12	108,356.86	1,211,980.04
21 June 2024	14,879.86	50,922.61	104,770.01	100,757.79	1,212,184.36
28 June 2024	14,730.06	50,612.69	102,067.31	96,249.71	1,125,470.18
05 July 2024	15,203.96	53,610.11	101,018.51	94,787.08	1,188,031.68
12 July 2024	15,153.30	54,322.78	100,466.00	95,031.98	1,263,167.43
19 July 2024	15,773.84	54,558.83	103,195.47	99,486.97	1,486,264.87
26 July 2024	16,056.77	55,372.10	104,594.82	98,414.77	1,764,886.40
02 August 2024	16,547.60	52,088.98	107,176.99	103,594.26	2,211,156.68
09 August 2024	15,458.78	51,695.12	109,472.25	105,023.88	2,621,352.91
16 August 2024	15,806.85	52,893.34	108,803.37	102,151.73	2,650,328.26
23 August 2024	15,974.69	55,437.26	181,021.65	95,247.03	2,379,326.54
30 August 2024	16,699.17	56,407.13	55,680.10	88,532.56	2,349,492.20
06 September 2024	13,068.04	123,535.82	53,650.60	81,754.83	2,521,946.74
13 September 2024	12,925.19	122,336.44	53,646.30	82,329.48	2,406,351.26
20 September 2024	12,931.56	125,479.22	53,141.50	79,449.08	2,458,359.03

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / HKD / Basis Swap	Outstanding Notional (US$mn) / HKD / Floating vs. Fixed	Outstanding Notional (US$mn) / HKD / Overnight Index Swap	Outstanding Notional (US$mn) / Others / Basis Swap	Outstanding Notional (US$mn) / Others / Floating vs. Fixed
28 March 2024	170,472.87	2,127,213.20	676.30	645,788.12	4,528,482.22
05 April 2024	170,024.54	2,100,234.40	675.84	587,751.46	4,410,724.80
12 April 2024	168,645.53	2,137,775.03	675.29	559,160.57	4,387,144.55
19 April 2024	168,361.07	2,154,648.89	675.74	560,812.78	4,333,327.61
26 April 2024	171,147.15	2,177,370.04	675.62	551,515.35	4,319,971.24
03 May 2024	170,828.73	2,183,892.47	676.37	578,316.55	4,395,705.33
10 May 2024	170,873.14	2,227,689.91	676.88	608,668.93	4,453,900.02
17 May 2024	170,361.20	2,233,714.16	677.53	651,328.48	4,540,407.97
24 May 2024	170,726.63	2,254,100.72	677.68	664,447.38	4,507,386.74
31 May 2024	169,632.54	2,269,921.54	677.19	687,138.59	4,422,237.01
07 June 2024	167,679.09	2,303,660.34	677.35	691,283.07	4,372,857.47
14 June 2024	167,533.17	2,328,326.34	677.55	596,497.38	4,405,597.13
21 June 2024	166,483.77	2,329,440.21	677.90	599,163.45	4,330,236.70
28 June 2024	166,856.35	2,338,074.93	677.70	588,396.72	4,249,373.47
05 July 2024	168,543.51	2,318,956.61	677.64	600,640.74	4,299,243.58
12 July 2024	168,990.74	2,324,949.34	677.55	597,906.23	4,286,836.94
19 July 2024	168,119.68	2,287,856.27	677.87	607,040.98	4,284,784.48
26 July 2024	169,955.70	2,286,143.27	677.76	566,834.22	4,164,626.58
02 August 2024	171,647.18	2,302,452.09	677.44	585,993.96	4,239,033.81
09 August 2024	170,564.46	2,284,765.50	665.80	594,041.92	4,235,430.06
16 August 2024	173,158.04	2,294,765.26	666.35	596,109.85	4,285,335.91
23 August 2024	174,752.88	2,317,791.07	688.02	607,825.89	4,047,301.44
30 August 2024	174,255.61	2,318,882.19	665.61	617,265.61	4,038,004.24
06 September 2024	170,475.09	2,330,803.60	660.82	634,246.28	4,073,338.44
13 September 2024	172,616.43	2,365,003.47	660.67	681,819.23	4,153,149.96
20 September 2024	172,229.23	2,350,283.26	661.15	695,082.20	4,140,546.79

Interest Rate Position Time Series

Interest Rate Positions					
		By Product and Residual Maturity			
As At	Outstanding Notional (US$mn) / Others / Overnight Index Swap	Outstanding Notional (US$mn) / 0 - 1 Year / Basis Swap	Outstanding Notional (US$mn) / 0 - 1 Year / Floating vs. Fixed	Outstanding Notional (US$mn) / 0 - 1 Year / Overnight Index Swap	Outstanding Notional (US$mn) / 1 - 2 Years / Basis Swap
28 March 2024	1,402,175.09	502,234.44	4,633,132.07	2,766,533.93	176,867.77
05 April 2024	1,421,823.89	461,456.66	4,484,425.27	2,789,539.36	162,861.42
12 April 2024	1,462,748.77	427,844.93	4,506,100.54	2,869,506.80	160,971.15
19 April 2024	1,533,825.87	432,109.02	4,517,997.33	2,990,815.97	162,928.26
26 April 2024	1,612,581.19	416,013.51	4,544,721.12	3,180,659.31	169,155.31
03 May 2024	1,675,693.31	436,126.04	4,579,701.62	3,238,333.89	170,277.84
10 May 2024	1,671,552.37	463,552.89	4,643,128.30	3,217,922.64	171,181.48
17 May 2024	1,763,006.09	497,076.76	4,762,557.76	3,400,813.19	172,456.20
24 May 2024	1,760,972.73	508,472.59	4,755,627.75	3,461,984.01	171,194.90
31 May 2024	1,911,765.50	526,484.47	4,740,486.49	3,589,660.44	175,188.13
07 June 2024	2,035,569.07	528,946.91	4,791,900.21	3,730,788.30	176,165.47
14 June 2024	1,974,683.22	446,481.86	4,791,556.24	3,754,503.57	163,469.35
21 June 2024	1,867,411.38	443,900.93	4,808,831.26	3,660,907.56	164,721.67
28 June 2024	1,882,764.96	429,746.53	4,770,212.05	3,666,622.67	160,874.77
05 July 2024	1,956,475.03	440,547.29	4,816,660.69	3,696,872.53	161,776.40
12 July 2024	2,015,016.14	435,190.36	4,832,331.90	3,820,808.69	160,836.76
19 July 2024	2,091,182.65	449,378.09	4,840,873.81	4,062,215.04	160,857.84
26 July 2024	1,971,099.40	415,032.60	4,846,122.11	4,457,823.08	156,958.80
02 August 2024	2,138,195.22	439,277.79	4,901,123.73	4,836,710.86	158,023.52
09 August 2024	2,016,948.69	444,090.30	4,846,628.31	5,270,191.60	157,735.00
16 August 2024	2,065,029.54	444,593.19	4,816,540.00	5,251,887.23	158,657.86
23 August 2024	2,093,809.46	471,364.66	4,774,525.79	4,922,821.44	171,492.28
30 August 2024	2,023,589.27	491,726.22	4,780,615.89	5,067,334.18	148,647.49
06 September 2024	2,058,825.29	503,702.88	4,850,445.75	5,069,760.87	150,741.52
13 September 2024	2,088,378.62	547,941.06	4,923,642.98	5,024,437.34	159,528.95
20 September 2024	2,071,845.53	561,568.71	4,979,527.43	5,024,978.74	162,065.81

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / 1 - 2 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 1 - 2 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 2 - 5 Years / Basis Swap	Outstanding Notional (US$mn) / 2 - 5 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 2 - 5 Years / Overnight Index Swap
28 March 2024	1,960,203.36	907,035.73	260,806.70	2,953,063.06	1,371,305.94
05 April 2024	1,954,344.58	900,604.37	254,972.88	2,957,700.84	1,363,689.72
12 April 2024	1,978,528.10	925,402.27	255,501.43	2,979,424.75	1,392,709.33
19 April 2024	1,999,168.95	943,089.76	253,855.68	2,979,310.69	1,435,032.86
26 April 2024	1,994,975.18	918,473.08	254,171.00	2,994,950.73	1,429,370.60
03 May 2024	2,021,307.26	919,669.24	256,039.71	3,019,158.68	1,423,389.00
10 May 2024	2,014,484.25	942,551.20	252,161.99	3,021,703.77	1,446,989.99
17 May 2024	2,053,581.05	950,839.45	255,404.79	3,077,468.03	1,446,810.10
24 May 2024	2,051,680.34	954,234.01	252,798.74	3,094,197.51	1,436,785.03
31 May 2024	2,026,156.63	929,216.47	251,334.73	3,095,935.84	1,428,726.37
07 June 2024	2,033,529.59	959,304.08	252,658.47	3,141,716.00	1,457,905.13
14 June 2024	2,061,984.53	977,878.15	253,994.90	3,176,620.27	1,506,375.69
21 June 2024	2,011,387.38	978,770.42	252,899.74	3,159,958.92	1,489,455.26
28 June 2024	2,009,637.62	959,945.71	252,466.49	3,121,536.64	1,479,618.22
05 July 2024	2,009,433.03	978,082.11	253,144.30	3,146,044.46	1,494,775.04
12 July 2024	2,023,814.80	1,002,308.32	255,095.24	3,163,826.20	1,504,388.27
19 July 2024	2,030,354.19	1,028,249.45	253,106.64	3,177,181.81	1,539,440.18
26 July 2024	2,021,874.64	1,046,155.17	252,351.75	3,171,091.05	1,532,600.43
02 August 2024	2,041,473.54	1,098,253.76	252,674.86	3,207,919.08	1,532,924.26
09 August 2024	2,056,373.15	1,161,047.61	254,526.88	3,224,967.50	1,676,048.96
16 August 2024	2,060,262.49	1,174,755.52	257,040.91	3,271,029.50	1,648,167.69
23 August 2024	2,005,615.56	1,167,706.62	283,621.78	3,220,319.61	1,613,954.06
30 August 2024	1,990,154.64	1,162,095.06	239,329.75	3,163,233.39	1,606,221.78
06 September 2024	2,022,137.94	1,181,822.07	235,450.19	3,214,340.48	1,649,141.34
13 September 2024	2,052,661.12	1,212,350.39	232,118.68	3,268,602.22	1,660,908.82
20 September 2024	2,058,795.52	1,262,253.27	232,622.21	3,251,115.69	1,670,755.23

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / 5 - 10 Years / Basis Swap	Outstanding Notional (US$mn) / 5 - 10 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 5 - 10 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 10 - 15 Years / Basis Swap	Outstanding Notional (US$mn) / 10 - 15 Years / Floating vs. Fixed
28 March 2024	127,101.61	1,013,638.28	856,645.19	30,849.98	130,620.16
05 April 2024	128,245.45	1,018,531.65	860,899.31	32,575.82	131,434.89
12 April 2024	128,224.10	1,023,763.19	909,384.52	32,425.13	132,583.84
19 April 2024	126,480.54	1,023,648.22	920,077.02	32,196.99	132,190.37
26 April 2024	126,486.87	1,027,072.40	930,621.65	32,104.80	132,700.79
03 May 2024	128,740.46	1,045,251.58	914,520.63	32,099.34	133,642.94
10 May 2024	128,059.58	1,047,986.96	928,631.24	32,182.08	136,666.19
17 May 2024	129,418.23	1,072,553.41	935,641.78	32,087.72	136,944.48
24 May 2024	128,393.14	1,070,545.06	917,655.94	31,574.84	136,803.48
31 May 2024	128,116.29	1,080,592.54	927,664.19	31,250.99	136,723.81
07 June 2024	127,846.50	1,106,952.96	923,131.81	31,675.22	137,726.53
14 June 2024	127,484.75	1,123,079.14	956,532.59	31,554.42	140,909.69
21 June 2024	126,844.71	1,018,613.53	933,367.94	31,100.54	125,293.70
28 June 2024	126,753.87	1,018,248.06	922,633.00	30,580.92	125,170.33
05 July 2024	126,414.34	1,027,936.30	931,766.81	30,542.85	125,131.01
12 July 2024	127,405.42	1,035,696.99	940,173.65	30,815.31	126,286.31
19 July 2024	127,614.89	1,043,462.89	966,461.46	30,923.33	128,318.87
26 July 2024	125,766.82	1,038,504.07	967,078.86	30,472.96	127,410.14
02 August 2024	126,183.94	1,050,873.01	955,885.78	30,342.27	128,777.19
09 August 2024	127,874.58	1,059,886.60	1,028,393.10	31,646.33	128,901.03
16 August 2024	128,461.82	1,077,238.58	1,035,386.92	31,913.34	131,679.62
23 August 2024	143,066.51	1,056,811.24	1,026,089.93	34,332.73	131,639.85
30 August 2024	119,055.40	1,036,058.77	993,507.01	30,014.33	131,406.50
06 September 2024	116,278.27	1,063,550.49	1,015,701.69	29,672.20	133,081.63
13 September 2024	116,805.60	1,103,491.78	1,040,319.50	29,247.31	134,264.79
20 September 2024	117,240.91	995,205.24	1,028,362.02	29,536.99	124,878.25

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / 10 - 15 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 15 - 20 Years / Basis Swap	Outstanding Notional (US$mn) / 15 - 20 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 15 - 20 Years / Overnight Index Swap	Outstanding Notional (US$mn) / > 20 Years / Basis Swap
28 March 2024	149,812.53	15,735.69	58,675.32	106,328.70	11,742.01
05 April 2024	154,821.65	17,087.85	59,976.63	110,954.85	13,636.96
12 April 2024	155,292.96	16,550.63	59,802.14	113,186.71	12,684.80
19 April 2024	156,559.08	16,369.67	59,187.30	117,611.51	12,560.46
26 April 2024	156,495.61	16,642.33	59,587.07	120,392.16	12,751.48
03 May 2024	151,009.53	16,718.84	59,758.40	120,342.61	12,753.15
10 May 2024	152,117.90	16,731.26	59,575.47	120,388.76	12,755.21
17 May 2024	155,461.38	16,892.54	59,779.73	121,506.20	12,865.74
24 May 2024	150,987.45	16,765.00	58,736.41	121,372.18	12,741.32
31 May 2024	152,667.57	16,690.23	58,765.41	120,955.55	12,723.32
07 June 2024	155,358.03	16,534.47	58,780.19	121,967.57	12,929.97
14 June 2024	160,399.87	16,133.97	58,544.55	123,246.01	12,481.76
21 June 2024	153,363.08	16,203.89	58,427.26	123,377.57	12,432.08
28 June 2024	152,398.54	16,125.61	57,827.16	128,546.10	12,374.22
05 July 2024	155,390.70	16,191.53	58,245.14	125,978.90	12,435.85
12 July 2024	155,655.62	16,554.56	58,417.95	127,410.81	12,532.15
19 July 2024	161,041.06	16,440.27	58,245.86	129,980.81	12,551.16
26 July 2024	163,109.63	16,167.64	57,656.87	132,331.19	12,369.15
02 August 2024	161,103.11	16,109.49	57,980.63	129,469.95	12,272.27
09 August 2024	180,394.18	16,266.80	58,207.22	138,443.25	12,365.94
16 August 2024	176,905.15	16,275.33	58,273.07	140,546.77	12,669.69
23 August 2024	177,727.76	16,909.55	58,022.56	141,173.53	12,825.67
30 August 2024	173,915.00	16,166.41	57,591.41	140,200.39	12,425.65
06 September 2024	194,693.06	15,946.10	57,629.45	140,990.07	12,690.34
13 September 2024	198,230.31	15,777.28	57,826.78	140,658.18	12,645.86
20 September 2024	186,154.73	15,913.76	57,680.20	142,631.35	12,723.59

Interest Rate Position Time Series

Interest Rate Positions			*Number of Outstanding Trades*		
			Asset Class Total	*By Product*	
As At	Outstanding Notional (US$mn) / > 20 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / > 20 Years / Overnight Index Swap	Number of Outstanding Trades / Total	Number of Outstanding Trades / Basis Swap	Number of Outstanding Trades / Floating vs. Fixed
28 March 2024	67,240.09	155,511.16	558,502	18,533	353,896
05 April 2024	65,839.25	161,820.95	559,523	18,404	354,503
12 April 2024	65,981.83	160,349.11	565,283	18,294	357,886
19 April 2024	65,559.40	162,410.80	570,398	18,245	359,945
26 April 2024	66,052.47	166,366.79	568,049	18,278	357,971
03 May 2024	66,558.20	162,459.44	568,718	18,412	359,317
10 May 2024	66,853.58	163,546.79	567,756	18,045	356,752
17 May 2024	67,965.49	164,908.44	569,824	18,046	358,759
24 May 2024	67,717.18	164,511.84	572,225	18,074	360,296
31 May 2024	67,899.00	168,612.53	568,473	18,052	355,910
07 June 2024	68,260.94	165,276.91	571,260	18,148	356,206
14 June 2024	67,689.90	173,873.43	576,624	18,011	358,465
21 June 2024	67,636.66	169,117.13	573,653	17,989	356,355
28 June 2024	67,976.38	177,878.29	564,142	18,067	354,817
05 July 2024	68,281.91	181,521.86	566,985	18,046	355,993
12 July 2024	68,656.09	171,540.94	570,731	18,113	357,418
19 July 2024	69,073.41	175,251.96	573,357	18,066	357,504
26 July 2024	68,678.83	175,156.49	570,146	18,112	357,317
02 August 2024	68,619.88	177,050.52	572,833	18,189	358,771
09 August 2024	68,097.49	214,009.61	577,400	18,225	360,068
16 August 2024	68,411.33	211,373.11	580,311	18,317	361,306
23 August 2024	71,023.16	193,385.16	576,891	19,594	355,016
30 August 2024	71,279.78	198,201.16	565,146	17,247	347,685
06 September 2024	75,853.10	229,203.31	570,167	17,172	350,662
13 September 2024	76,210.34	231,220.68	572,560	17,138	354,198
20 September 2024	76,706.19	227,620.57	571,212	17,094	351,192

Interest Rate Position Time Series

Interest Rate Positions					
		By Product and Intention to Clear			
As At	Number of Outstanding Trades / Overnight Index Swap	Number of Outstanding Trades / Intended to Clear / Basis Swap	Number of Outstanding Trades / Intended to Clear / Floating vs. Fixed	Number of Outstanding Trades / Intended to Clear / Overnight Index Swap	Number of Outstanding Trades / Not Intended to Clear / Basis Swap
28 March 2024	186,074	14,329	249,878	155,883	4,204
05 April 2024	186,616	14,289	250,424	156,750	4,115
12 April 2024	189,104	14,309	253,575	158,817	3,985
19 April 2024	192,208	14,290	255,637	161,349	3,955
26 April 2024	191,801	14,332	255,269	160,451	3,946
03 May 2024	190,989	14,320	256,422	159,812	4,092
10 May 2024	192,959	14,347	254,456	161,736	3,698
17 May 2024	193,020	14,306	256,656	161,867	3,740
24 May 2024	193,856	14,365	258,258	162,591	3,709
31 May 2024	194,512	14,345	254,415	163,386	3,707
07 June 2024	196,907	14,273	255,636	165,400	3,875
14 June 2024	200,149	14,216	257,462	167,735	3,795
21 June 2024	199,309	14,214	256,742	167,648	3,775
28 June 2024	191,258	14,199	256,154	159,668	3,868
05 July 2024	192,947	14,217	257,474	160,932	3,829
12 July 2024	195,200	14,296	259,082	162,905	3,817
19 July 2024	197,788	14,224	259,291	164,005	3,842
26 July 2024	194,718	14,263	259,985	160,119	3,849
02 August 2024	195,873	14,316	261,252	160,623	3,873
09 August 2024	199,107	14,383	262,527	165,166	3,842
16 August 2024	200,688	14,464	263,713	166,342	3,853
23 August 2024	202,281	15,699	260,814	167,452	3,895
30 August 2024	200,214	13,349	258,126	165,958	3,898
06 September 2024	202,333	13,229	261,157	167,461	3,943
13 September 2024	201,224	13,272	264,285	166,026	3,867
20 September 2024	202,926	13,227	262,325	167,346	3,868

Interest Rate Position Time Series

Interest Rate Positions					
			By Product and Currency		
As At	Number of Outstanding Trades / Not Intended to Clear / Floating vs. Fixed	Number of Outstanding Trades / Not Intended to Clear / Overnight Index Swap	Number of Outstanding Trades / USD / Basis Swap	Number of Outstanding Trades / USD / Floating vs. Fixed	Number of Outstanding Trades / USD / Overnight Index Swap
28 March 2024	104,018	30,191	3,164	17,877	101,842
05 April 2024	104,079	29,866	3,172	17,843	101,852
12 April 2024	104,311	30,287	3,171	17,876	103,072
19 April 2024	104,308	30,860	3,154	17,836	104,255
26 April 2024	102,702	31,350	3,149	17,749	105,065
03 May 2024	102,896	31,177	3,160	17,759	104,143
10 May 2024	102,296	31,223	3,137	17,705	105,139
17 May 2024	102,103	31,153	3,140	17,599	104,827
24 May 2024	102,038	31,265	3,121	17,591	104,843
31 May 2024	101,496	31,126	3,110	17,579	105,560
07 June 2024	100,571	31,507	3,240	17,577	105,927
14 June 2024	101,003	32,414	3,230	17,691	107,783
21 June 2024	99,613	31,661	3,207	17,510	107,066
28 June 2024	98,664	31,591	3,295	17,541	107,820
05 July 2024	98,519	32,015	3,245	17,556	108,219
12 July 2024	98,336	32,296	3,315	17,643	109,029
19 July 2024	98,213	33,783	3,268	17,718	110,100
26 July 2024	97,332	34,599	3,297	17,697	110,983
02 August 2024	97,519	35,251	3,272	17,764	111,999
09 August 2024	97,542	33,941	3,303	17,870	113,891
16 August 2024	97,593	34,347	3,248	17,912	114,099
23 August 2024	94,203	34,830	3,241	17,954	113,729
30 August 2024	89,560	34,256	3,269	17,964	114,333
06 September 2024	89,505	34,872	3,308	17,983	114,720
13 September 2024	89,913	35,198	3,261	18,052	116,457
20 September 2024	88,867	35,580	3,270	18,006	117,181

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / CNY / Basis Swap	Number of Outstanding Trades / CNY / Floating vs. Fixed	Number of Outstanding Trades / CNY / Overnight Index Swap	Number of Outstanding Trades / EUR / Basis Swap	Number of Outstanding Trades / EUR / Floating vs. Fixed
28 March 2024	0	89,649	203	260	15,659
05 April 2024	0	89,956	203	251	15,818
12 April 2024	0	90,784	203	211	16,229
19 April 2024	0	91,813	203	209	16,389
26 April 2024	0	92,451	203	209	16,566
03 May 2024	0	92,959	201	245	16,746
10 May 2024	0	89,491	197	181	16,847
17 May 2024	0	90,715	193	204	17,033
24 May 2024	0	91,636	193	181	17,185
31 May 2024	0	92,875	193	180	17,345
07 June 2024	0	93,987	193	203	17,477
14 June 2024	0	94,348	193	202	17,505
21 June 2024	0	93,545	193	178	17,583
28 June 2024	0	92,629	193	180	17,783
05 July 2024	0	93,373	193	202	17,977
12 July 2024	0	93,920	193	178	17,897
19 July 2024	0	94,446	193	200	18,172
26 July 2024	0	95,740	194	182	18,442
02 August 2024	0	95,978	194	200	18,362
09 August 2024	0	96,974	194	176	18,491
16 August 2024	0	97,310	194	198	18,433
23 August 2024	0	97,903	194	175	18,549
30 August 2024	0	94,775	194	198	18,613
06 September 2024	0	96,360	194	197	18,855
13 September 2024	0	97,673	194	174	18,877
20 September 2024	0	96,744	194	174	18,986

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / EUR / Overnight Index Swap	Number of Outstanding Trades / GBP / Basis Swap	Number of Outstanding Trades / GBP / Floating vs. Fixed	Number of Outstanding Trades / GBP / Overnight Index Swap	Number of Outstanding Trades / JPY / Basis Swap
28 March 2024	2,529	9	412	1,847	2,301
05 April 2024	2,533	9	412	1,849	2,297
12 April 2024	2,550	9	418	1,872	2,294
19 April 2024	2,565	9	405	1,875	2,285
26 April 2024	2,560	9	406	1,878	2,270
03 May 2024	2,572	9	409	1,881	2,263
10 May 2024	2,601	9	415	1,906	2,259
17 May 2024	2,623	9	410	1,912	2,251
24 May 2024	2,643	9	412	1,896	2,238
31 May 2024	2,663	9	401	1,902	2,224
07 June 2024	2,718	9	399	1,889	2,212
14 June 2024	2,720	9	404	1,669	2,208
21 June 2024	2,735	9	402	1,605	2,198
28 June 2024	2,712	9	402	1,609	2,186
05 July 2024	2,737	9	399	1,616	2,177
12 July 2024	2,721	9	407	1,627	2,159
19 July 2024	2,738	9	389	1,637	2,153
26 July 2024	2,750	9	390	1,648	2,150
02 August 2024	2,770	9	413	1,674	2,147
09 August 2024	2,805	9	390	1,683	2,143
16 August 2024	2,788	9	380	1,701	2,138
23 August 2024	2,801	9	378	1,708	3,483
30 August 2024	2,812	9	383	1,719	1,152
06 September 2024	2,830	8	354	1,785	1,113
13 September 2024	2,845	8	351	1,787	1,107
20 September 2024	2,845	8	349	1,753	1,097

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / JPY / Floating vs. Fixed	Number of Outstanding Trades / JPY / Overnight Index Swap	Number of Outstanding Trades / HKD / Basis Swap	Number of Outstanding Trades / HKD / Floating vs. Fixed	Number of Outstanding Trades / HKD / Overnight Index Swap
28 March 2024	3,803	25,298	6,075	79,149	36
05 April 2024	3,815	25,123	6,057	78,807	36
12 April 2024	3,820	25,868	6,085	79,853	36
19 April 2024	3,810	26,865	6,059	80,309	36
26 April 2024	3,805	27,502	6,114	80,505	36
03 May 2024	3,789	27,073	6,095	80,763	36
10 May 2024	3,783	27,306	6,099	81,329	36
17 May 2024	3,774	27,537	6,076	81,731	36
24 May 2024	3,722	27,696	6,106	82,031	36
31 May 2024	3,733	26,784	6,068	82,511	36
07 June 2024	3,727	27,518	6,025	83,307	36
14 June 2024	3,729	28,403	5,996	83,715	36
21 June 2024	3,724	28,613	6,027	83,944	37
28 June 2024	3,717	27,621	6,047	83,761	37
05 July 2024	3,720	28,213	6,066	83,358	37
12 July 2024	3,725	28,732	6,084	83,666	37
19 July 2024	3,735	29,488	6,065	82,441	37
26 July 2024	3,695	30,567	6,117	81,956	37
02 August 2024	3,701	29,870	6,148	82,359	37
09 August 2024	3,703	30,765	6,171	81,540	35
16 August 2024	3,699	31,425	6,246	81,786	35
23 August 2024	3,372	32,770	6,273	82,414	37
30 August 2024	3,166	29,666	6,239	82,470	35
06 September 2024	3,135	30,422	6,164	82,588	33
13 September 2024	3,136	30,389	6,216	83,141	33
20 September 2024	3,093	30,948	6,193	82,592	33

Interest Rate Position Time Series

Interest Rate Positions					
				By Product and Residual Maturity	
As At	Number of Outstanding Trades / Others / Basis Swap	Number of Outstanding Trades / Others / Floating vs. Fixed	Number of Outstanding Trades / Others / Overnight Index Swap	Number of Outstanding Trades / 0 - 1 Year / Basis Swap	Number of Outstanding Trades / 0 - 1 Year / Floating vs. Fixed
28 March 2024	6,725	147,347	54,319	3,997	81,367
05 April 2024	6,619	147,853	55,020	4,001	80,706
12 April 2024	6,525	148,907	55,503	3,978	81,332
19 April 2024	6,530	149,384	56,409	3,981	81,507
26 April 2024	6,528	146,491	54,557	4,039	81,508
03 May 2024	6,641	146,894	55,083	4,050	81,444
10 May 2024	6,361	147,183	55,774	3,998	81,162
17 May 2024	6,367	147,498	55,892	4,015	81,156
24 May 2024	6,420	147,720	56,549	4,041	81,463
31 May 2024	6,462	141,467	57,374	4,026	81,971
07 June 2024	6,460	139,734	58,626	4,023	82,145
14 June 2024	6,367	141,075	59,345	3,959	82,108
21 June 2024	6,372	139,649	59,060	3,933	82,785
28 June 2024	6,352	138,986	51,266	3,968	82,521
05 July 2024	6,348	139,610	51,932	3,980	82,670
12 July 2024	6,370	140,161	52,861	3,999	82,903
19 July 2024	6,373	140,603	53,595	3,994	82,973
26 July 2024	6,359	139,398	48,539	4,012	82,772
02 August 2024	6,415	140,194	49,330	4,046	82,921
09 August 2024	6,425	141,101	49,734	4,087	83,297
16 August 2024	6,480	141,786	50,446	4,103	83,233
23 August 2024	6,414	134,447	51,042	4,269	81,718
30 August 2024	6,381	130,316	51,455	3,958	81,557
06 September 2024	6,383	131,389	52,350	3,865	82,052
13 September 2024	6,373	132,970	49,519	3,794	82,185
20 September 2024	6,353	131,424	49,973	3,767	83,026

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / 0 - 1 Year / Overnight Index Swap	Number of Outstanding Trades / 1 - 2 Years / Basis Swap	Number of Outstanding Trades / 1 - 2 Years / Floating vs. Fixed	Number of Outstanding Trades / 1 - 2 Years / Overnight Index Swap	Number of Outstanding Trades / 2 - 5 Years / Basis Swap
28 March 2024	32,942	2,837	58,145	25,390	5,917
05 April 2024	33,067	2,834	58,242	25,398	5,881
12 April 2024	33,339	2,832	58,791	25,715	5,883
19 April 2024	34,030	2,834	59,457	25,953	5,860
26 April 2024	34,533	2,830	58,675	25,570	5,840
03 May 2024	34,687	2,827	58,816	25,490	5,867
10 May 2024	35,250	2,780	58,303	25,639	5,773
17 May 2024	35,473	2,756	58,529	25,604	5,778
24 May 2024	36,089	2,740	58,583	25,505	5,803
31 May 2024	36,403	2,774	57,527	25,234	5,763
07 June 2024	36,751	2,795	57,380	25,526	5,801
14 June 2024	37,215	2,787	57,733	25,884	5,797
21 June 2024	36,818	2,785	58,125	26,309	5,831
28 June 2024	34,786	2,791	58,036	25,118	5,859
05 July 2024	34,888	2,788	58,039	25,271	5,874
12 July 2024	35,202	2,798	58,170	25,646	5,881
19 July 2024	35,595	2,810	57,901	26,062	5,853
26 July 2024	35,816	2,826	57,613	26,016	5,881
02 August 2024	36,436	2,837	58,016	26,330	5,892
09 August 2024	37,002	2,802	57,679	26,554	5,911
16 August 2024	37,455	2,833	57,785	26,898	5,948
23 August 2024	37,627	3,042	56,021	27,175	6,383
30 August 2024	37,861	2,683	55,701	26,864	5,597
06 September 2024	38,143	2,688	56,103	27,182	5,591
13 September 2024	37,642	2,765	56,531	27,138	5,583
20 September 2024	38,224	2,774	59,557	27,975	5,594

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / 2 - 5 Years / Floating vs. Fixed	Number of Outstanding Trades / 2 - 5 Years / Overnight Index Swap	Number of Outstanding Trades / 5 - 10 Years / Basis Swap	Number of Outstanding Trades / 5 - 10 Years / Floating vs. Fixed	Number of Outstanding Trades / 5 - 10 Years / Overnight Index Swap
28 March 2024	135,707	64,976	3,347	61,767	42,799
05 April 2024	136,054	65,400	3,292	62,452	42,737
12 April 2024	137,222	66,340	3,264	63,253	43,285
19 April 2024	137,847	67,910	3,238	63,683	43,543
26 April 2024	137,440	66,910	3,226	62,975	43,722
03 May 2024	137,827	66,873	3,273	63,728	43,313
10 May 2024	135,914	67,468	3,187	63,767	43,701
17 May 2024	136,868	67,361	3,184	64,527	43,644
24 May 2024	137,663	67,568	3,187	64,895	43,769
31 May 2024	133,791	67,987	3,195	64,863	43,967
07 June 2024	133,375	69,062	3,219	65,511	44,448
14 June 2024	134,053	70,102	3,190	66,555	45,358
21 June 2024	135,181	70,552	3,172	63,250	44,660
28 June 2024	134,116	65,805	3,195	62,987	44,419
05 July 2024	134,730	66,524	3,146	63,417	44,952
12 July 2024	135,057	67,341	3,168	64,105	45,540
19 July 2024	134,835	68,433	3,156	64,509	46,030
26 July 2024	134,801	65,964	3,153	64,832	45,096
02 August 2024	135,269	66,551	3,166	65,195	44,894
09 August 2024	135,665	67,639	3,174	65,935	45,196
16 August 2024	136,367	68,153	3,174	66,400	45,529
23 August 2024	134,208	68,678	3,464	65,756	46,100
30 August 2024	131,360	68,358	2,911	61,742	45,037
06 September 2024	132,370	69,284	2,924	62,593	45,485
13 September 2024	133,479	67,323	2,900	64,297	46,585
20 September 2024	133,407	68,852	2,877	58,303	45,638

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / 10 - 15 Years / Basis Swap	Number of Outstanding Trades / 10 - 15 Years / Floating vs. Fixed	Number of Outstanding Trades / 10 - 15 Years / Overnight Index Swap	Number of Outstanding Trades / 15 - 20 Years / Basis Swap	Number of Outstanding Trades / 15 - 20 Years / Floating vs. Fixed
28 March 2024	1,139	7,993	6,315	635	4,304
05 April 2024	1,126	8,079	6,370	631	4,338
12 April 2024	1,108	8,285	6,600	621	4,344
19 April 2024	1,106	8,434	6,651	620	4,334
26 April 2024	1,110	8,324	6,731	619	4,327
03 May 2024	1,124	8,389	6,523	627	4,345
10 May 2024	1,096	8,498	6,719	607	4,327
17 May 2024	1,100	8,505	6,695	604	4,342
24 May 2024	1,099	8,503	6,610	602	4,321
31 May 2024	1,092	8,557	6,622	599	4,309
07 June 2024	1,100	8,609	6,770	598	4,300
14 June 2024	1,096	8,880	6,999	588	4,275
21 June 2024	1,089	7,864	6,530	587	4,280
28 June 2024	1,080	8,001	6,609	584	4,265
05 July 2024	1,080	7,944	6,625	585	4,274
12 July 2024	1,079	7,983	6,671	593	4,244
19 July 2024	1,071	8,023	6,726	588	4,262
26 July 2024	1,067	8,035	6,722	586	4,255
02 August 2024	1,066	8,144	6,660	586	4,244
09 August 2024	1,077	8,210	6,944	581	4,252
16 August 2024	1,077	8,289	6,842	577	4,221
23 August 2024	1,213	8,154	6,960	607	4,161
30 August 2024	958	8,198	6,703	557	4,110
06 September 2024	961	8,331	6,785	556	4,139
13 September 2024	959	8,471	6,912	552	4,169
20 September 2024	945	7,665	6,568	553	4,149

Interest Rate Position Time Series

Interest Rate Positions				
As At	Number of Outstanding Trades / 15 - 20 Years / Overnight Index Swap	Number of Outstanding Trades / > 20 Years / Basis Swap	Number of Outstanding Trades / > 20 Years / Floating vs. Fixed	Number of Outstanding Trades / > 20 Years / Overnight Index Swap
28 March 2024	5,135	663	4,614	8,518
05 April 2024	5,154	641	4,633	8,491
12 April 2024	5,220	609	4,659	8,606
19 April 2024	5,418	607	4,684	8,704
26 April 2024	5,489	615	4,723	8,848
03 May 2024	5,447	645	4,771	8,657
10 May 2024	5,456	605	4,783	8,728
17 May 2024	5,487	610	4,833	8,757
24 May 2024	5,510	603	4,869	8,805
31 May 2024	5,459	604	4,894	8,840
07 June 2024	5,510	613	4,888	8,841
14 June 2024	5,574	595	4,863	9,018
21 June 2024	5,609	593	4,872	8,833
28 June 2024	5,567	591	4,893	8,955
05 July 2024	5,628	594	4,921	9,060
12 July 2024	5,749	596	4,958	9,052
19 July 2024	5,796	595	5,002	9,147
26 July 2024	5,857	588	5,011	9,247
02 August 2024	5,710	597	4,983	9,293
09 August 2024	5,858	594	5,032	9,915
16 August 2024	5,991	606	5,013	9,823
23 August 2024	6,145	617	5,000	9,597
30 August 2024	5,892	584	5,019	9,500
06 September 2024	5,938	588	5,076	9,518
13 September 2024	6,001	586	5,068	9,625
20 September 2024	6,071	585	5,087	9,600

Interest Rate Position Time Series

Interest Rate Positions	*Outstanding Notional (US$mn)*				
	Asset Class Total	*By Product*			*By Product and Intentio*
As At	Outstanding Notional (US$mn) / Total	Outstanding Notional (US$mn) / Basis Swap	Outstanding Notional (US$mn) / Floating vs. Fixed	Outstanding Notional (US$mn) / Overnight Index Swap	Outstanding Notional (US$mn) / Intended to Clear / Basis Swap
27 September 2024	22,617,322.15	1,159,975.01	11,696,427.25	9,760,919.90	712,367.75
04 October 2024	23,059,841.38	1,180,814.92	11,843,511.44	10,035,515.02	711,833.30
10 October 2024	23,518,919.83	1,159,232.20	11,705,694.66	10,653,992.97	704,200.89
18 October 2024	23,239,665.32	1,052,039.39	11,638,008.68	10,549,617.26	715,811.25
25 October 2024	23,428,081.17	1,016,183.00	11,505,078.77	10,906,819.40	701,533.44
01 November 2024	23,186,998.99	1,003,343.91	11,540,176.46	10,643,478.62	696,062.32
08 November 2024	22,648,287.92	996,672.19	11,521,006.40	10,130,609.33	698,098.76
15 November 2024	22,227,408.58	975,454.10	11,159,833.71	10,092,120.77	680,644.52
22 November 2024	21,476,278.49	968,286.95	10,801,327.64	9,706,663.89	686,914.51
29 November 2024	22,059,725.59	1,015,397.98	10,759,323.91	10,285,003.69	742,289.97
06 December 2024	22,182,745.13	1,007,750.87	11,007,294.20	10,167,700.06	737,370.60
13 December 2024	21,793,648.77	942,429.39	11,130,088.37	9,721,131.01	682,764.18
20 December 2024	21,788,254.30	960,898.52	10,933,030.58	9,894,325.20	698,078.33
27 December 2024	21,738,916.43	975,367.84	10,832,923.98	9,930,624.61	696,724.94
03 January 2025	21,504,982.17	981,722.43	10,851,324.56	9,671,935.18	705,713.79
10 January 2025	21,887,783.02	995,159.00	10,880,058.20	10,012,565.83	712,154.91
17 January 2025	22,488,170.32	987,566.11	11,017,071.50	10,483,532.72	712,781.93
24 January 2025	22,107,526.76	987,667.86	11,139,231.16	9,980,627.73	715,139.13
28 January 2025	22,066,762.05	1,016,368.15	11,175,858.37	9,874,535.53	713,336.07
07 February 2025	21,985,234.15	944,706.75	11,125,442.89	9,915,084.51	719,095.70
14 February 2025	22,195,340.18	968,700.92	11,314,326.64	9,912,312.62	722,313.37
21 February 2025	22,479,172.64	983,321.16	11,457,806.41	10,038,045.07	729,622.15
28 February 2025	22,816,510.39	972,140.01	11,577,627.89	10,266,742.49	724,591.74
07 March 2025	22,651,986.53	987,136.17	11,740,479.09	9,924,371.27	727,061.35
14 March 2025	23,080,077.03	950,278.81	12,001,659.00	10,128,139.21	695,344.47
21 March 2025	22,771,435.93	945,455.42	11,875,586.09	9,950,394.42	688,247.03

Interest Rate Position Time Series

Interest Rate Positions					
	n to Clear				
As At	Outstanding Notional (US$mn) / Intended to Clear / Floating vs. Fixed	Outstanding Notional (US$mn) / Intended to Clear / Overnight Index Swap	Outstanding Notional (US$mn) / Not Intended to Clear / Basis Swap	Outstanding Notional (US$mn) / Not Intended to Clear / Floating vs. Fixed	Outstanding Notional (US$mn) / Not Intended to Clear / Overnight Index Swap
27 September 2024	8,871,708.52	7,141,944.50	447,607.26	2,824,718.72	2,618,975.40
04 October 2024	8,905,594.37	7,291,438.55	468,981.62	2,937,917.08	2,744,076.47
10 October 2024	8,794,743.54	7,841,979.62	455,031.31	2,910,951.12	2,812,013.35
18 October 2024	8,878,344.21	7,688,594.68	336,228.14	2,759,664.47	2,861,022.58
25 October 2024	8,745,151.85	7,961,892.63	314,649.56	2,759,926.92	2,944,926.77
01 November 2024	8,848,536.53	7,707,557.48	307,281.59	2,691,639.93	2,935,921.14
08 November 2024	8,889,333.23	7,456,501.06	298,573.43	2,631,673.17	2,674,108.28
15 November 2024	8,651,808.17	7,414,443.69	294,809.58	2,508,025.54	2,677,677.08
22 November 2024	8,338,996.02	6,927,370.00	281,372.44	2,462,331.62	2,779,293.90
29 November 2024	8,326,968.54	7,395,585.03	273,108.01	2,432,355.37	2,889,418.66
06 December 2024	8,521,841.44	7,206,272.78	270,380.26	2,485,452.76	2,961,427.28
13 December 2024	8,630,600.37	6,733,334.18	259,665.22	2,499,488.00	2,987,796.82
20 December 2024	8,480,152.36	6,892,721.16	262,820.19	2,452,878.22	3,001,604.04
27 December 2024	8,374,632.04	7,031,082.94	278,642.90	2,458,291.93	2,899,541.67
03 January 2025	8,405,396.04	6,781,221.30	276,008.65	2,445,928.52	2,890,713.88
10 January 2025	8,404,015.87	6,991,129.03	283,004.09	2,476,042.33	3,021,436.80
17 January 2025	8,528,956.72	7,263,200.49	274,784.17	2,488,114.78	3,220,332.22
24 January 2025	8,633,944.58	7,144,005.04	272,528.73	2,505,286.59	2,836,622.69
28 January 2025	8,636,609.58	6,977,831.16	303,032.09	2,539,248.79	2,896,704.37
07 February 2025	8,633,461.14	6,973,752.67	225,611.05	2,491,981.74	2,941,331.85
14 February 2025	8,809,243.96	6,904,340.94	246,387.56	2,505,082.68	3,007,971.68
21 February 2025	8,945,441.71	6,936,030.36	253,699.01	2,512,364.70	3,102,014.71
28 February 2025	9,045,466.72	7,044,362.55	247,548.27	2,532,161.18	3,222,379.93
07 March 2025	9,155,178.52	6,775,468.80	260,074.82	2,585,300.57	3,148,902.47
14 March 2025	9,393,249.32	6,864,040.96	254,934.35	2,608,409.68	3,264,098.25
21 March 2025	9,292,358.90	6,819,508.86	257,208.39	2,583,227.19	3,130,885.56

Interest Rate Position Time Series

Interest Rate Positions						
	By Product and Currency					
As At	Outstanding Notional (US$mn) / USD / Basis Swap	Outstanding Notional (US$mn) / USD / Floating vs. Fixed	Outstanding Notional (US$mn) / USD / Overnight Index Swap	Outstanding Notional (US$mn) / CNY / Basis Swap	Outstanding Notional (US$mn) / CNY / Floating vs. Fixed
27 September 2024	181,259.19	702,704.51	4,644,225.02	0.00	4,001,988.00
04 October 2024	181,265.41	784,453.02	4,586,226.24	0.00	4,001,233.93
10 October 2024	181,134.00	795,903.56	4,960,738.68	0.00	4,040,303.88
18 October 2024	177,838.22	804,897.00	4,799,197.65	0.00	4,128,302.56
25 October 2024	176,518.53	874,703.49	5,041,871.10	0.00	4,097,188.44
01 November 2024	172,131.63	810,000.12	4,590,185.21	0.00	4,153,846.69
08 November 2024	173,417.89	753,160.50	4,861,981.27	0.00	4,140,155.31
15 November 2024	169,095.14	689,436.29	4,836,185.15	0.00	4,173,469.25
22 November 2024	163,847.98	650,178.12	4,689,219.98	0.00	3,788,969.40
29 November 2024	168,913.12	647,525.99	4,957,496.27	0.00	3,832,454.64
06 December 2024	163,562.57	675,575.19	4,630,393.69	0.00	3,976,907.27
13 December 2024	164,010.85	661,280.36	4,642,939.25	0.00	4,055,280.54
20 December 2024	148,155.88	646,523.22	4,632,992.93	0.00	4,064,590.10
27 December 2024	148,807.32	627,971.16	4,650,446.81	0.00	3,993,236.59
03 January 2025	146,243.94	627,535.75	4,417,616.08	0.00	4,030,627.08
10 January 2025	148,420.46	626,046.02	4,458,559.39	0.00	4,082,339.20
17 January 2025	143,988.79	619,472.22	4,502,852.95	0.00	4,182,456.55
24 January 2025	146,990.62	620,088.30	4,734,946.12	0.00	4,322,766.40
28 January 2025	142,638.52	620,569.29	4,515,142.37	0.00	4,329,365.74
07 February 2025	143,555.12	663,006.59	4,366,730.81	0.00	4,308,504.31
14 February 2025	146,749.23	642,212.48	4,393,704.22	0.00	4,423,167.51
21 February 2025	145,567.93	622,981.96	4,410,794.64	0.00	4,520,066.09
28 February 2025	146,715.67	618,821.83	4,420,152.70	0.00	4,640,104.26
07 March 2025	146,357.83	641,755.41	4,495,555.29	0.00	4,746,216.17
14 March 2025	148,076.76	641,997.70	4,594,034.22	0.00	5,037,158.60
21 March 2025	146,056.51	622,517.49	4,543,721.71	0.00	4,990,602.18

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / CNY / Overnight Index Swap	Outstanding Notional (US$mn) / EUR / Basis Swap	Outstanding Notional (US$mn) / EUR / Floating vs. Fixed	Outstanding Notional (US$mn) / EUR / Overnight Index Swap	Outstanding Notional (US$mn) / GBP / Basis Swap
27 September 2024	6,359.19	29,659.65	435,845.57	228,809.59	55.35
04 October 2024	6,371.78	28,967.60	434,703.95	228,215.17	55.12
10 October 2024	6,333.96	41,893.74	434,640.41	227,309.72	54.43
18 October 2024	6,280.85	27,144.47	428,833.78	224,762.91	53.96
25 October 2024	6,275.56	25,326.82	424,101.16	220,964.19	53.67
01 November 2024	6,284.56	25,408.68	423,191.35	222,518.35	53.85
08 November 2024	6,229.23	24,282.87	467,514.80	222,629.32	53.50
15 November 2024	6,189.30	24,644.89	438,585.84	219,441.68	52.80
22 November 2024	6,171.02	24,295.57	440,449.04	211,573.31	52.56
29 November 2024	6,171.11	24,693.23	441,876.18	213,668.15	52.68
06 December 2024	6,128.79	24,809.91	439,385.84	209,582.36	52.78
13 December 2024	6,131.07	27,039.96	440,163.54	223,044.70	52.97
20 December 2024	6,109.28	23,834.65	406,975.75	200,407.59	52.24
27 December 2024	6,099.31	24,969.72	410,224.69	188,215.82	52.09
03 January 2025	6,098.23	25,684.40	408,223.46	188,450.38	52.00
10 January 2025	6,071.61	23,845.04	404,772.05	185,756.40	51.36
17 January 2025	6,104.03	23,041.57	404,427.84	188,602.07	50.88
24 January 2025	6,069.88	26,311.41	405,212.67	193,789.82	51.17
28 January 2025	6,094.01	27,680.80	411,536.37	196,476.63	51.86
07 February 2025	6,070.54	25,299.52	406,986.57	200,722.78	51.96
14 February 2025	6,039.98	26,539.89	410,508.76	200,213.85	51.70
21 February 2025	6,061.13	25,181.43	411,747.13	198,383.01	52.29
28 February 2025	5,918.45	25,282.57	415,761.84	194,608.68	52.65
07 March 2025	5,863.65	26,219.78	427,458.17	207,454.81	53.57
14 March 2025	5,874.59	25,615.57	436,556.28	208,255.77	53.87
21 March 2025	5,880.28	23,634.89	432,618.33	209,492.65	54.03

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / GBP / Floating vs. Fixed	Outstanding Notional (US$mn) / GBP / Overnight Index Swap	Outstanding Notional (US$mn) / JPY / Basis Swap	Outstanding Notional (US$mn) / JPY / Floating vs. Fixed	Outstanding Notional (US$mn) / JPY / Overnight Index Swap
27 September 2024	13,036.45	124,913.88	51,584.60	77,159.43	2,759,003.91
04 October 2024	12,950.07	126,238.57	50,128.85	75,825.50	2,989,252.67
10 October 2024	12,660.47	126,136.09	49,353.54	74,893.01	3,255,750.04
18 October 2024	12,549.81	124,561.08	48,812.33	73,892.72	3,316,958.36
25 October 2024	12,263.09	124,846.32	47,891.93	72,368.33	3,452,427.21
01 November 2024	12,304.97	124,107.88	47,813.86	84,642.38	3,649,115.59
08 November 2024	12,071.30	224,445.22	47,436.62	83,660.49	2,925,028.08
15 November 2024	11,912.79	180,901.40	47,186.39	82,767.30	2,983,625.81
22 November 2024	11,860.06	180,124.77	46,947.98	82,822.65	2,718,682.02
29 November 2024	11,782.45	179,746.64	108,666.84	62,374.94	3,109,684.25
06 December 2024	11,805.06	179,141.54	108,141.50	62,153.90	3,268,394.78
13 December 2024	11,728.21	180,326.87	80,449.48	61,427.72	3,057,177.01
20 December 2024	11,164.65	111,683.55	79,215.27	57,101.90	3,268,369.72
27 December 2024	11,128.19	109,814.04	77,764.85	56,212.01	3,309,327.98
03 January 2025	11,074.45	108,628.69	77,876.73	55,978.81	3,261,685.85
10 January 2025	10,939.44	107,892.99	76,934.15	55,977.12	3,516,233.47
17 January 2025	10,619.64	107,684.53	75,471.19	55,909.07	3,924,034.66
24 January 2025	10,098.04	108,574.09	74,476.95	55,763.05	3,132,766.74
28 January 2025	10,232.77	109,941.43	73,945.26	55,754.84	3,229,645.90
07 February 2025	10,158.45	109,916.00	72,186.78	57,196.22	3,281,757.46
14 February 2025	10,083.20	112,182.95	70,713.71	56,210.68	3,128,119.47
21 February 2025	10,154.67	113,895.84	70,068.29	57,040.76	3,434,305.30
28 February 2025	9,964.10	115,162.21	66,804.22	58,352.17	3,679,268.77
07 March 2025	10,128.85	121,037.39	65,180.97	58,181.82	3,244,035.05
14 March 2025	10,151.37	122,615.60	63,207.83	60,745.18	3,377,007.00
21 March 2025	10,143.75	123,420.97	61,350.72	60,869.98	3,207,197.28

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / HKD / Basis Swap	Outstanding Notional (US$mn) / HKD / Floating vs. Fixed	Outstanding Notional (US$mn) / HKD / Overnight Index Swap	Outstanding Notional (US$mn) / Others / Basis Swap	Outstanding Notional (US$mn) / Others / Floating vs. Fixed
27 September 2024	171,175.21	2,352,566.89	661.85	726,241.01	4,113,126.40
04 October 2024	170,192.37	2,361,826.34	663.72	750,205.57	4,172,518.63
10 October 2024	169,251.29	2,204,158.44	662.68	717,545.20	4,143,134.88
18 October 2024	166,833.53	2,226,983.84	663.05	631,356.88	3,962,548.97
25 October 2024	164,146.42	2,248,350.99	663.21	602,245.62	3,776,103.27
01 November 2024	167,141.13	2,279,551.15	662.93	590,794.75	3,776,639.79
08 November 2024	164,393.66	2,294,196.62	482.54	587,087.64	3,770,247.39
15 November 2024	165,100.23	2,297,828.00	495.10	569,374.64	3,465,834.23
22 November 2024	164,825.08	2,324,609.48	494.92	568,317.78	3,502,438.90
29 November 2024	164,821.72	2,333,960.00	495.04	548,250.39	3,429,349.71
06 December 2024	165,065.09	2,371,488.22	494.86	546,119.01	3,469,978.71
13 December 2024	166,366.29	2,420,546.17	495.49	504,509.84	3,479,661.82
20 December 2024	164,382.94	2,410,897.42	495.75	545,257.55	3,335,777.54
27 December 2024	163,663.18	2,400,210.24	495.79	560,110.69	3,333,941.09
03 January 2025	176,304.26	2,417,625.22	495.89	555,561.11	3,300,259.79
10 January 2025	174,674.75	2,328,041.71	495.26	571,233.24	3,371,942.65
17 January 2025	174,309.59	2,339,515.39	494.72	570,704.08	3,404,670.78
24 January 2025	175,612.33	2,368,936.17	687.20	564,225.38	3,356,366.54
28 January 2025	175,639.99	2,365,291.74	687.33	596,411.71	3,383,107.61
07 February 2025	173,417.99	2,356,995.55	880.02	530,195.37	3,322,595.20
14 February 2025	173,423.46	2,396,130.61	1,585.71	551,222.95	3,376,013.40
21 February 2025	175,228.90	2,438,504.38	1,742.60	567,222.33	3,397,311.42
28 February 2025	173,958.93	2,417,100.16	1,743.29	559,325.96	3,417,523.53
07 March 2025	171,805.70	2,414,126.02	1,924.18	577,518.32	3,442,612.64
14 March 2025	171,807.52	2,438,530.79	2,035.27	541,517.27	3,376,519.08
21 March 2025	170,481.04	2,414,192.33	2,038.71	543,878.22	3,344,642.03

Interest Rate Position Time Series

Interest Rate Positions					
		By Product and Residual Maturity			
As At	Outstanding Notional (US$mn) / Others / Overnight Index Swap	Outstanding Notional (US$mn) / 0 - 1 Year / Basis Swap	Outstanding Notional (US$mn) / 0 - 1 Year / Floating vs. Fixed	Outstanding Notional (US$mn) / 0 - 1 Year / Overnight Index Swap	Outstanding Notional (US$mn) / 1 - 2 Years / Basis Swap
27 September 2024	1,996,946.46	585,987.44	5,065,406.21	5,239,175.30	166,007.58
04 October 2024	2,098,546.85	600,581.00	5,167,549.18	5,529,446.46	167,880.85
10 October 2024	2,077,061.80	576,632.08	5,072,241.16	5,908,572.74	173,882.80
18 October 2024	2,077,193.36	494,185.19	5,039,965.45	5,944,437.08	156,149.77
25 October 2024	2,059,771.80	466,478.72	5,026,335.54	6,220,367.81	154,226.69
01 November 2024	2,050,604.10	458,624.65	4,982,964.17	6,023,257.66	152,157.29
08 November 2024	1,889,813.68	451,809.72	4,890,385.39	5,264,096.06	151,774.92
15 November 2024	1,865,282.32	436,984.94	4,711,965.28	5,312,254.59	149,509.95
22 November 2024	1,900,397.87	429,801.25	4,650,811.59	4,902,258.34	150,480.65
29 November 2024	1,817,742.24	468,433.51	4,653,979.09	5,475,729.80	150,985.81
06 December 2024	1,873,564.04	465,407.75	4,755,415.45	5,452,459.19	151,631.61
13 December 2024	1,611,016.62	409,197.82	4,786,579.33	5,102,924.51	147,814.17
20 December 2024	1,674,266.37	406,101.02	4,826,388.86	5,349,015.67	154,816.14
27 December 2024	1,666,224.86	418,419.65	4,777,841.92	5,350,417.94	156,852.90
03 January 2025	1,688,960.06	420,069.01	4,773,378.68	5,184,124.39	153,991.06
10 January 2025	1,737,556.71	433,305.02	4,767,795.53	5,435,533.14	153,360.03
17 January 2025	1,753,759.77	421,138.49	4,841,890.41	5,857,163.75	152,801.75
24 January 2025	1,803,793.89	412,094.70	4,913,515.50	5,210,670.06	159,751.17
28 January 2025	1,816,547.86	440,206.32	4,937,431.09	5,173,370.74	160,736.63
07 February 2025	1,949,006.89	368,842.17	4,849,151.67	5,208,473.25	160,523.97
14 February 2025	2,070,466.45	391,848.17	4,892,646.66	5,220,754.34	162,694.77
21 February 2025	1,872,862.55	399,713.60	4,937,805.85	5,240,658.37	165,531.89
28 February 2025	1,849,888.38	393,100.05	4,985,456.45	5,361,760.99	162,881.08
07 March 2025	1,848,500.90	405,491.88	5,025,744.96	5,005,537.68	163,187.13
14 March 2025	1,818,316.77	365,319.83	5,128,571.24	5,139,112.75	164,368.19
21 March 2025	1,858,642.82	362,413.68	5,226,030.08	4,955,235.17	166,526.04

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / 1 - 2 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 1 - 2 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 2 - 5 Years / Basis Swap	Outstanding Notional (US$mn) / 2 - 5 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 2 - 5 Years / Overnight Index Swap
27 September 2024	2,091,224.76	1,265,402.17	232,505.70	3,277,436.09	1,679,561.38
04 October 2024	2,098,911.20	1,293,906.15	234,800.71	3,296,712.67	1,649,283.49
10 October 2024	2,097,965.34	1,425,920.07	233,294.73	3,260,474.90	1,709,473.84
18 October 2024	2,094,627.48	1,341,142.44	230,239.19	3,264,494.54	1,664,345.60
25 October 2024	2,074,154.68	1,384,931.61	227,881.58	3,206,054.62	1,689,084.42
01 November 2024	2,078,215.68	1,390,671.31	226,198.99	3,258,884.57	1,650,129.47
08 November 2024	2,082,088.79	1,401,181.82	226,135.56	3,288,218.10	1,736,231.43
15 November 2024	2,053,391.70	1,382,197.54	224,907.10	3,193,323.04	1,725,425.75
22 November 2024	1,924,021.36	1,389,291.03	225,260.55	3,043,095.58	1,740,145.91
29 November 2024	1,921,967.46	1,407,902.04	230,815.57	3,004,598.59	1,730,931.66
06 December 2024	1,955,129.39	1,365,773.48	229,998.18	3,083,123.53	1,718,273.88
13 December 2024	1,975,278.44	1,332,735.15	226,482.38	3,135,737.63	1,688,958.74
20 December 2024	1,967,011.98	1,340,370.10	245,937.66	3,048,046.63	1,683,790.10
27 December 2024	1,925,744.77	1,344,772.78	245,072.88	3,039,693.36	1,708,667.14
03 January 2025	1,940,839.57	1,330,213.37	255,363.29	3,045,869.71	1,648,534.66
10 January 2025	1,953,562.67	1,365,285.17	254,461.91	3,051,517.13	1,685,560.58
17 January 2025	1,963,605.33	1,398,387.22	258,093.51	3,104,602.75	1,707,333.97
24 January 2025	1,994,346.35	1,397,419.39	259,784.15	3,131,463.83	1,785,339.68
28 January 2025	1,995,671.29	1,394,714.13	258,865.90	3,134,092.24	1,756,189.87
07 February 2025	1,993,942.17	1,431,453.26	258,141.97	3,153,542.90	1,752,060.26
14 February 2025	2,045,558.05	1,414,322.56	258,151.11	3,218,242.05	1,746,889.19
21 February 2025	2,076,956.16	1,448,223.30	260,940.74	3,258,837.26	1,783,242.69
28 February 2025	2,088,670.60	1,504,886.22	261,707.69	3,306,887.36	1,831,277.57
07 March 2025	2,122,430.32	1,509,935.89	263,662.13	3,359,912.95	1,832,762.04
14 March 2025	2,177,211.54	1,537,065.05	264,950.03	3,435,460.39	1,850,025.48
21 March 2025	2,159,669.77	1,565,917.72	260,602.47	3,376,463.52	1,842,267.12

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / 5 - 10 Years / Basis Swap	Outstanding Notional (US$mn) / 5 - 10 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 5 - 10 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 10 - 15 Years / Basis Swap	Outstanding Notional (US$mn) / 10 - 15 Years / Floating vs. Fixed
27 September 2024	116,535.87	1,002,503.60	1,022,251.17	29,922.70	125,060.52
04 October 2024	118,840.41	1,018,392.60	1,015,604.75	29,706.35	126,871.01
10 October 2024	116,485.35	1,014,916.18	1,063,549.33	29,534.45	125,467.77
18 October 2024	115,070.05	982,247.37	1,053,630.74	28,070.24	123,603.24
25 October 2024	111,336.20	944,781.06	1,065,280.30	27,878.55	123,243.51
01 November 2024	110,317.79	963,887.82	1,043,621.30	27,862.24	125,422.49
08 November 2024	110,572.45	991,457.12	1,100,625.33	28,282.09	128,427.31
15 November 2024	108,984.83	940,984.76	1,076,352.57	27,345.75	126,873.54
22 November 2024	107,134.54	920,356.45	1,082,267.26	27,794.84	129,235.06
29 November 2024	109,348.56	919,769.12	1,077,531.19	28,053.32	125,044.26
06 December 2024	106,478.80	952,602.75	1,051,003.85	26,769.25	127,426.88
13 December 2024	105,650.55	970,123.88	1,028,716.30	26,349.02	129,686.31
20 December 2024	102,846.04	853,974.16	987,656.36	25,024.50	114,217.79
27 December 2024	103,636.71	852,256.29	987,395.05	25,072.85	113,650.56
03 January 2025	101,395.63	854,959.01	975,671.42	24,817.60	113,449.40
10 January 2025	102,224.26	865,185.09	993,761.03	25,372.43	117,485.41
17 January 2025	103,029.26	865,285.34	1,003,631.05	25,757.82	117,172.52
24 January 2025	103,538.18	862,258.60	1,044,275.64	25,792.52	114,230.21
28 January 2025	103,814.13	869,921.38	1,021,815.74	25,860.46	115,060.31
07 February 2025	104,026.08	885,761.70	1,005,778.37	26,474.71	119,327.08
14 February 2025	103,833.57	913,583.85	1,010,680.33	25,573.65	120,264.60
21 February 2025	104,400.92	936,639.31	1,035,742.68	26,560.23	123,035.61
28 February 2025	102,773.41	947,077.98	1,036,782.45	26,298.83	125,068.16
07 March 2025	102,156.74	980,280.56	1,040,693.24	27,180.27	125,762.83
14 March 2025	104,113.69	1,005,930.12	1,063,289.09	26,074.03	128,279.01
21 March 2025	105,044.76	870,890.80	1,062,435.27	25,531.12	116,255.10

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / 10 - 15 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 15 - 20 Years / Basis Swap	Outstanding Notional (US$mn) / 15 - 20 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 15 - 20 Years / Overnight Index Swap	Outstanding Notional (US$mn) / > 20 Years / Basis Swap
27 September 2024	188,439.45	16,038.86	58,042.17	144,579.81	12,976.87
04 October 2024	184,846.69	16,138.03	57,854.35	142,415.64	12,867.56
10 October 2024	171,237.20	16,421.19	57,680.23	168,554.04	12,981.60
18 October 2024	172,455.78	15,694.92	59,358.39	171,556.31	12,630.02
25 October 2024	173,450.53	15,732.48	58,398.18	170,917.27	12,648.77
01 November 2024	168,166.20	15,683.87	58,594.32	170,696.68	12,499.07
08 November 2024	204,170.25	15,518.66	59,814.29	171,830.83	12,578.79
15 November 2024	189,718.04	15,316.56	56,916.69	171,512.76	12,404.97
22 November 2024	188,158.83	15,301.42	56,675.57	172,610.93	12,513.72
29 November 2024	186,171.80	15,210.12	56,470.07	171,214.01	12,551.09
06 December 2024	183,224.43	15,030.47	56,381.73	167,940.92	12,434.81
13 December 2024	180,647.15	14,662.72	55,749.22	158,944.61	12,272.74
20 December 2024	180,473.57	14,229.49	50,987.61	135,454.45	11,943.68
27 December 2024	182,529.57	14,281.43	51,232.12	137,378.34	12,031.42
03 January 2025	175,213.71	14,152.02	50,750.06	140,332.59	11,933.82
10 January 2025	174,833.59	14,210.37	52,107.87	141,256.42	12,224.97
17 January 2025	157,538.96	14,323.53	54,377.58	167,285.04	12,421.74
24 January 2025	172,262.79	14,158.97	53,732.97	169,410.90	12,548.17
28 January 2025	160,612.92	14,258.80	53,980.26	170,250.53	12,625.91
07 February 2025	161,418.14	14,055.00	54,094.72	163,927.81	12,642.85
14 February 2025	161,758.83	14,054.52	54,440.09	166,006.16	12,545.13
21 February 2025	167,571.12	13,572.37	54,869.35	169,822.62	12,601.43
28 February 2025	167,092.63	13,019.10	54,662.52	171,513.13	12,359.86
07 March 2025	170,863.27	13,211.29	55,240.04	169,955.34	12,246.72
14 March 2025	173,290.35	13,025.33	54,887.94	170,432.55	12,427.72
21 March 2025	162,358.00	13,001.99	55,051.17	174,897.42	12,335.36

Interest Rate Position Time Series

Interest Rate Positions			*Number of Outstanding Trades*		
			Asset Class Total	*By Product*	
As At	Outstanding Notional (US$mn) / > 20 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / > 20 Years / Overnight Index Swap	Number of Outstanding Trades / Total	Number of Outstanding Trades / Basis Swap	Number of Outstanding Trades / Floating vs. Fixed
27 September 2024	76,753.90	221,510.62	573,522	17,110	351,878
04 October 2024	77,220.43	220,011.84	575,032	17,228	352,995
10 October 2024	76,949.08	206,685.74	578,264	17,392	351,014
18 October 2024	73,712.20	202,049.30	575,765	17,035	351,215
25 October 2024	72,111.19	202,787.47	574,786	16,891	348,048
01 November 2024	72,207.41	196,935.99	578,318	16,992	350,858
08 November 2024	80,615.40	252,473.61	582,833	16,954	353,158
15 November 2024	76,378.69	234,659.53	576,460	16,878	346,400
22 November 2024	77,132.04	231,931.60	565,529	16,861	333,414
29 November 2024	77,495.33	235,523.19	560,304	18,010	329,844
06 December 2024	77,214.47	229,024.31	564,289	17,966	333,737
13 December 2024	76,933.54	228,204.55	562,376	18,404	336,851
20 December 2024	72,403.55	217,564.95	565,284	19,007	335,727
27 December 2024	72,504.97	219,463.79	562,918	19,097	332,906
03 January 2025	72,078.13	217,845.04	563,399	19,207	334,178
10 January 2025	72,404.49	216,335.90	567,621	19,198	334,676
17 January 2025	70,137.56	192,192.73	572,425	19,235	337,364
24 January 2025	69,683.71	201,249.28	576,300	19,273	338,411
28 January 2025	69,701.80	197,581.61	576,031	19,347	337,977
07 February 2025	69,622.64	191,973.43	577,102	19,063	338,697
14 February 2025	69,591.33	191,901.22	584,248	19,129	343,615
21 February 2025	69,662.87	192,784.28	589,877	19,144	346,242
28 February 2025	69,804.83	193,429.49	592,028	19,070	348,623
07 March 2025	71,107.41	194,623.81	596,469	19,017	351,844
14 March 2025	71,318.76	194,923.93	599,610	18,957	355,432
21 March 2025	71,225.64	187,283.72	595,284	18,808	350,727

Interest Rate Position Time Series

Interest Rate Positions					
		By Product and Intention to Clear			
As At	Number of Outstanding Trades / Overnight Index Swap	Number of Outstanding Trades / Intended to Clear / Basis Swap	Number of Outstanding Trades / Intended to Clear / Floating vs. Fixed	Number of Outstanding Trades / Intended to Clear / Overnight Index Swap	Number of Outstanding Trades / Not Intended to Clear / Basis Swap
27 September 2024	204,535	13,220	263,194	168,132	3,890
04 October 2024	204,810	13,175	264,089	168,461	4,053
10 October 2024	209,859	13,171	262,052	172,908	4,221
18 October 2024	207,516	13,166	264,712	170,458	3,869
25 October 2024	209,847	13,121	262,636	172,276	3,770
01 November 2024	210,469	13,177	264,888	171,758	3,815
08 November 2024	212,722	13,187	266,935	174,045	3,767
15 November 2024	213,183	13,122	261,793	174,643	3,756
22 November 2024	215,255	13,097	248,305	175,344	3,764
29 November 2024	212,450	14,308	245,741	175,978	3,702
06 December 2024	212,586	14,284	249,071	176,060	3,682
13 December 2024	207,122	13,770	251,913	170,088	4,634
20 December 2024	210,550	14,337	250,957	172,742	4,670
27 December 2024	210,915	14,320	248,064	173,773	4,777
03 January 2025	210,014	14,556	249,655	172,938	4,651
10 January 2025	213,748	14,519	250,085	175,965	4,679
17 January 2025	215,827	14,512	252,579	177,699	4,723
24 January 2025	218,617	14,515	253,582	180,429	4,758
28 January 2025	218,708	14,408	253,121	180,157	4,939
07 February 2025	219,343	14,340	254,187	180,585	4,723
14 February 2025	221,505	14,347	258,607	182,082	4,782
21 February 2025	224,491	14,307	260,743	183,986	4,837
28 February 2025	224,335	14,228	262,997	184,232	4,842
07 March 2025	225,609	14,140	265,752	185,032	4,877
14 March 2025	225,221	14,069	268,628	184,107	4,888
21 March 2025	225,750	13,943	265,104	183,754	4,865

Interest Rate Position Time Series

Interest Rate Positions					
			By Product and Currency		
As At	Number of Outstanding Trades / Not Intended to Clear / Floating vs. Fixed	Number of Outstanding Trades / Not Intended to Clear / Overnight Index Swap	Number of Outstanding Trades / USD / Basis Swap	Number of Outstanding Trades / USD / Floating vs. Fixed	Number of Outstanding Trades / USD / Overnight Index Swap
27 September 2024	88,684	36,403	3,266	18,029	117,158
04 October 2024	88,906	36,349	3,267	18,081	116,373
10 October 2024	88,962	36,951	3,305	18,135	119,126
18 October 2024	86,503	37,058	3,267	18,166	119,580
25 October 2024	85,413	37,572	3,258	18,218	120,107
01 November 2024	85,970	38,711	3,264	18,146	117,547
08 November 2024	86,223	38,677	3,258	18,180	119,969
15 November 2024	84,607	38,541	3,234	18,093	119,255
22 November 2024	85,109	39,911	3,240	18,118	120,260
29 November 2024	84,103	36,473	3,253	18,068	120,194
06 December 2024	84,667	36,527	3,229	18,091	118,979
13 December 2024	84,938	37,034	4,147	18,075	119,753
20 December 2024	84,770	37,808	4,131	18,062	119,719
27 December 2024	84,842	37,142	4,147	18,021	119,659
03 January 2025	84,523	37,076	4,108	18,057	118,959
10 January 2025	84,591	37,783	4,130	18,119	120,400
17 January 2025	84,785	38,128	4,155	17,883	121,419
24 January 2025	84,829	38,188	4,156	17,814	122,508
28 January 2025	84,856	38,551	4,088	17,795	121,798
07 February 2025	84,510	38,759	4,087	17,794	121,465
14 February 2025	85,008	39,424	4,131	17,741	122,424
21 February 2025	85,500	40,505	4,164	17,675	123,344
28 February 2025	85,626	40,104	4,179	17,624	124,238
07 March 2025	86,092	40,577	4,178	17,625	125,549
14 March 2025	86,804	41,115	4,185	17,612	127,067
21 March 2025	85,623	41,996	4,197	17,469	125,771

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / CNY / Basis Swap	Number of Outstanding Trades / CNY / Floating vs. Fixed	Number of Outstanding Trades / CNY / Overnight Index Swap	Number of Outstanding Trades / EUR / Basis Swap	Number of Outstanding Trades / EUR / Floating vs. Fixed
27 September 2024	0	98,197	194	197	19,150
04 October 2024	0	98,252	194	192	19,386
10 October 2024	0	99,512	194	246	19,594
18 October 2024	0	100,978	194	197	19,623
25 October 2024	0	100,642	194	172	19,593
01 November 2024	0	101,299	194	195	19,589
08 November 2024	0	102,046	194	171	19,739
15 November 2024	0	104,389	194	194	19,808
22 November 2024	0	90,035	194	174	19,824
29 November 2024	0	89,948	194	176	19,902
06 December 2024	0	92,059	193	178	19,944
13 December 2024	0	93,382	193	200	19,943
20 December 2024	0	94,291	193	186	19,810
27 December 2024	0	92,539	193	182	19,838
03 January 2025	0	93,054	193	185	19,874
10 January 2025	0	94,351	193	164	19,832
17 January 2025	0	96,184	189	162	19,993
24 January 2025	0	98,037	187	184	19,521
28 January 2025	0	97,930	187	218	19,613
07 February 2025	0	97,763	187	184	19,667
14 February 2025	0	100,285	187	184	19,721
21 February 2025	0	102,326	187	184	19,779
28 February 2025	0	104,788	185	161	19,804
07 March 2025	0	106,293	184	184	19,996
14 March 2025	0	110,315	184	184	19,962
21 March 2025	0	108,424	184	157	19,816

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / EUR / Overnight Index Swap	Number of Outstanding Trades / GBP / Basis Swap	Number of Outstanding Trades / GBP / Floating vs. Fixed	Number of Outstanding Trades / GBP / Overnight Index Swap	Number of Outstanding Trades / JPY / Basis Swap
27 September 2024	2,838	8	349	1,756	1,090
04 October 2024	2,848	8	349	1,768	1,083
10 October 2024	2,867	8	346	1,793	1,083
18 October 2024	2,879	8	345	1,785	1,082
25 October 2024	2,883	8	339	1,796	1,089
01 November 2024	2,883	8	341	1,795	1,095
08 November 2024	2,932	8	340	1,847	1,095
15 November 2024	3,008	8	339	1,859	1,095
22 November 2024	2,978	8	346	1,811	1,092
29 November 2024	3,001	8	338	1,769	2,277
06 December 2024	3,001	8	338	1,780	2,235
13 December 2024	3,020	8	335	1,798	1,704
20 December 2024	2,810	8	321	1,617	1,703
27 December 2024	2,672	8	318	1,622	1,700
03 January 2025	2,681	8	318	1,594	1,699
10 January 2025	2,681	8	324	1,619	1,694
17 January 2025	2,703	8	321	1,639	1,652
24 January 2025	2,723	8	302	1,628	1,630
28 January 2025	2,730	8	297	1,634	1,617
07 February 2025	2,764	8	297	1,642	1,566
14 February 2025	2,774	8	296	1,668	1,552
21 February 2025	2,794	8	294	1,695	1,509
28 February 2025	2,793	8	293	1,706	1,436
07 March 2025	2,853	8	290	1,735	1,394
14 March 2025	2,869	8	286	1,741	1,346
21 March 2025	2,879	8	286	1,719	1,306

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / JPY / Floating vs. Fixed	Number of Outstanding Trades / JPY / Overnight Index Swap	Number of Outstanding Trades / HKD / Basis Swap	Number of Outstanding Trades / HKD / Floating vs. Fixed	Number of Outstanding Trades / HKD / Overnight Index Swap
27 September 2024	3,090	31,752	6,191	82,472	33
04 October 2024	3,087	32,183	6,178	82,622	33
10 October 2024	3,096	33,196	6,144	78,114	33
18 October 2024	3,091	33,113	6,092	78,404	33
25 October 2024	3,087	34,078	6,061	78,693	33
01 November 2024	3,536	36,648	6,126	79,496	33
08 November 2024	3,541	35,593	6,085	79,859	26
15 November 2024	3,542	36,167	6,102	80,064	27
22 November 2024	3,544	36,700	6,069	80,605	27
29 November 2024	2,864	33,118	6,068	80,358	27
06 December 2024	2,860	32,784	6,057	80,745	27
13 December 2024	2,862	29,582	6,107	81,706	27
20 December 2024	2,833	31,092	6,083	81,252	27
27 December 2024	2,833	31,458	6,075	80,920	27
03 January 2025	2,829	30,703	6,313	81,314	27
10 January 2025	2,832	31,725	6,266	79,285	27
17 January 2025	2,814	32,633	6,238	79,311	27
24 January 2025	2,807	33,029	6,253	79,842	30
28 January 2025	2,801	33,216	6,244	79,701	30
07 February 2025	2,807	31,942	6,146	79,753	33
14 February 2025	2,797	32,337	6,144	80,552	50
21 February 2025	2,792	34,314	6,156	81,242	54
28 February 2025	2,788	33,319	6,127	80,501	54
07 March 2025	2,783	32,260	6,067	81,077	61
14 March 2025	2,792	33,601	6,047	81,465	65
21 March 2025	2,795	34,665	5,958	80,672	65

Interest Rate Position Time Series

Interest Rate Positions					
				By Product and Residual Maturity	
As At	Number of Outstanding Trades / Others / Basis Swap	Number of Outstanding Trades / Others / Floating vs. Fixed	Number of Outstanding Trades / Others / Overnight Index Swap	Number of Outstanding Trades / 0 - 1 Year / Basis Swap	Number of Outstanding Trades / 0 - 1 Year / Floating vs. Fixed
27 September 2024	6,359	130,593	50,804	3,732	83,232
04 October 2024	6,501	131,220	51,411	3,741	83,158
10 October 2024	6,607	132,219	52,650	3,761	82,288
18 October 2024	6,390	130,609	49,933	3,700	82,596
25 October 2024	6,304	127,477	50,757	3,633	81,963
01 November 2024	6,305	128,452	51,370	3,638	82,125
08 November 2024	6,338	129,454	52,162	3,605	82,219
15 November 2024	6,246	120,166	52,674	3,569	81,970
22 November 2024	6,279	120,942	53,285	3,529	80,152
29 November 2024	6,229	118,367	54,148	4,554	79,835
06 December 2024	6,260	119,701	55,823	4,552	80,654
13 December 2024	6,239	120,549	52,749	4,350	81,133
20 December 2024	6,897	119,159	55,092	4,424	82,266
27 December 2024	6,986	118,437	55,284	4,435	81,308
03 January 2025	6,895	118,732	55,857	4,439	81,485
10 January 2025	6,937	119,933	57,103	4,455	81,161
17 January 2025	7,021	120,858	57,217	4,422	81,668
24 January 2025	7,042	120,088	58,512	4,423	82,157
28 January 2025	7,172	119,840	59,113	4,369	82,075
07 February 2025	7,072	120,616	61,310	4,250	81,995
14 February 2025	7,110	122,224	62,065	4,256	82,284
21 February 2025	7,123	122,135	62,103	4,277	82,949
28 February 2025	7,159	122,826	62,040	4,222	83,316
07 March 2025	7,186	123,781	62,967	4,139	83,407
14 March 2025	7,187	123,001	59,694	4,073	83,916
21 March 2025	7,182	121,266	60,468	4,060	85,313

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / 0 - 1 Year / Overnight Index Swap	Number of Outstanding Trades / 1 - 2 Years / Basis Swap	Number of Outstanding Trades / 1 - 2 Years / Floating vs. Fixed	Number of Outstanding Trades / 1 - 2 Years / Overnight Index Swap	Number of Outstanding Trades / 2 - 5 Years / Basis Swap
27 September 2024	38,498	2,838	59,489	28,261	5,579
04 October 2024	38,834	2,835	59,494	28,651	5,603
10 October 2024	39,907	2,866	59,331	29,422	5,624
18 October 2024	39,885	2,820	59,649	28,958	5,564
25 October 2024	39,994	2,813	59,500	29,527	5,566
01 November 2024	39,881	2,825	59,627	29,597	5,627
08 November 2024	39,637	2,826	59,857	29,869	5,621
15 November 2024	39,685	2,847	58,930	30,007	5,580
22 November 2024	39,699	2,854	56,367	30,417	5,609
29 November 2024	39,839	2,853	56,217	30,324	5,714
06 December 2024	39,907	2,837	56,791	30,317	5,731
13 December 2024	39,244	2,968	57,114	29,969	6,075
20 December 2024	40,300	3,108	58,412	30,777	6,492
27 December 2024	40,041	3,104	57,635	30,902	6,522
03 January 2025	39,922	3,091	58,000	30,814	6,717
10 January 2025	40,449	3,059	58,000	31,421	6,704
17 January 2025	41,319	3,070	58,043	31,535	6,727
24 January 2025	41,524	3,124	58,607	32,433	6,706
28 January 2025	41,688	3,097	58,397	32,544	6,717
07 February 2025	41,768	3,200	58,158	32,748	6,584
14 February 2025	42,016	3,222	59,015	32,950	6,600
21 February 2025	42,036	3,245	59,308	33,896	6,595
28 February 2025	42,025	3,229	59,644	34,208	6,623
07 March 2025	41,833	3,245	59,891	34,287	6,628
14 March 2025	40,916	3,220	60,202	34,673	6,637
21 March 2025	41,016	3,165	61,462	35,628	6,596

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / 2 - 5 Years / Floating vs. Fixed	Number of Outstanding Trades / 2 - 5 Years / Overnight Index Swap	Number of Outstanding Trades / 5 - 10 Years / Basis Swap	Number of Outstanding Trades / 5 - 10 Years / Floating vs. Fixed	Number of Outstanding Trades / 5 - 10 Years / Overnight Index Swap
27 September 2024	133,653	69,444	2,871	58,517	46,020
04 October 2024	134,110	69,294	2,923	59,063	45,834
10 October 2024	132,916	70,748	2,952	59,165	46,944
18 October 2024	133,025	68,983	2,870	58,734	46,727
25 October 2024	131,898	69,701	2,816	57,747	47,324
01 November 2024	132,980	69,899	2,823	58,833	47,609
08 November 2024	133,846	70,967	2,822	59,725	48,283
15 November 2024	130,405	71,421	2,816	57,713	48,106
22 November 2024	122,441	72,417	2,802	56,953	48,742
29 November 2024	120,508	71,341	2,840	56,282	47,772
06 December 2024	121,857	72,372	2,797	57,237	47,201
13 December 2024	123,193	69,867	2,976	58,121	46,262
20 December 2024	124,174	71,414	2,970	54,613	46,247
27 December 2024	123,421	71,748	2,987	54,304	46,271
03 January 2025	123,791	71,538	2,952	54,553	45,972
10 January 2025	123,868	72,735	2,963	55,111	47,003
17 January 2025	125,405	73,520	2,989	55,752	47,234
24 January 2025	125,842	74,329	2,979	55,640	47,816
28 January 2025	125,595	74,307	3,034	55,682	47,703
07 February 2025	125,959	75,258	2,986	56,129	47,433
14 February 2025	127,949	75,948	3,012	57,764	48,114
21 February 2025	129,001	76,866	2,987	58,331	48,693
28 February 2025	130,023	76,868	2,977	58,805	48,468
07 March 2025	131,271	77,872	2,973	60,274	48,814
14 March 2025	133,024	77,179	3,002	61,313	49,381
21 March 2025	133,611	77,977	2,985	54,224	48,769

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / 10 - 15 Years / Basis Swap	Number of Outstanding Trades / 10 - 15 Years / Floating vs. Fixed	Number of Outstanding Trades / 10 - 15 Years / Overnight Index Swap	Number of Outstanding Trades / 15 - 20 Years / Basis Swap	Number of Outstanding Trades / 15 - 20 Years / Floating vs. Fixed
27 September 2024	945	7,720	6,620	553	4,176
04 October 2024	958	7,847	6,613	558	4,176
10 October 2024	969	7,906	6,667	574	4,203
18 October 2024	938	7,980	6,772	552	4,147
25 October 2024	930	7,942	6,858	551	4,057
01 November 2024	939	8,187	6,970	557	4,131
08 November 2024	946	8,361	7,124	552	4,135
15 November 2024	942	8,340	7,130	547	4,064
22 November 2024	949	8,425	7,079	542	4,050
29 November 2024	946	7,986	6,900	533	4,001
06 December 2024	945	8,148	6,861	532	4,007
13 December 2024	928	8,307	6,638	533	3,969
20 December 2024	907	7,487	6,627	530	3,871
27 December 2024	918	7,453	6,635	536	3,866
03 January 2025	903	7,594	6,509	530	3,838
10 January 2025	909	7,710	6,716	530	3,878
17 January 2025	909	7,695	6,696	530	3,858
24 January 2025	919	7,519	6,765	524	3,809
28 January 2025	944	7,542	6,671	540	3,816
07 February 2025	918	7,769	6,732	522	3,825
14 February 2025	915	7,868	6,793	526	3,849
21 February 2025	922	7,884	6,965	521	3,860
28 February 2025	918	8,085	6,963	511	3,832
07 March 2025	923	8,184	6,994	516	3,825
14 March 2025	920	8,225	7,136	508	3,770
21 March 2025	913	7,440	6,505	507	3,756

Interest Rate Position Time Series

Interest Rate Positions				
As At	Number of Outstanding Trades / 15 - 20 Years / Overnight Index Swap	Number of Outstanding Trades / > 20 Years / Basis Swap	Number of Outstanding Trades / > 20 Years / Floating vs. Fixed	Number of Outstanding Trades / > 20 Years / Overnight Index Swap
27 September 2024	6,174	592	5,092	9,519
04 October 2024	6,108	610	5,148	9,476
10 October 2024	6,324	646	5,207	9,848
18 October 2024	6,328	591	5,084	9,864
25 October 2024	6,445	583	4,943	9,999
01 November 2024	6,635	584	4,976	9,880
08 November 2024	6,554	583	5,016	10,291
15 November 2024	6,652	577	4,979	10,183
22 November 2024	6,741	576	5,027	10,161
29 November 2024	6,237	571	5,016	10,039
06 December 2024	6,143	573	5,044	9,787
13 December 2024	5,517	575	5,015	9,625
20 December 2024	5,549	577	4,906	9,638
27 December 2024	5,669	596	4,920	9,652
03 January 2025	5,656	576	4,917	9,606
10 January 2025	5,734	579	4,949	9,692
17 January 2025	5,836	589	4,944	9,689
24 January 2025	5,922	598	4,838	9,829
28 January 2025	5,967	646	4,872	9,828
07 February 2025	5,664	603	4,863	9,741
14 February 2025	5,829	598	4,887	9,857
21 February 2025	5,987	597	4,911	10,049
28 February 2025	5,909	590	4,920	9,896
07 March 2025	5,831	593	4,994	9,978
14 March 2025	5,921	597	4,984	10,017
21 March 2025	6,073	582	4,922	9,784

Interest Rate Position Time Series

Interest Rate Positions	*Outstanding Notional (US$mn)*				
	Asset Class Total	*By Product*			*By Product and Intentio*
As At	Outstanding Notional (US$mn) / Total	Outstanding Notional (US$mn) / Basis Swap	Outstanding Notional (US$mn) / Floating vs. Fixed	Outstanding Notional (US$mn) / Overnight Index Swap	Outstanding Notional (US$mn) / Intended to Clear / Basis Swap
28 March 2025	22,550,785.42	959,081.99	11,862,209.55	9,729,493.88	686,616.01
03 April 2025	22,681,783.68	973,671.13	11,965,578.28	9,742,534.28	690,485.15
11 April 2025	24,144,144.31	988,915.64	12,128,625.28	11,026,603.39	689,295.53
17 April 2025	24,692,768.52	1,027,120.79	12,274,118.35	11,391,529.37	692,698.82
25 April 2025	24,568,145.77	1,013,653.95	11,900,322.38	11,654,169.44	698,721.01
02 May 2025	24,956,572.84	1,095,464.77	12,021,958.06	11,839,150.00	713,385.04
09 May 2025	24,967,195.32	1,055,828.21	12,148,309.46	11,763,057.66	740,435.01
16 May 2025	24,672,044.42	1,072,612.62	12,198,034.11	11,401,397.69	741,620.59
23 May 2025	24,877,408.41	1,111,751.90	12,194,578.41	11,571,078.10	758,956.83
30 May 2025	23,758,146.25	1,105,832.37	12,288,748.41	10,363,565.46	761,442.52
06 June 2025	24,150,852.45	1,109,589.66	12,404,383.55	10,636,879.23	782,279.06
13 June 2025	24,285,501.18	1,038,320.54	12,522,853.03	10,724,327.61	739,773.91
20 June 2025	24,275,036.52	1,045,427.17	12,258,729.67	10,970,879.68	759,604.38
27 June 2025	24,329,394.93	1,029,963.31	12,333,873.32	10,965,558.30	768,036.57
04 July 2025	24,161,831.92	1,029,049.94	12,434,372.83	10,698,409.16	777,472.54
11 July 2025	23,869,512.49	1,033,944.11	12,087,698.03	10,747,870.35	783,369.04
18 July 2025	24,078,200.55	1,062,273.88	12,194,784.37	10,821,142.30	801,767.64
25 July 2025	24,308,580.13	1,060,129.76	12,249,812.53	10,998,637.84	781,870.02
01 August 2025	24,159,029.74	980,571.57	12,163,026.60	11,015,431.58	774,568.55
08 August 2025	25,637,358.62	1,079,083.21	12,337,984.33	12,220,291.08	793,270.16
15 August 2025	25,657,916.25	1,098,258.14	12,392,860.61	12,166,797.50	801,243.48
22 August 2025	27,255,978.55	1,101,940.88	12,543,845.75	13,610,191.92	791,447.26
29 August 2025	25,749,779.04	1,092,554.39	12,732,558.87	11,924,665.77	791,732.45
05 September 2025	26,430,395.33	1,117,486.93	13,015,245.28	12,297,663.12	808,937.92
12 September 2025	26,195,442.27	1,120,021.75	13,109,611.97	11,965,808.55	798,404.42
19 September 2025	26,350,921.37	1,115,608.45	13,063,141.12	12,172,171.80	821,025.91

Interest Rate Position Time Series

Interest Rate Positions					
	n to Clear				
As At	Outstanding Notional (US$mn) / Intended to Clear / Floating vs. Fixed	Outstanding Notional (US$mn) / Intended to Clear / Overnight Index Swap	Outstanding Notional (US$mn) / Not Intended to Clear / Basis Swap	Outstanding Notional (US$mn) / Not Intended to Clear / Floating vs. Fixed	Outstanding Notional (US$mn) / Not Intended to Clear / Overnight Index Swap
28 March 2025	9,297,404.83	6,693,208.89	272,465.98	2,564,804.72	3,036,284.99
03 April 2025	9,422,292.74	6,670,547.93	283,185.97	2,543,285.54	3,071,986.35
11 April 2025	9,486,893.18	7,409,206.09	299,620.12	2,641,732.10	3,617,397.30
17 April 2025	9,572,898.24	7,591,070.50	334,421.98	2,701,220.11	3,800,458.88
25 April 2025	9,184,388.70	7,754,756.88	314,932.93	2,715,933.68	3,899,412.56
02 May 2025	9,177,983.34	7,816,408.78	382,079.73	2,843,974.73	4,022,741.22
09 May 2025	9,393,526.50	7,818,039.59	315,393.20	2,754,782.95	3,945,018.06
16 May 2025	9,435,044.71	7,920,563.67	330,992.03	2,762,989.40	3,480,834.02
23 May 2025	9,420,637.87	7,991,226.29	352,795.07	2,773,940.54	3,579,851.80
30 May 2025	9,502,964.56	6,704,771.84	344,389.85	2,785,783.85	3,658,793.63
06 June 2025	9,596,534.46	6,819,327.02	327,310.60	2,807,849.09	3,817,552.22
13 June 2025	9,685,338.64	6,910,260.77	298,546.62	2,837,514.39	3,814,066.84
20 June 2025	9,459,206.92	7,397,205.96	285,822.79	2,799,522.76	3,573,673.71
27 June 2025	9,512,903.84	7,560,367.00	261,926.73	2,820,969.48	3,405,191.30
04 July 2025	9,604,839.11	7,216,840.73	251,577.40	2,829,533.72	3,481,568.43
11 July 2025	9,243,618.09	7,229,151.50	250,575.07	2,844,079.94	3,518,718.85
18 July 2025	9,267,834.25	7,296,457.62	260,506.24	2,926,950.12	3,524,684.68
25 July 2025	9,325,719.07	7,339,535.49	278,259.73	2,924,093.47	3,659,102.34
01 August 2025	9,345,711.90	7,397,441.66	206,003.02	2,817,314.70	3,617,989.92
08 August 2025	9,412,841.20	8,026,609.67	285,813.04	2,925,143.13	4,193,681.41
15 August 2025	9,476,628.08	8,019,974.13	297,014.66	2,916,232.53	4,146,823.37
22 August 2025	9,589,517.73	7,964,886.40	310,493.62	2,954,328.02	5,645,305.52
29 August 2025	9,762,284.93	7,617,605.02	300,821.94	2,970,273.95	4,307,060.75
05 September 2025	9,849,586.57	7,853,888.89	308,549.01	3,165,658.71	4,443,774.23
12 September 2025	9,891,212.94	7,613,267.45	321,617.34	3,218,399.02	4,352,541.11
19 September 2025	9,823,132.37	8,070,661.92	294,582.54	3,240,008.76	4,101,509.88

Interest Rate Position Time Series

Interest Rate Positions					
	By Product and Currency				
As At	Outstanding Notional (US$mn) / USD / Basis Swap	Outstanding Notional (US$mn) / USD / Floating vs. Fixed	Outstanding Notional (US$mn) / USD / Overnight Index Swap	Outstanding Notional (US$mn) / CNY / Basis Swap	Outstanding Notional (US$mn) / CNY / Floating vs. Fixed
28 March 2025	147,707.13	640,413.43	4,521,500.87	0.00	4,998,782.85
03 April 2025	141,809.13	593,591.01	4,536,748.90	0.00	5,090,431.49
11 April 2025	142,121.48	591,139.43	4,741,825.01	0.00	5,178,577.36
17 April 2025	133,872.98	589,520.39	4,699,844.48	0.00	5,258,484.57
25 April 2025	132,962.48	594,450.27	4,643,116.50	0.00	4,873,526.21
02 May 2025	140,914.52	611,012.51	4,756,921.35	0.00	4,833,199.98
09 May 2025	140,680.40	594,855.45	4,703,763.23	0.00	4,931,838.24
16 May 2025	149,532.91	594,713.16	5,428,641.05	0.00	4,971,826.30
23 May 2025	153,691.51	597,656.17	5,506,468.45	0.00	5,057,284.78
30 May 2025	152,050.40	593,043.98	4,871,034.64	0.00	5,101,900.49
06 June 2025	146,020.21	592,806.06	4,977,087.45	0.00	5,121,743.51
13 June 2025	151,365.56	600,311.17	4,956,127.23	0.00	5,212,303.18
20 June 2025	169,791.25	616,015.00	5,490,774.49	0.00	5,137,174.50
27 June 2025	164,023.17	627,768.30	5,261,272.50	0.00	5,188,567.88
04 July 2025	151,546.29	634,327.78	4,906,727.80	0.00	5,219,375.54
11 July 2025	150,693.16	639,986.71	4,995,946.50	0.00	4,883,322.92
18 July 2025	162,805.33	726,815.37	5,034,623.46	0.00	4,927,150.58
25 July 2025	169,063.49	689,513.12	4,977,876.93	0.00	5,036,263.39
01 August 2025	146,580.77	638,757.19	4,887,993.31	0.00	5,059,335.67
08 August 2025	157,656.90	629,457.50	5,314,215.83	0.00	5,123,881.69
15 August 2025	151,743.40	611,500.46	5,317,714.56	0.00	5,168,189.84
22 August 2025	143,756.52	613,867.89	6,808,025.10	0.00	5,223,053.36
29 August 2025	142,069.61	648,216.67	5,239,799.72	0.00	5,283,021.13
05 September 2025	141,716.97	759,156.01	5,261,854.52	0.00	5,359,403.17
12 September 2025	148,480.09	720,951.96	5,244,644.60	0.00	5,465,752.25
19 September 2025	158,032.23	763,182.56	5,497,637.29	0.00	5,438,214.49

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / CNY / Overnight Index Swap	Outstanding Notional (US$mn) / EUR / Basis Swap	Outstanding Notional (US$mn) / EUR / Floating vs. Fixed	Outstanding Notional (US$mn) / EUR / Overnight Index Swap	Outstanding Notional (US$mn) / GBP / Basis Swap
28 March 2025	5,774.34	23,652.95	431,892.22	186,340.48	53.56
03 April 2025	5,772.59	23,165.15	437,002.36	186,339.16	53.68
11 April 2025	5,709.60	23,793.56	445,603.37	193,086.85	53.24
17 April 2025	5,736.76	25,019.84	461,187.95	200,552.56	54.96
25 April 2025	5,759.68	24,810.80	464,847.82	203,688.83	55.07
02 May 2025	5,780.02	26,651.65	467,760.13	213,448.90	55.70
09 May 2025	5,808.30	25,868.48	465,350.27	210,204.57	55.23
16 May 2025	5,822.00	24,258.78	460,905.97	211,002.07	55.11
23 May 2025	5,826.93	23,849.49	469,367.69	222,197.48	55.76
30 May 2025	5,833.25	23,694.24	468,724.72	225,216.34	55.96
06 June 2025	5,841.13	23,027.11	482,125.10	237,517.88	56.32
13 June 2025	5,834.31	22,784.44	479,704.06	239,066.73	31.89
20 June 2025	5,837.55	23,522.41	479,234.51	245,960.80	31.60
27 June 2025	5,848.61	24,170.24	490,066.03	216,766.04	32.17
04 July 2025	5,857.03	21,991.45	496,298.86	217,063.10	32.11
11 July 2025	5,844.71	20,946.49	494,980.66	212,635.57	31.99
18 July 2025	5,845.44	22,503.08	496,423.91	213,658.71	31.60
25 July 2025	5,721.45	21,976.81	499,197.60	216,906.72	31.97
01 August 2025	5,694.80	19,614.00	497,177.95	217,288.02	31.17
08 August 2025	5,703.68	21,194.48	496,768.31	224,496.54	31.45
15 August 2025	5,622.77	21,122.65	490,149.69	223,625.89	31.96
22 August 2025	5,569.49	22,438.69	487,986.40	219,656.23	31.68
29 August 2025	5,586.70	22,238.28	477,466.53	211,350.64	31.77
05 September 2025	5,596.16	20,143.13	482,311.15	208,489.74	31.65
12 September 2025	5,612.51	28,477.61	500,041.59	203,349.95	31.85
19 September 2025	5,626.26	23,467.54	510,138.03	202,335.39	452.36

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / GBP / Floating vs. Fixed	Outstanding Notional (US$mn) / GBP / Overnight Index Swap	Outstanding Notional (US$mn) / JPY / Basis Swap	Outstanding Notional (US$mn) / JPY / Floating vs. Fixed	Outstanding Notional (US$mn) / JPY / Overnight Index Swap
28 March 2025	9,996.80	120,696.49	58,726.01	60,011.47	3,025,040.03
03 April 2025	9,041.56	122,095.01	55,529.21	60,286.94	3,174,978.93
11 April 2025	8,967.68	123,075.59	53,227.43	61,242.16	4,175,557.84
17 April 2025	9,253.89	128,607.54	53,611.64	65,350.67	4,539,129.38
25 April 2025	9,271.12	129,850.38	52,461.28	64,072.63	4,851,638.85
02 May 2025	9,384.19	131,130.01	51,248.11	64,439.02	4,849,445.35
09 May 2025	9,307.42	127,847.34	50,502.12	63,226.27	4,917,690.31
16 May 2025	9,267.27	127,971.51	49,049.99	62,090.50	3,757,838.81
23 May 2025	9,375.76	130,147.44	49,576.08	62,524.22	3,881,385.25
30 May 2025	9,379.96	131,423.02	49,078.82	62,165.33	3,290,755.12
06 June 2025	9,439.94	132,167.49	47,833.02	62,934.91	3,319,931.65
13 June 2025	9,435.03	132,375.04	45,684.74	64,349.25	3,509,544.45
20 June 2025	9,224.55	129,739.57	43,305.04	59,994.10	3,260,291.63
27 June 2025	9,388.23	128,815.75	41,975.64	60,137.61	3,439,222.97
04 July 2025	9,369.48	129,747.22	41,873.33	60,557.19	3,451,743.35
11 July 2025	9,336.63	128,938.15	41,039.17	59,447.51	3,550,963.63
18 July 2025	9,219.82	127,919.20	40,216.70	58,967.70	3,499,131.65
25 July 2025	9,301.53	130,501.97	40,324.74	59,683.39	3,832,518.92
01 August 2025	9,067.44	126,497.87	39,488.10	57,865.45	3,947,608.07
08 August 2025	9,224.34	129,814.37	40,029.98	58,769.97	4,640,684.30
15 August 2025	9,374.05	132,161.75	40,002.08	60,119.49	4,655,044.27
22 August 2025	9,288.50	133,625.43	39,727.85	60,261.25	4,628,594.00
29 August 2025	9,315.89	135,472.38	39,410.47	59,804.96	4,529,621.85
05 September 2025	9,268.62	136,277.17	38,711.37	59,821.76	4,775,425.44
12 September 2025	9,306.29	131,562.65	37,931.83	62,043.19	4,470,632.24
19 September 2025	9,352.06	131,807.84	37,946.71	64,128.26	4,300,897.05

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / HKD / Basis Swap	Outstanding Notional (US$mn) / HKD / Floating vs. Fixed	Outstanding Notional (US$mn) / HKD / Overnight Index Swap	Outstanding Notional (US$mn) / Others / Basis Swap	Outstanding Notional (US$mn) / Others / Floating vs. Fixed
28 March 2025	173,813.00	2,378,276.14	2,037.29	555,129.34	3,342,836.64
03 April 2025	174,420.13	2,399,784.76	2,042.46	578,693.82	3,375,440.16
11 April 2025	177,650.76	2,410,191.67	2,118.62	592,069.18	3,432,903.60
17 April 2025	179,629.54	2,398,384.45	2,119.55	634,931.83	3,491,936.44
25 April 2025	177,647.73	2,403,964.50	2,118.87	625,716.58	3,490,189.82
02 May 2025	177,664.58	2,411,426.91	2,119.20	698,930.22	3,624,735.32
09 May 2025	179,085.96	2,451,345.50	2,118.57	659,636.02	3,632,386.29
16 May 2025	183,687.01	2,468,529.61	2,106.00	666,028.82	3,630,701.30
23 May 2025	186,150.89	2,301,571.86	2,099.39	698,428.17	3,696,797.94
30 May 2025	189,448.85	2,316,697.09	2,097.62	691,504.10	3,736,836.84
06 June 2025	188,885.77	2,352,899.81	2,095.62	703,767.24	3,782,434.22
13 June 2025	197,673.97	2,393,560.25	2,094.76	620,779.94	3,763,190.10
20 June 2025	203,489.45	2,406,489.48	2,094.47	605,287.42	3,550,597.52
27 June 2025	201,814.77	2,427,807.60	2,193.81	597,947.31	3,530,137.68
04 July 2025	202,075.22	2,435,455.11	2,448.62	611,531.54	3,578,988.87
11 July 2025	204,344.64	2,436,883.11	2,423.14	616,888.65	3,563,740.49
18 July 2025	205,383.39	2,450,326.73	2,423.24	631,333.78	3,525,880.25
25 July 2025	204,337.47	2,458,750.82	2,168.39	624,395.28	3,497,102.69
01 August 2025	204,276.66	2,477,121.70	2,168.42	570,580.86	3,423,701.21
08 August 2025	202,068.67	2,452,506.10	2,069.07	658,101.74	3,567,376.41
15 August 2025	201,010.16	2,444,768.25	2,069.02	684,347.89	3,608,758.83
22 August 2025	201,854.26	2,503,380.53	2,078.93	694,131.88	3,646,007.83
29 August 2025	203,477.41	2,590,721.16	2,278.66	685,326.85	3,664,012.53
05 September 2025	204,553.59	2,620,437.48	2,274.54	712,330.22	3,724,847.09
12 September 2025	206,668.97	2,609,442.86	2,277.72	698,431.41	3,742,073.82
19 September 2025	206,452.11	2,484,474.07	2,280.99	689,257.50	3,793,651.66

Interest Rate Position Time Series

Interest Rate Positions					
		By Product and Residual Maturity			
As At	Outstanding Notional (US$mn) / Others / Overnight Index Swap	Outstanding Notional (US$mn) / 0 - 1 Year / Basis Swap	Outstanding Notional (US$mn) / 0 - 1 Year / Floating vs. Fixed	Outstanding Notional (US$mn) / 0 - 1 Year / Overnight Index Swap	Outstanding Notional (US$mn) / 1 - 2 Years / Basis Swap
28 March 2025	1,868,104.38	380,240.56	5,225,454.92	4,801,930.91	167,399.12
03 April 2025	1,714,557.23	394,766.55	5,223,352.99	4,822,587.08	167,817.95
11 April 2025	1,785,229.87	410,543.39	5,254,507.84	5,832,876.26	169,819.29
17 April 2025	1,815,539.10	430,446.55	5,331,287.49	6,137,224.79	177,373.52
25 April 2025	1,817,996.35	422,785.11	5,209,654.04	6,359,383.27	174,072.32
02 May 2025	1,880,305.18	492,263.02	5,284,110.08	6,444,817.43	180,902.12
09 May 2025	1,795,625.34	454,036.02	5,275,497.31	6,450,594.48	182,152.14
16 May 2025	1,868,016.24	466,391.15	5,290,451.89	5,875,698.00	186,636.02
23 May 2025	1,822,953.17	498,048.51	5,290,287.37	5,938,642.15	191,567.47
30 May 2025	1,837,205.47	491,294.58	5,325,747.31	5,090,623.80	191,816.84
06 June 2025	1,962,238.02	486,405.60	5,329,124.25	5,330,770.60	193,637.69
13 June 2025	1,879,285.10	421,326.30	5,386,481.28	5,404,689.97	189,071.33
20 June 2025	1,836,181.16	426,645.43	5,436,764.01	5,504,979.92	192,619.09
27 June 2025	1,911,438.62	409,722.58	5,491,513.83	5,553,683.49	189,122.27
04 July 2025	1,984,822.04	404,535.74	5,525,764.08	5,383,741.13	191,528.14
11 July 2025	1,851,118.66	409,027.15	5,344,604.48	5,391,385.51	192,561.14
18 July 2025	1,937,540.60	437,331.87	5,412,775.08	5,440,393.28	192,529.35
25 July 2025	1,832,943.46	442,568.15	5,390,786.65	5,590,985.99	187,125.79
01 August 2025	1,828,181.09	402,570.80	5,345,523.96	5,673,704.29	176,456.21
08 August 2025	1,903,307.28	456,096.40	5,399,424.45	6,578,990.72	193,283.59
15 August 2025	1,830,559.23	470,777.06	5,386,395.56	6,586,193.84	199,246.68
22 August 2025	1,812,642.75	479,950.93	5,468,401.37	7,867,628.87	200,716.61
29 August 2025	1,800,555.82	470,936.31	5,543,738.34	6,448,280.82	198,287.85
05 September 2025	1,907,745.55	490,491.60	5,699,832.47	6,758,907.41	202,001.55
12 September 2025	1,907,728.88	496,626.70	5,652,270.99	6,448,319.40	196,134.33
19 September 2025	2,031,586.99	486,955.51	5,768,108.80	6,596,804.42	200,729.87

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / 1 - 2 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 1 - 2 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 2 - 5 Years / Basis Swap	Outstanding Notional (US$mn) / 2 - 5 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 2 - 5 Years / Overnight Index Swap
28 March 2025	2,141,135.43	1,525,698.01	257,121.02	3,377,674.81	1,832,081.23
03 April 2025	2,164,606.06	1,532,906.32	257,289.72	3,445,476.72	1,831,755.64
11 April 2025	2,213,922.22	1,643,975.73	257,388.15	3,501,081.14	1,941,127.39
17 April 2025	2,220,873.70	1,674,588.69	262,969.21	3,545,338.10	1,951,048.38
25 April 2025	2,124,764.20	1,693,702.12	262,380.06	3,407,351.87	1,965,153.35
02 May 2025	2,126,280.71	1,763,528.12	264,555.03	3,424,550.73	1,999,014.94
09 May 2025	2,188,018.16	1,727,514.88	263,943.79	3,493,608.01	1,963,763.57
16 May 2025	2,196,544.73	1,714,597.94	264,639.96	3,506,037.70	2,068,267.83
23 May 2025	2,179,426.38	1,737,401.94	264,719.98	3,501,475.62	2,115,194.13
30 May 2025	2,201,210.09	1,636,059.25	265,386.56	3,521,734.59	1,983,133.49
06 June 2025	2,226,871.24	1,623,769.71	271,247.42	3,574,654.99	2,011,545.26
13 June 2025	2,234,697.34	1,620,319.26	269,766.46	3,609,850.42	2,018,567.80
20 June 2025	2,214,155.37	1,689,714.92	269,076.57	3,468,534.24	2,042,457.81
27 June 2025	2,201,525.09	1,678,964.48	271,190.64	3,489,886.42	2,023,908.08
04 July 2025	2,212,181.95	1,672,064.29	271,871.82	3,525,768.22	2,004,143.41
11 July 2025	2,153,063.21	1,684,951.08	271,239.45	3,417,822.26	2,017,557.76
18 July 2025	2,149,368.95	1,656,018.08	270,680.76	3,462,644.27	2,057,016.69
25 July 2025	2,179,199.93	1,680,322.79	269,665.95	3,504,039.98	2,065,103.71
01 August 2025	2,150,309.09	1,674,398.47	256,474.26	3,501,565.92	2,045,500.83
08 August 2025	2,183,972.22	1,795,999.31	268,233.46	3,566,296.16	2,141,602.34
15 August 2025	2,191,608.54	1,761,168.24	266,794.84	3,606,916.61	2,115,343.10
22 August 2025	2,207,882.99	1,718,107.60	261,974.52	3,649,425.53	2,297,050.97
29 August 2025	2,242,889.19	1,717,656.25	263,911.22	3,699,306.78	2,087,594.35
05 September 2025	2,272,314.06	1,741,845.48	264,412.52	3,759,159.91	2,108,552.02
12 September 2025	2,305,303.30	1,712,883.18	264,697.58	3,837,724.37	2,096,436.68
19 September 2025	2,292,127.75	1,730,394.39	262,436.40	3,825,649.56	2,117,798.10

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / 5 - 10 Years / Basis Swap	Outstanding Notional (US$mn) / 5 - 10 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 5 - 10 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 10 - 15 Years / Basis Swap	Outstanding Notional (US$mn) / 10 - 15 Years / Floating vs. Fixed
28 March 2025	103,707.55	876,749.95	1,047,953.59	25,478.88	115,804.69
03 April 2025	103,250.27	888,509.43	1,039,555.26	25,226.68	117,816.80
11 April 2025	101,655.90	911,279.20	1,078,521.63	24,880.02	120,730.53
17 April 2025	104,531.11	926,114.80	1,090,217.27	25,674.63	120,706.59
25 April 2025	103,708.54	907,355.86	1,094,655.26	24,922.07	119,975.50
02 May 2025	105,637.52	921,991.72	1,090,218.44	25,842.97	130,819.52
09 May 2025	104,602.50	935,055.87	1,080,162.33	25,138.21	125,343.78
16 May 2025	103,957.05	951,898.59	1,161,398.81	25,075.50	125,862.07
23 May 2025	105,942.28	965,201.91	1,186,954.27	25,457.14	128,765.72
30 May 2025	106,074.67	979,704.27	1,103,032.08	25,084.39	130,819.24
06 June 2025	106,439.32	1,008,116.88	1,117,738.89	25,473.46	133,370.08
13 June 2025	106,278.97	1,028,600.52	1,123,825.89	25,508.90	132,895.70
20 June 2025	105,481.85	894,028.64	1,161,779.46	25,288.85	116,613.49
27 June 2025	107,228.23	901,241.21	1,143,035.51	25,834.96	119,733.29
04 July 2025	107,731.45	917,168.71	1,084,205.81	26,259.09	121,856.97
11 July 2025	107,678.99	918,400.11	1,093,048.70	26,450.66	122,523.56
18 July 2025	108,674.78	915,505.28	1,112,422.41	26,059.48	124,023.00
25 July 2025	107,123.21	923,389.48	1,106,177.81	26,592.87	122,181.61
01 August 2025	97,659.98	917,510.85	1,074,122.11	24,887.83	119,967.46
08 August 2025	108,285.23	936,605.09	1,130,673.20	26,513.24	123,066.39
15 August 2025	108,445.56	956,157.03	1,126,987.63	26,556.88	123,441.63
22 August 2025	107,304.94	964,991.00	1,157,648.14	26,017.76	124,984.87
29 August 2025	107,361.29	989,524.99	1,103,290.35	25,971.11	129,393.38
05 September 2025	107,655.81	1,024,458.33	1,115,609.23	26,809.94	131,484.75
12 September 2025	109,766.27	1,053,968.42	1,128,608.88	26,497.94	131,422.25
19 September 2025	111,602.07	926,660.71	1,138,657.84	26,766.69	120,535.63

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / 10 - 15 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 15 - 20 Years / Basis Swap	Outstanding Notional (US$mn) / 15 - 20 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 15 - 20 Years / Overnight Index Swap	Outstanding Notional (US$mn) / > 20 Years / Basis Swap
28 March 2025	161,557.92	12,842.12	56,251.84	172,615.92	12,292.75
03 April 2025	155,687.84	12,974.43	56,525.44	173,263.57	12,345.52
11 April 2025	162,064.97	12,495.25	57,090.55	175,881.60	12,133.65
17 April 2025	161,576.11	13,684.86	57,981.13	179,575.78	12,440.91
25 April 2025	163,604.31	13,512.84	58,822.00	181,953.79	12,273.00
02 May 2025	166,009.44	13,737.25	60,184.92	179,452.34	12,526.87
09 May 2025	167,653.15	13,603.38	59,636.72	179,094.87	12,352.18
16 May 2025	182,006.05	13,559.34	59,577.48	189,087.72	12,353.60
23 May 2025	187,248.26	13,574.83	60,459.22	192,756.90	12,441.69
30 May 2025	170,161.86	13,613.25	61,346.12	182,915.53	12,562.08
06 June 2025	172,893.21	13,725.32	62,585.04	183,406.47	12,660.85
13 June 2025	173,356.13	13,714.41	60,984.73	183,688.44	12,654.18
20 June 2025	168,175.61	13,680.78	59,564.49	190,546.98	12,634.61
27 June 2025	167,663.46	14,042.43	60,345.25	193,307.82	12,822.19
04 July 2025	166,098.34	14,170.38	60,884.37	191,000.39	12,953.32
11 July 2025	166,251.73	14,028.31	60,887.00	191,071.10	12,958.41
18 July 2025	163,997.86	13,994.78	60,604.39	191,147.54	13,002.86
25 July 2025	164,470.93	14,112.62	60,365.12	191,433.20	12,941.17
01 August 2025	160,817.01	10,952.78	59,530.67	188,276.81	11,569.69
08 August 2025	170,612.99	13,731.03	59,992.54	191,552.67	12,940.26
15 August 2025	171,871.79	13,596.11	60,049.21	193,164.27	12,841.01
22 August 2025	168,374.43	13,333.60	59,776.38	193,265.72	12,642.51
29 August 2025	172,105.35	13,426.14	59,680.82	191,718.71	12,660.48
05 September 2025	176,436.08	13,449.41	59,904.86	192,302.15	12,666.10
12 September 2025	177,167.83	13,592.83	60,456.80	194,387.98	12,706.11
19 September 2025	173,631.01	14,169.02	61,202.28	198,258.24	12,948.89

Interest Rate Position Time Series

Interest Rate Positions			*Number of Outstanding Trades*		
			Asset Class Total	*By Product*	
As At	Outstanding Notional (US$mn) / > 20 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / > 20 Years / Overnight Index Swap	Number of Outstanding Trades / Total	Number of Outstanding Trades / Basis Swap	Number of Outstanding Trades / Floating vs. Fixed
28 March 2025	69,137.90	187,656.30	592,832	18,795	348,778
03 April 2025	69,290.85	186,778.57	597,206	19,012	351,490
11 April 2025	70,013.81	192,155.81	610,112	18,838	356,319
17 April 2025	71,816.54	197,298.34	612,713	19,064	357,675
25 April 2025	72,398.91	195,717.34	604,074	18,697	347,275
02 May 2025	74,020.39	196,109.29	604,744	19,532	347,130
09 May 2025	71,149.61	194,274.37	605,998	18,813	350,487
16 May 2025	67,661.64	210,341.35	612,798	18,907	353,370
23 May 2025	68,962.20	212,880.44	613,705	19,041	350,857
30 May 2025	68,186.81	197,639.45	611,764	19,131	352,454
06 June 2025	69,661.08	196,755.09	616,592	19,100	355,547
13 June 2025	69,343.03	199,880.13	620,115	19,095	357,368
20 June 2025	69,069.43	213,224.97	611,396	19,160	353,311
27 June 2025	69,628.24	204,995.46	613,796	19,365	354,184
04 July 2025	70,748.53	197,155.79	614,679	19,356	356,047
11 July 2025	70,397.41	203,604.47	612,291	19,368	350,481
18 July 2025	69,863.39	200,146.44	616,114	19,498	352,154
25 July 2025	69,849.76	200,143.41	621,002	19,380	355,641
01 August 2025	68,618.65	198,612.05	620,564	19,132	356,831
08 August 2025	68,627.47	210,859.85	629,748	19,548	359,607
15 August 2025	68,292.04	212,068.62	633,001	19,520	362,215
22 August 2025	68,383.63	208,116.20	636,998	19,813	366,023
29 August 2025	68,025.36	204,019.94	639,150	19,359	369,480
05 September 2025	68,090.92	204,010.75	647,774	19,535	374,053
12 September 2025	68,465.84	208,004.61	644,235	19,511	375,687
19 September 2025	68,856.39	216,627.81	643,450	19,500	373,697

Interest Rate Position Time Series

Interest Rate Positions					
		By Product and Intention to Clear			
As At	Number of Outstanding Trades / Overnight Index Swap	Number of Outstanding Trades / Intended to Clear / Basis Swap	Number of Outstanding Trades / Intended to Clear / Floating vs. Fixed	Number of Outstanding Trades / Intended to Clear / Overnight Index Swap	Number of Outstanding Trades / Not Intended to Clear / Basis Swap
28 March 2025	225,260	13,902	266,061	183,830	4,893
03 April 2025	226,704	13,927	268,498	185,368	5,085
11 April 2025	234,956	13,941	272,049	191,688	4,897
17 April 2025	235,974	13,915	272,910	192,082	5,149
25 April 2025	238,103	13,814	262,203	193,492	4,883
02 May 2025	238,082	13,827	261,471	192,326	5,705
09 May 2025	236,698	13,859	264,513	191,401	4,954
16 May 2025	240,521	13,949	266,821	195,329	4,958
23 May 2025	243,808	14,034	265,038	197,269	5,007
30 May 2025	240,179	14,105	266,712	194,324	5,026
06 June 2025	241,946	14,124	269,084	195,789	4,977
13 June 2025	243,652	14,158	270,346	196,856	4,938
20 June 2025	238,925	14,226	266,893	191,553	4,935
27 June 2025	240,247	14,391	267,247	193,785	4,975
04 July 2025	239,277	14,378	269,187	192,859	4,978
11 July 2025	242,442	14,389	263,186	195,598	4,979
18 July 2025	244,463	14,428	264,627	197,089	5,070
25 July 2025	245,982	14,306	267,094	198,217	5,074
01 August 2025	244,602	14,293	268,423	197,582	4,839
08 August 2025	250,594	14,285	270,081	202,044	5,263
15 August 2025	251,266	14,267	272,370	202,499	5,253
22 August 2025	251,162	14,254	275,662	202,020	5,559
29 August 2025	250,311	14,241	279,426	201,585	5,118
05 September 2025	254,186	14,327	282,573	204,822	5,208
12 September 2025	249,038	14,297	282,497	199,394	5,214
19 September 2025	250,254	14,299	281,273	200,298	5,201

Interest Rate Position Time Series

Interest Rate Positions					
			By Product and Currency		
As At	Number of Outstanding Trades / Not Intended to Clear / Floating vs. Fixed	Number of Outstanding Trades / Not Intended to Clear / Overnight Index Swap	Number of Outstanding Trades / USD / Basis Swap	Number of Outstanding Trades / USD / Floating vs. Fixed	Number of Outstanding Trades / USD / Overnight Index Swap
28 March 2025	82,718	41,430	4,192	17,384	126,618
03 April 2025	82,993	41,336	4,166	17,389	126,961
11 April 2025	84,270	43,268	4,187	17,491	130,386
17 April 2025	84,765	43,893	4,223	17,520	130,220
25 April 2025	85,072	44,612	4,182	17,523	130,250
02 May 2025	85,660	45,756	4,344	17,620	131,609
09 May 2025	85,975	45,298	4,218	17,659	131,836
16 May 2025	86,549	45,193	4,222	17,721	134,392
23 May 2025	85,819	46,540	4,243	17,741	135,731
30 May 2025	85,742	45,855	4,255	17,727	133,889
06 June 2025	86,463	46,157	4,185	17,712	134,173
13 June 2025	87,023	46,796	4,194	17,702	135,243
20 June 2025	86,418	47,373	4,179	17,693	136,239
27 June 2025	86,938	46,462	4,184	17,697	135,646
04 July 2025	86,860	46,418	4,202	17,742	135,520
11 July 2025	87,295	46,844	4,221	17,734	136,507
18 July 2025	87,528	47,374	4,249	17,707	137,160
25 July 2025	88,547	47,765	4,264	17,656	136,507
01 August 2025	88,408	47,020	4,156	17,636	136,137
08 August 2025	89,526	48,550	4,237	17,580	138,786
15 August 2025	89,845	48,767	4,248	17,597	138,891
22 August 2025	90,362	49,143	4,340	17,636	139,281
29 August 2025	90,054	48,727	4,287	17,734	140,130
05 September 2025	91,480	49,365	4,290	17,801	141,093
12 September 2025	93,190	49,644	4,308	17,787	140,598
19 September 2025	92,424	49,956	4,321	17,786	140,916

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / CNY / Basis Swap	Number of Outstanding Trades / CNY / Floating vs. Fixed	Number of Outstanding Trades / CNY / Overnight Index Swap	Number of Outstanding Trades / EUR / Basis Swap	Number of Outstanding Trades / EUR / Floating vs. Fixed
28 March 2025	0	109,351	183	176	19,903
03 April 2025	0	110,418	183	191	20,010
11 April 2025	0	113,691	183	186	20,154
17 April 2025	0	114,860	183	200	20,271
25 April 2025	0	104,598	183	165	20,360
02 May 2025	0	103,166	184	270	20,439
09 May 2025	0	104,153	183	187	20,558
16 May 2025	0	105,083	183	186	20,722
23 May 2025	0	106,651	183	185	20,934
30 May 2025	0	107,342	183	187	21,067
06 June 2025	0	107,909	183	187	21,669
13 June 2025	0	109,236	183	163	21,317
20 June 2025	0	107,709	183	184	21,405
27 June 2025	0	108,787	186	182	21,610
04 July 2025	0	109,738	183	161	21,756
11 July 2025	0	103,735	183	157	21,913
18 July 2025	0	104,674	183	178	22,055
25 July 2025	0	107,491	182	154	22,242
01 August 2025	0	108,723	182	136	22,310
08 August 2025	0	110,364	182	174	21,977
15 August 2025	0	111,699	180	156	22,095
22 August 2025	0	113,340	179	218	22,148
29 August 2025	0	114,289	179	176	22,195
05 September 2025	0	116,168	179	155	22,292
12 September 2025	0	117,706	179	199	22,362
19 September 2025	0	118,394	179	155	22,468

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / EUR / Overnight Index Swap	Number of Outstanding Trades / GBP / Basis Swap	Number of Outstanding Trades / GBP / Floating vs. Fixed	Number of Outstanding Trades / GBP / Overnight Index Swap	Number of Outstanding Trades / JPY / Basis Swap
28 March 2025	2,848	8	284	1,705	1,264
03 April 2025	2,865	8	280	1,739	1,201
11 April 2025	2,962	8	278	1,815	1,167
17 April 2025	2,989	8	280	1,851	1,142
25 April 2025	3,020	8	277	1,884	1,120
02 May 2025	3,028	8	281	1,893	1,096
09 May 2025	3,045	8	282	1,909	1,089
16 May 2025	3,082	8	282	1,922	1,082
23 May 2025	3,126	8	277	1,962	1,073
30 May 2025	3,156	8	275	1,976	1,068
06 June 2025	3,212	8	276	1,974	1,037
13 June 2025	3,251	7	278	1,996	1,021
20 June 2025	3,286	7	274	1,983	996
27 June 2025	3,260	7	273	1,973	971
04 July 2025	3,258	7	272	2,015	954
11 July 2025	3,277	7	272	2,023	951
18 July 2025	3,293	7	271	2,049	948
25 July 2025	3,327	7	270	2,082	944
01 August 2025	3,385	7	270	2,076	943
08 August 2025	3,429	7	273	2,143	943
15 August 2025	3,420	7	271	2,163	942
22 August 2025	3,430	7	271	2,196	938
29 August 2025	3,454	7	270	2,217	934
05 September 2025	3,478	7	271	2,225	926
12 September 2025	3,431	7	269	2,075	839
19 September 2025	3,456	20	274	2,060	835

Interest Rate Position Time Series

Interest Rate Positions						
As At	Number of Outstanding Trades / JPY / Floating vs. Fixed	Number of Outstanding Trades / JPY / Overnight Index Swap	Number of Outstanding Trades / HKD / Basis Swap	Number of Outstanding Trades / HKD / Floating vs. Fixed	Number of Outstanding Trades / HKD / Overnight Index Swap
28 March 2025	2,797	32,163	5,966	78,209	65
03 April 2025	2,797	32,804	6,016	78,868	66
11 April 2025	2,806	35,874	6,036	79,325	70
17 April 2025	2,798	36,492	6,043	79,295	70
25 April 2025	2,821	37,922	5,976	79,535	70
02 May 2025	2,813	35,652	5,996	79,694	70
09 May 2025	2,812	36,294	6,009	80,715	70
16 May 2025	2,809	35,829	6,108	81,799	70
23 May 2025	2,814	36,436	6,164	76,592	70
30 May 2025	2,824	33,994	6,224	76,661	70
06 June 2025	2,832	34,341	6,236	77,412	70
13 June 2025	2,771	34,999	6,348	78,231	70
20 June 2025	2,779	36,342	6,440	78,602	69
27 June 2025	2,793	37,521	6,419	79,164	71
04 July 2025	2,794	35,648	6,405	79,309	76
11 July 2025	2,793	36,817	6,402	79,730	75
18 July 2025	2,807	37,399	6,403	80,310	75
25 July 2025	2,811	38,232	6,368	80,778	73
01 August 2025	2,806	36,798	6,317	81,309	73
08 August 2025	2,804	38,404	6,286	80,955	71
15 August 2025	2,809	38,876	6,257	80,899	71
22 August 2025	2,821	38,584	6,264	81,969	71
29 August 2025	2,804	37,211	6,224	84,223	74
05 September 2025	2,816	38,261	6,257	85,224	74
12 September 2025	2,801	38,437	6,288	84,628	74
19 September 2025	2,806	38,598	6,275	81,234	75

Interest Rate Position Time Series

Interest Rate Positions					
				By Product and Residual Maturity	
As At	Number of Outstanding Trades / Others / Basis Swap	Number of Outstanding Trades / Others / Floating vs. Fixed	Number of Outstanding Trades / Others / Overnight Index Swap	Number of Outstanding Trades / 0 - 1 Year / Basis Swap	Number of Outstanding Trades / 0 - 1 Year / Floating vs. Fixed
28 March 2025	7,189	120,852	61,678	4,045	85,117
03 April 2025	7,430	121,729	62,087	3,983	85,444
11 April 2025	7,254	122,575	63,666	3,941	85,896
17 April 2025	7,448	122,652	64,170	3,962	86,410
25 April 2025	7,246	122,161	64,775	3,898	84,957
02 May 2025	7,818	123,119	65,647	4,012	84,912
09 May 2025	7,302	124,309	63,362	3,946	85,430
16 May 2025	7,301	124,955	65,044	3,954	85,734
23 May 2025	7,368	125,849	66,301	4,003	85,157
30 May 2025	7,389	126,559	66,912	4,065	85,537
06 June 2025	7,448	127,738	67,993	4,039	85,695
13 June 2025	7,363	127,835	67,910	4,058	86,506
20 June 2025	7,355	124,850	60,824	4,122	87,423
27 June 2025	7,603	123,862	61,590	4,105	88,125
04 July 2025	7,627	124,437	62,577	4,105	88,597
11 July 2025	7,630	124,305	63,560	4,141	86,942
18 July 2025	7,713	124,332	64,304	4,211	86,540
25 July 2025	7,643	124,394	65,580	4,209	86,548
01 August 2025	7,573	123,778	65,951	4,152	87,131
08 August 2025	7,901	125,654	67,579	4,189	86,802
15 August 2025	7,910	126,846	67,665	4,218	86,831
22 August 2025	8,046	127,839	67,421	4,271	87,436
29 August 2025	7,731	127,966	67,046	4,216	88,262
05 September 2025	7,900	129,482	68,876	4,235	88,780
12 September 2025	7,870	130,134	64,244	4,294	88,323
19 September 2025	7,894	130,736	64,970	4,280	91,037

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / 0 - 1 Year / Overnight Index Swap	Number of Outstanding Trades / 1 - 2 Years / Basis Swap	Number of Outstanding Trades / 1 - 2 Years / Floating vs. Fixed	Number of Outstanding Trades / 1 - 2 Years / Overnight Index Swap	Number of Outstanding Trades / 2 - 5 Years / Basis Swap
28 March 2025	41,200	3,168	60,855	35,530	6,582
03 April 2025	41,494	3,195	61,275	35,735	6,677
11 April 2025	43,149	3,214	61,896	37,170	6,667
17 April 2025	43,419	3,233	61,749	37,258	6,715
25 April 2025	43,410	3,221	60,031	37,728	6,606
02 May 2025	43,779	3,277	59,658	38,015	6,789
09 May 2025	43,901	3,253	60,277	37,771	6,637
16 May 2025	43,601	3,344	60,520	38,006	6,640
23 May 2025	43,953	3,407	59,909	38,226	6,619
30 May 2025	42,953	3,412	60,268	37,945	6,629
06 June 2025	43,397	3,406	60,475	37,933	6,653
13 June 2025	44,192	3,431	60,718	38,142	6,636
20 June 2025	43,412	3,491	61,993	36,414	6,589
27 June 2025	43,736	3,510	61,662	36,648	6,653
04 July 2025	43,890	3,523	61,652	36,574	6,645
11 July 2025	44,225	3,518	60,427	37,163	6,645
18 July 2025	44,463	3,514	60,506	37,296	6,662
25 July 2025	45,002	3,491	60,855	37,401	6,610
01 August 2025	45,261	3,452	60,872	37,135	6,547
08 August 2025	46,560	3,506	60,946	37,957	6,601
15 August 2025	46,726	3,576	61,171	37,845	6,502
22 August 2025	47,065	3,639	61,719	37,314	6,531
29 August 2025	47,129	3,608	61,791	37,111	6,437
05 September 2025	47,811	3,657	62,066	37,654	6,481
12 September 2025	46,581	3,642	62,137	36,656	6,431
19 September 2025	47,331	3,641	60,217	37,227	6,423

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / 2 - 5 Years / Floating vs. Fixed	Number of Outstanding Trades / 2 - 5 Years / Overnight Index Swap	Number of Outstanding Trades / 5 - 10 Years / Basis Swap	Number of Outstanding Trades / 5 - 10 Years / Floating vs. Fixed	Number of Outstanding Trades / 5 - 10 Years / Overnight Index Swap
28 March 2025	132,204	78,184	2,985	54,332	48,207
03 April 2025	133,300	78,817	3,058	55,094	48,528
11 April 2025	135,485	81,131	3,008	56,259	50,241
17 April 2025	135,991	81,531	3,067	56,725	50,423
25 April 2025	129,979	82,555	2,978	55,577	50,715
02 May 2025	129,617	82,814	3,175	55,831	50,182
09 May 2025	130,848	82,108	2,971	56,866	49,671
16 May 2025	131,794	83,826	2,966	58,005	50,636
23 May 2025	130,505	85,346	2,991	57,828	51,345
30 May 2025	130,645	84,705	3,002	58,320	50,312
06 June 2025	131,940	85,405	2,975	59,434	50,924
13 June 2025	132,737	85,579	2,965	59,693	51,259
20 June 2025	132,016	83,170	2,951	55,141	51,367
27 June 2025	132,056	83,714	3,013	55,346	51,495
04 July 2025	132,511	83,698	3,003	55,950	50,714
11 July 2025	129,568	84,721	2,988	56,034	51,386
18 July 2025	130,705	85,772	3,017	56,677	51,713
25 July 2025	132,476	86,403	2,987	57,718	51,915
01 August 2025	132,944	86,279	2,953	58,318	51,215
08 August 2025	134,618	88,133	3,081	59,321	52,451
15 August 2025	135,938	88,165	3,066	60,162	52,871
22 August 2025	137,556	88,487	3,136	61,013	52,715
29 August 2025	138,532	88,613	3,018	62,474	52,142
05 September 2025	140,358	89,655	3,049	64,142	53,423
12 September 2025	142,011	85,971	3,063	64,595	53,731
19 September 2025	146,837	86,809	3,063	58,061	53,072

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / 10 - 15 Years / Basis Swap	Number of Outstanding Trades / 10 - 15 Years / Floating vs. Fixed	Number of Outstanding Trades / 10 - 15 Years / Overnight Index Swap	Number of Outstanding Trades / 15 - 20 Years / Basis Swap	Number of Outstanding Trades / 15 - 20 Years / Floating vs. Fixed
28 March 2025	918	7,570	6,600	504	3,754
03 April 2025	939	7,630	6,533	519	3,771
11 April 2025	912	7,916	6,871	504	3,821
17 April 2025	936	7,916	6,810	521	3,827
25 April 2025	907	7,807	6,938	506	3,865
02 May 2025	999	8,046	6,996	557	3,914
09 May 2025	914	8,086	7,014	506	3,889
16 May 2025	911	8,307	7,280	505	3,908
23 May 2025	920	8,364	7,435	512	3,943
30 May 2025	918	8,547	7,265	515	3,973
06 June 2025	922	8,716	7,290	514	4,018
13 June 2025	914	8,571	7,387	509	3,933
20 June 2025	910	7,664	7,011	509	3,891
27 June 2025	946	7,831	7,075	536	3,918
04 July 2025	945	8,007	7,121	535	3,977
11 July 2025	946	8,158	7,229	530	4,003
18 July 2025	949	8,326	7,320	536	4,026
25 July 2025	950	8,714	7,329	533	3,982
01 August 2025	935	8,253	7,247	521	3,972
08 August 2025	990	8,622	7,473	535	3,970
15 August 2025	990	8,828	7,476	530	3,962
22 August 2025	1,011	8,901	7,473	547	4,010
29 August 2025	963	9,110	7,549	518	3,989
05 September 2025	982	9,362	7,733	517	4,016
12 September 2025	932	9,212	7,928	524	4,040
19 September 2025	939	8,119	7,418	534	4,057

Interest Rate Position Time Series

Interest Rate Positions				
As At	Number of Outstanding Trades / 15 - 20 Years / Overnight Index Swap	Number of Outstanding Trades / > 20 Years / Basis Swap	Number of Outstanding Trades / > 20 Years / Floating vs. Fixed	Number of Outstanding Trades / > 20 Years / Overnight Index Swap
28 March 2025	5,839	593	4,948	9,700
03 April 2025	5,885	641	4,978	9,713
11 April 2025	6,194	592	5,048	10,201
17 April 2025	6,243	630	5,059	10,291
25 April 2025	6,460	581	5,061	10,297
02 May 2025	6,104	723	5,154	10,193
09 May 2025	6,108	586	5,093	10,126
16 May 2025	6,450	587	5,104	10,724
23 May 2025	6,620	589	5,152	10,886
30 May 2025	6,390	590	5,166	10,610
06 June 2025	6,415	591	5,270	10,583
13 June 2025	6,413	582	5,212	10,681
20 June 2025	6,696	588	5,185	10,856
27 June 2025	6,778	602	5,249	10,801
04 July 2025	6,528	600	5,354	10,752
11 July 2025	6,674	600	5,351	11,045
18 July 2025	6,789	609	5,375	11,111
25 July 2025	6,778	600	5,349	11,155
01 August 2025	6,623	572	5,342	10,842
08 August 2025	6,807	646	5,328	11,214
15 August 2025	6,917	638	5,325	11,269
22 August 2025	6,947	678	5,390	11,162
29 August 2025	6,738	599	5,324	11,031
05 September 2025	6,808	614	5,330	11,103
12 September 2025	6,920	625	5,369	11,252
19 September 2025	7,016	620	5,371	11,381

Interest Rate Position Time Series

Interest Rate Positions	*Outstanding Notional (US$mn)*				
	Asset Class Total	*By Product*			*By Product and Intentio*
As At	Outstanding Notional (US$mn) / Total	Outstanding Notional (US$mn) / Basis Swap	Outstanding Notional (US$mn) / Floating vs. Fixed	Outstanding Notional (US$mn) / Overnight Index Swap	Outstanding Notional (US$mn) / Intended to Clear / Basis Swap
26 September 2025	28,601,664.46	1,315,698.43	12,610,835.70	14,675,130.33	1,024,314.02
03 October 2025	26,533,102.41	949,381.14	12,721,487.81	12,862,233.45	795,446.38
10 October 2025	26,697,817.07	907,918.46	12,573,415.25	13,216,483.35	757,242.60
17 October 2025	27,134,061.92	864,436.40	12,641,251.17	13,628,374.35	723,855.97
24 October 2025	25,623,639.30	829,706.20	12,649,472.27	12,144,460.82	692,659.39
31 October 2025	25,775,607.76	826,200.47	12,848,347.48	12,101,059.80	689,674.89
07 November 2025	25,946,073.02	795,344.52	12,895,499.21	12,255,229.29	661,087.20
14 November 2025	26,213,627.02	795,020.68	13,029,019.76	12,389,586.58	659,541.78
21 November 2025	26,015,203.51	786,626.40	13,277,262.36	11,951,314.74	655,985.51
28 November 2025	26,393,918.86	778,018.89	13,379,766.99	12,236,132.98	655,735.03
05 December 2025	26,374,070.77	775,244.52	13,273,105.24	12,325,721.02	660,257.54
12 December 2025	26,168,787.93	690,501.49	13,490,450.20	11,987,836.24	583,634.65
19 December 2025	25,407,637.34	666,428.20	13,294,860.23	11,446,348.91	563,211.39
24 December 2025	25,394,800.07	657,990.29	13,215,053.35	11,521,756.43	555,829.94
02 January 2026	25,560,055.73	666,615.08	13,334,687.64	11,558,753.01	564,301.42
09 January 2026	26,120,145.04	664,907.55	13,546,265.03	11,908,972.46	563,578.20
16 January 2026	25,746,995.52	668,399.14	13,521,122.44	11,557,473.93	567,054.79
23 January 2026	25,368,029.92	669,008.94	13,663,486.40	11,035,534.57	568,870.41
30 January 2026	25,612,886.49	662,955.78	13,791,504.80	11,158,425.91	563,164.31
06 February 2026	25,789,134.05	660,096.19	13,912,176.30	11,216,861.57	563,227.00
13 February 2026	25,812,039.53	672,849.96	14,155,308.41	10,983,881.16	575,094.51
20 February 2026	25,653,670.24	672,103.96	14,095,958.08	10,885,608.20	575,168.69
27 February 2026	25,674,885.44	668,111.96	14,167,119.16	10,839,654.33	575,065.91
06 March 2026	25,774,955.33	660,974.44	14,230,494.45	10,883,486.44	568,800.80
13 March 2026	24,858,941.13	680,298.68	14,044,929.37	10,133,713.08	606,124.47
20 March 2026	23,867,588.47	663,934.56	13,833,770.55	9,369,883.37	595,827.72

Interest Rate Position Time Series

Interest Rate Positions					
	n to Clear				
As At	Outstanding Notional (US$mn) / Intended to Clear / Floating vs. Fixed	Outstanding Notional (US$mn) / Intended to Clear / Overnight Index Swap	Outstanding Notional (US$mn) / Not Intended to Clear / Basis Swap	Outstanding Notional (US$mn) / Not Intended to Clear / Floating vs. Fixed	Outstanding Notional (US$mn) / Not Intended to Clear / Overnight Index Swap
26 September 2025	9,619,476.03	10,444,318.59	291,384.41	2,991,359.67	4,230,811.74
03 October 2025	10,212,042.11	8,534,957.99	153,934.77	2,509,445.70	4,327,275.46
10 October 2025	10,165,920.57	8,785,976.26	150,675.87	2,407,494.69	4,430,507.08
17 October 2025	10,230,980.40	9,290,041.57	140,580.43	2,410,270.77	4,338,332.78
24 October 2025	10,239,672.24	8,364,840.77	137,046.81	2,409,800.04	3,779,620.05
31 October 2025	10,471,136.79	8,319,273.27	136,525.59	2,377,210.70	3,781,786.54
07 November 2025	10,484,205.05	8,391,316.51	134,257.32	2,411,294.16	3,863,912.77
14 November 2025	10,602,055.55	8,378,966.40	135,478.91	2,426,964.21	4,010,620.18
21 November 2025	10,751,888.66	8,055,994.96	130,640.89	2,525,373.70	3,895,319.78
28 November 2025	10,868,657.51	8,214,128.91	122,283.87	2,511,109.48	4,022,004.07
05 December 2025	10,805,376.47	8,273,755.65	114,986.98	2,467,728.76	4,051,965.37
12 December 2025	10,930,666.56	8,066,018.21	106,866.84	2,559,783.63	3,921,818.03
19 December 2025	10,778,573.00	7,871,953.64	103,216.81	2,516,287.23	3,574,395.27
24 December 2025	10,729,656.50	7,958,773.75	102,160.36	2,485,396.85	3,562,982.68
02 January 2026	10,829,641.76	7,990,466.63	102,313.66	2,505,045.88	3,568,286.38
09 January 2026	11,032,292.97	8,243,439.03	101,329.35	2,513,972.05	3,665,533.43
16 January 2026	11,012,893.66	8,034,474.30	101,344.35	2,508,228.78	3,522,999.63
23 January 2026	11,075,302.83	7,823,547.12	100,138.53	2,588,183.57	3,211,987.45
30 January 2026	11,222,498.86	7,799,244.02	99,791.47	2,569,005.94	3,359,181.89
06 February 2026	11,346,052.72	7,924,697.09	96,869.19	2,566,123.58	3,292,164.48
13 February 2026	11,559,990.34	7,801,557.19	97,755.45	2,595,318.07	3,182,323.97
20 February 2026	11,515,295.88	7,772,521.00	96,935.27	2,580,662.20	3,113,087.20
27 February 2026	11,559,453.60	7,808,193.72	93,046.04	2,607,665.56	3,031,460.61
06 March 2026	11,624,882.36	7,887,790.35	92,173.64	2,605,612.09	2,995,696.09
13 March 2026	11,466,835.63	7,218,656.89	74,174.21	2,578,093.75	2,915,056.20
20 March 2026	11,431,043.27	6,883,340.31	68,106.83	2,402,727.29	2,486,543.06

Interest Rate Position Time Series

Interest Rate Positions					
	By Product and Currency				
As At	Outstanding Notional (US$mn) / USD / Basis Swap	Outstanding Notional (US$mn) / USD / Floating vs. Fixed	Outstanding Notional (US$mn) / USD / Overnight Index Swap	Outstanding Notional (US$mn) / CNY / Basis Swap	Outstanding Notional (US$mn) / CNY / Floating vs. Fixed
26 September 2025	185,380.61	605,186.22	6,653,404.73	0.00	5,563,695.68
03 October 2025	106,925.73	504,598.00	5,257,268.45	2,149.91	6,205,740.13
10 October 2025	100,295.02	451,885.99	5,533,547.58	2,149.91	6,212,865.30
17 October 2025	95,499.08	469,112.69	5,540,238.25	2,348.30	6,136,460.68
24 October 2025	94,673.18	523,114.06	5,568,888.57	2,317.28	6,127,532.92
31 October 2025	90,994.58	471,262.96	5,562,393.85	2,274.96	6,266,030.38
07 November 2025	90,150.60	467,927.52	5,543,034.67	2,284.27	6,313,365.91
14 November 2025	88,910.27	497,322.97	5,703,279.60	2,097.46	6,320,650.82
21 November 2025	88,491.15	488,914.32	5,665,175.64	1,906.87	6,519,904.23
28 November 2025	79,835.35	508,267.52	5,559,845.44	1,916.25	6,645,429.37
05 December 2025	79,252.65	514,042.61	5,490,641.52	1,807.01	6,518,562.37
12 December 2025	65,343.37	513,879.10	5,425,654.84	1,401.22	6,623,888.79
19 December 2025	62,488.31	514,206.97	5,391,816.25	944.50	6,645,031.83
24 December 2025	60,977.30	506,988.85	5,328,445.95	945.41	6,619,585.86
02 January 2026	60,269.82	508,255.21	5,294,535.40	950.88	6,673,844.72
09 January 2026	59,960.15	512,331.86	5,341,570.66	950.83	6,807,780.60
16 January 2026	59,533.06	526,104.78	5,360,779.43	954.03	6,730,681.83
23 January 2026	58,991.91	526,274.78	5,400,616.93	955.31	6,836,798.32
30 January 2026	57,328.61	464,577.24	5,432,070.21	957.71	6,885,031.90
06 February 2026	55,179.55	481,639.91	5,512,501.32	958.36	6,968,043.71
13 February 2026	55,694.31	482,170.46	5,539,976.95	963.63	7,058,828.49
20 February 2026	55,604.31	482,842.87	5,456,391.07	964.26	6,980,312.67
27 February 2026	53,182.16	482,422.79	5,390,759.77	969.71	7,032,008.33
06 March 2026	53,305.79	488,484.80	5,483,021.79	965.81	7,059,580.47
13 March 2026	37,971.88	485,762.68	5,058,080.41	970.23	7,177,793.15
20 March 2026	35,799.26	492,920.90	5,064,471.99	426.90	6,993,352.87

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / CNY / Overnight Index Swap	Outstanding Notional (US$mn) / EUR / Basis Swap	Outstanding Notional (US$mn) / EUR / Floating vs. Fixed	Outstanding Notional (US$mn) / EUR / Overnight Index Swap	Outstanding Notional (US$mn) / GBP / Basis Swap
26 September 2025	5,981.91	23,612.60	505,957.77	199,751.64	446.51
03 October 2025	6,743.92	13,163.37	475,967.39	184,494.62	31.73
10 October 2025	6,756.57	12,757.83	469,449.99	180,436.38	31.56
17 October 2025	7,169.32	12,598.09	464,991.95	179,444.82	31.56
24 October 2025	7,868.00	11,430.93	455,422.91	172,185.03	31.44
31 October 2025	8,320.65	11,395.29	446,498.25	171,046.59	31.06
07 November 2025	9,189.59	11,287.89	437,871.24	163,095.35	30.72
14 November 2025	9,461.45	10,725.53	436,584.88	162,457.44	30.92
21 November 2025	7,817.88	10,673.55	419,366.48	161,590.37	30.75
28 November 2025	8,443.89	10,726.77	407,397.84	161,043.46	31.18
05 December 2025	9,942.49	10,604.06	403,803.78	160,298.72	31.44
12 December 2025	10,879.08	10,282.60	396,758.76	155,772.57	31.51
19 December 2025	12,638.75	8,633.74	387,921.45	147,104.03	31.49
24 December 2025	14,367.00	8,646.94	392,068.87	126,837.32	31.69
02 January 2026	15,892.75	8,033.71	385,463.64	122,919.84	31.71
09 January 2026	16,426.04	7,399.29	382,467.71	123,788.83	31.68
16 January 2026	17,705.41	7,366.36	373,767.84	121,834.51	31.65
23 January 2026	18,298.43	6,814.55	371,982.35	120,054.51	31.62
30 January 2026	20,173.88	6,440.57	378,631.11	120,747.70	32.51
06 February 2026	20,374.82	6,031.17	368,165.63	117,212.26	32.15
13 February 2026	21,268.61	6,079.78	378,011.53	127,759.90	32.09
20 February 2026	21,496.42	5,243.20	373,485.75	109,452.35	32.13
27 February 2026	21,977.06	3,596.38	351,066.32	90,072.89	31.93
06 March 2026	23,267.67	3,484.81	348,758.32	97,208.28	31.50
13 March 2026	28,214.03	1,456.36	117,647.09	61,598.53	31.57
20 March 2026	30,026.25	1,442.02	113,049.21	62,810.62	31.22

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / GBP / Floating vs. Fixed	Outstanding Notional (US$mn) / GBP / Overnight Index Swap	Outstanding Notional (US$mn) / JPY / Basis Swap	Outstanding Notional (US$mn) / JPY / Floating vs. Fixed	Outstanding Notional (US$mn) / JPY / Overnight Index Swap
26 September 2025	8,148.85	187,286.81	25,021.41	126,064.08	4,939,850.08
03 October 2025	7,666.18	135,715.23	22,216.73	116,269.54	5,083,396.70
10 October 2025	5,615.22	134,964.88	18,800.99	120,379.78	5,273,360.29
17 October 2025	12,276.72	136,094.72	18,985.27	154,959.36	5,592,229.63
24 October 2025	41,669.73	139,836.92	18,869.09	164,664.76	4,285,721.59
31 October 2025	44,726.79	139,054.49	18,736.18	183,922.37	4,273,824.97
07 November 2025	46,840.70	143,970.76	18,488.20	200,204.82	4,459,655.56
14 November 2025	57,423.95	138,093.47	18,218.82	208,119.56	4,404,717.23
21 November 2025	57,101.39	142,994.23	17,920.63	207,435.82	3,970,602.44
28 November 2025	57,889.14	145,213.09	17,998.51	219,948.64	4,378,948.80
05 December 2025	58,172.14	146,337.75	18,083.14	233,141.00	4,568,755.52
12 December 2025	57,963.10	142,975.46	17,824.02	220,453.81	4,450,552.18
19 December 2025	37,598.04	139,909.12	17,705.57	179,256.99	3,979,762.53
24 December 2025	37,841.03	140,574.62	17,493.26	173,620.55	4,133,239.16
02 January 2026	37,798.40	140,499.55	17,526.80	176,050.49	4,181,606.16
09 January 2026	37,769.22	142,008.08	17,485.43	183,947.82	4,399,653.68
16 January 2026	37,727.93	142,125.28	17,181.19	188,565.94	3,992,627.47
23 January 2026	37,692.58	140,041.34	17,200.73	165,685.93	3,371,834.99
30 January 2026	38,753.24	145,426.44	17,700.76	173,817.49	3,349,860.51
06 February 2026	44,712.59	163,064.93	17,158.41	169,899.87	3,286,249.39
13 February 2026	46,665.88	150,534.09	17,562.62	188,442.82	2,976,316.49
20 February 2026	55,161.90	166,367.30	17,515.82	193,170.61	2,928,276.53
27 February 2026	54,800.58	195,984.78	16,962.94	195,807.24	2,889,029.02
06 March 2026	53,598.91	199,765.93	16,788.93	166,765.71	2,853,434.34
13 March 2026	54,859.50	200,747.39	27,928.06	145,377.05	2,455,430.97
20 March 2026	40,731.09	199,617.13	27,603.44	163,732.33	1,881,174.90

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / HKD / Basis Swap	Outstanding Notional (US$mn) / HKD / Floating vs. Fixed	Outstanding Notional (US$mn) / HKD / Overnight Index Swap	Outstanding Notional (US$mn) / Others / Basis Swap	Outstanding Notional (US$mn) / Others / Floating vs. Fixed
26 September 2025	261,873.47	2,476,197.89	3,180.78	819,363.82	3,325,585.21
03 October 2025	237,566.10	2,336,135.63	3,260.92	567,327.58	3,075,110.93
10 October 2025	236,844.85	2,317,912.68	3,511.97	537,038.31	2,995,306.29
17 October 2025	238,179.14	2,367,494.82	3,515.36	496,794.96	3,035,954.96
24 October 2025	240,119.84	2,416,174.28	3,535.74	462,264.44	2,920,893.60
31 October 2025	234,277.54	2,423,877.35	3,478.34	468,490.86	3,012,029.38
07 November 2025	228,486.57	2,406,333.52	3,528.20	444,616.27	3,022,955.50
14 November 2025	225,723.37	2,397,502.81	3,549.28	449,314.31	3,111,414.78
21 November 2025	225,117.95	2,468,169.39	3,084.47	442,485.50	3,116,370.74
28 November 2025	223,803.72	2,383,110.60	2,922.18	443,707.12	3,157,723.88
05 December 2025	223,417.66	2,420,371.91	2,920.19	442,048.56	3,125,011.42
12 December 2025	221,180.48	2,477,465.89	3,328.22	374,438.29	3,200,040.75
19 December 2025	212,571.46	2,462,805.88	2,998.28	364,053.13	3,068,039.08
24 December 2025	215,444.53	2,432,227.83	3,024.25	354,451.16	3,052,720.36
02 January 2026	222,202.62	2,454,536.57	3,080.81	357,599.54	3,098,738.62
09 January 2026	216,671.53	2,477,194.64	3,116.76	362,408.63	3,144,773.16
16 January 2026	216,341.06	2,489,512.59	3,112.40	366,991.79	3,174,761.53
23 January 2026	217,729.74	2,560,640.97	2,997.18	367,285.07	3,164,411.47
30 January 2026	218,729.69	2,543,106.62	3,027.88	361,765.92	3,307,587.20
06 February 2026	220,162.68	2,559,689.73	3,153.50	360,573.87	3,320,024.86
13 February 2026	224,319.74	2,537,834.90	2,882.66	368,197.78	3,463,354.34
20 February 2026	223,177.17	2,514,608.06	2,369.72	369,567.06	3,496,376.21
27 February 2026	221,200.54	2,564,941.69	2,379.81	372,168.30	3,486,072.20
06 March 2026	214,588.49	2,578,174.67	2,601.51	371,809.10	3,535,131.57
13 March 2026	208,272.86	2,519,923.56	2,250.40	403,667.71	3,543,566.35
20 March 2026	206,818.95	2,508,590.97	2,246.78	391,812.78	3,521,393.18

Interest Rate Position Time Series

Interest Rate Positions					
		By Product and Residual Maturity			
As At	Outstanding Notional (US$mn) / Others / Overnight Index Swap	Outstanding Notional (US$mn) / 0 - 1 Year / Basis Swap	Outstanding Notional (US$mn) / 0 - 1 Year / Floating vs. Fixed	Outstanding Notional (US$mn) / 0 - 1 Year / Overnight Index Swap	Outstanding Notional (US$mn) / 1 - 2 Years / Basis Swap
26 September 2025	2,685,674.38	568,044.97	5,638,191.12	7,909,790.24	240,319.78
03 October 2025	2,191,353.61	400,629.23	5,837,090.91	7,204,954.82	175,929.29
10 October 2025	2,083,905.67	389,470.52	5,764,692.95	7,427,803.93	168,375.80
17 October 2025	2,169,682.24	350,894.44	5,823,608.82	7,822,417.55	167,013.58
24 October 2025	1,966,424.97	337,480.19	5,857,135.36	6,488,428.74	158,856.76
31 October 2025	1,942,940.91	335,549.31	5,906,635.56	6,577,374.58	157,477.65
07 November 2025	1,932,755.17	313,453.98	5,899,935.75	6,764,038.29	155,562.88
14 November 2025	1,968,028.12	310,925.57	5,938,447.25	6,917,996.77	156,924.48
21 November 2025	2,000,049.72	308,048.16	5,986,413.84	6,488,178.49	156,365.52
28 November 2025	1,979,716.12	307,813.75	6,017,717.01	6,810,295.14	155,735.25
05 December 2025	1,946,824.83	306,077.55	5,969,370.02	6,941,173.52	155,216.45
12 December 2025	1,798,673.90	244,034.21	5,994,073.08	6,663,233.29	149,996.37
19 December 2025	1,772,119.96	232,996.17	6,008,664.70	6,216,057.74	143,076.53
24 December 2025	1,775,268.13	227,078.87	5,967,069.52	6,285,748.16	141,578.30
02 January 2026	1,800,218.50	229,672.27	6,017,365.66	6,327,591.46	146,241.49
09 January 2026	1,882,408.42	229,007.39	6,113,491.51	6,563,570.34	145,213.18
16 January 2026	1,919,289.43	228,727.12	6,101,216.08	6,246,626.49	146,617.88
23 January 2026	1,981,691.20	226,496.93	6,150,762.08	5,629,974.62	148,930.99
30 January 2026	2,087,119.29	226,796.50	6,153,846.16	5,626,442.13	157,229.11
06 February 2026	2,114,305.34	226,100.92	6,186,563.03	5,689,779.36	154,075.21
13 February 2026	2,165,142.47	230,976.62	6,261,909.55	5,527,851.23	155,516.60
20 February 2026	2,201,254.81	230,154.91	6,197,832.01	5,477,204.19	157,425.18
27 February 2026	2,249,451.01	226,889.49	6,136,105.09	5,452,122.96	157,167.93
06 March 2026	2,224,186.92	226,442.81	6,061,817.26	5,442,557.50	153,335.12
13 March 2026	2,327,391.36	212,635.83	5,971,823.82	5,438,759.41	171,711.58
20 March 2026	2,129,535.68	220,914.26	6,048,807.25	4,709,692.54	153,956.45

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / 1 - 2 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 1 - 2 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 2 - 5 Years / Basis Swap	Outstanding Notional (US$mn) / 2 - 5 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 2 - 5 Years / Overnight Index Swap
26 September 2025	2,198,750.61	2,124,720.60	318,217.12	3,705,923.65	2,581,469.44
03 October 2025	2,101,235.25	1,788,875.28	235,673.40	3,776,572.41	2,149,986.78
10 October 2025	2,065,270.09	1,793,029.80	222,276.04	3,752,879.82	2,234,367.61
17 October 2025	2,079,755.79	1,796,862.13	220,286.20	3,733,893.23	2,226,326.37
24 October 2025	2,083,208.45	1,667,767.91	211,891.33	3,714,925.25	2,202,004.72
31 October 2025	2,130,402.72	1,623,809.55	212,246.98	3,796,026.96	2,168,628.88
07 November 2025	2,157,843.14	1,596,552.31	207,840.73	3,809,905.27	2,161,495.54
14 November 2025	2,176,109.06	1,587,672.24	208,256.13	3,867,545.86	2,162,314.91
21 November 2025	2,257,434.22	1,579,854.89	206,263.41	3,958,606.46	2,171,441.70
28 November 2025	2,281,164.42	1,583,958.87	205,540.83	3,989,317.68	2,156,303.67
05 December 2025	2,228,694.68	1,570,267.41	206,501.04	3,965,659.53	2,139,539.21
12 December 2025	2,258,082.93	1,533,860.60	194,174.97	4,041,922.65	2,116,753.40
19 December 2025	2,275,792.39	1,527,967.41	190,122.74	3,988,600.76	2,061,744.06
24 December 2025	2,269,223.90	1,547,688.42	191,915.62	3,962,847.06	2,049,899.94
02 January 2026	2,286,517.19	1,530,478.97	192,349.07	3,999,176.47	2,053,203.08
09 January 2026	2,319,290.00	1,575,935.19	192,567.35	4,064,490.78	2,102,919.68
16 January 2026	2,314,228.65	1,512,731.33	193,961.95	4,051,052.83	2,123,070.70
23 January 2026	2,321,534.67	1,580,246.17	193,745.22	4,119,025.35	2,135,300.38
30 January 2026	2,372,861.43	1,649,883.76	187,036.89	4,162,140.49	2,150,076.01
06 February 2026	2,412,567.69	1,641,983.10	186,678.19	4,204,395.28	2,153,973.38
13 February 2026	2,464,419.83	1,562,739.28	191,330.51	4,278,452.56	2,148,928.89
20 February 2026	2,460,075.98	1,519,818.90	189,462.76	4,278,985.74	2,150,932.05
27 February 2026	2,496,314.50	1,505,357.15	189,142.91	4,345,137.21	2,140,580.60
06 March 2026	2,532,880.89	1,509,297.35	186,636.34	4,422,162.91	2,166,950.90
13 March 2026	2,550,076.32	1,389,598.30	200,139.26	4,387,855.57	1,898,347.43
20 March 2026	2,527,437.53	1,373,973.00	195,309.29	4,307,719.75	1,899,384.91

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / 5 - 10 Years / Basis Swap	Outstanding Notional (US$mn) / 5 - 10 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 5 - 10 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 10 - 15 Years / Basis Swap	Outstanding Notional (US$mn) / 10 - 15 Years / Floating vs. Fixed
26 September 2025	127,314.37	858,048.34	1,352,296.22	30,045.09	106,390.93
03 October 2025	93,842.61	809,803.04	1,138,638.98	22,465.19	99,618.27
10 October 2025	88,492.43	798,253.50	1,176,107.71	20,379.47	97,329.87
17 October 2025	87,463.35	809,223.20	1,194,734.61	20,174.34	99,266.03
24 October 2025	84,362.61	805,788.28	1,199,859.68	19,181.93	97,433.13
31 October 2025	83,645.43	830,300.48	1,167,893.27	19,348.99	97,514.29
07 November 2025	81,767.60	842,435.18	1,171,869.97	19,035.29	99,520.25
14 November 2025	82,273.89	857,636.53	1,161,040.78	18,953.31	102,335.78
21 November 2025	80,318.81	883,873.84	1,152,140.45	18,449.05	105,047.20
28 November 2025	76,999.22	890,818.77	1,134,746.65	16,745.37	113,201.21
05 December 2025	75,747.84	907,907.57	1,125,101.92	16,606.47	114,211.93
12 December 2025	72,521.44	969,534.83	1,121,084.33	15,624.67	122,116.18
19 December 2025	71,032.11	820,360.69	1,102,751.43	15,381.29	100,388.54
24 December 2025	68,854.40	815,189.19	1,100,277.46	15,055.38	99,058.77
02 January 2026	69,538.82	829,387.93	1,104,605.46	15,282.14	100,668.46
09 January 2026	69,259.86	844,804.28	1,116,996.29	15,299.46	102,134.35
16 January 2026	70,117.55	847,790.41	1,124,681.95	15,480.16	103,682.54
23 January 2026	70,542.79	862,032.06	1,135,091.25	15,969.89	106,334.10
30 January 2026	66,237.69	889,797.74	1,173,638.77	14,281.32	108,165.87
06 February 2026	67,406.82	894,883.39	1,176,184.59	14,589.35	109,591.42
13 February 2026	68,829.11	929,452.72	1,180,276.72	14,665.56	115,705.08
20 February 2026	68,617.83	934,517.29	1,170,722.60	14,640.89	118,658.17
27 February 2026	68,623.82	968,013.92	1,171,139.55	14,667.70	115,922.49
06 March 2026	68,560.77	989,636.86	1,184,533.33	14,497.71	118,311.99
13 March 2026	69,477.24	948,297.31	936,663.32	14,889.87	101,244.63
20 March 2026	67,737.48	777,629.78	927,001.81	14,776.56	89,719.31

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / 10 - 15 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 15 - 20 Years / Basis Swap	Outstanding Notional (US$mn) / 15 - 20 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 15 - 20 Years / Overnight Index Swap	Outstanding Notional (US$mn) / > 20 Years / Basis Swap
26 September 2025	203,029.94	16,765.07	48,659.67	241,757.91	14,992.02
03 October 2025	171,403.92	10,106.25	42,723.75	201,460.18	10,735.17
10 October 2025	175,275.52	8,964.55	41,121.65	199,686.67	9,959.65
17 October 2025	177,715.29	8,733.85	41,314.68	201,099.71	9,870.64
24 October 2025	177,929.10	8,731.95	38,923.35	199,790.40	9,201.42
31 October 2025	166,051.59	8,778.63	39,364.27	196,132.77	9,153.49
07 November 2025	167,593.36	8,667.91	38,632.46	194,571.59	9,016.13
14 November 2025	166,926.49	8,673.64	39,353.64	194,477.12	9,013.66
21 November 2025	165,532.34	8,406.55	38,450.70	193,190.81	8,774.91
28 November 2025	165,431.15	7,501.72	39,451.22	191,265.59	7,682.76
05 December 2025	163,563.63	7,533.77	38,782.04	192,491.05	7,561.39
12 December 2025	165,193.25	7,266.74	41,513.16	191,054.65	6,883.09
19 December 2025	154,182.45	7,030.72	40,190.80	189,693.40	6,788.64
24 December 2025	155,054.98	6,977.84	40,337.92	190,791.32	6,529.89
02 January 2026	157,251.39	6,983.31	40,224.81	191,129.53	6,547.98
09 January 2026	161,135.30	7,017.81	40,352.03	192,216.11	6,542.49
16 January 2026	160,816.80	7,003.65	40,627.15	191,310.93	6,490.82
23 January 2026	168,324.21	6,768.30	40,673.91	191,444.30	6,554.82
30 January 2026	167,724.16	5,955.29	41,818.33	195,348.21	5,418.99
06 February 2026	166,538.22	5,900.55	41,738.45	193,553.33	5,345.14
13 February 2026	171,520.67	6,112.84	42,431.77	196,247.86	5,418.73
20 February 2026	171,738.56	6,275.16	42,740.59	198,181.32	5,527.23
27 February 2026	174,412.76	6,105.78	42,849.74	197,118.92	5,514.33
06 March 2026	179,255.01	6,015.23	42,287.72	198,240.74	5,486.45
13 March 2026	160,857.33	6,078.66	33,459.48	154,638.11	5,366.24
20 March 2026	152,237.47	5,947.13	33,052.96	154,404.49	5,293.38

Interest Rate Position Time Series

Interest Rate Positions			*Number of Outstanding Trades*		
			Asset Class Total	*By Product*	
As At	Outstanding Notional (US$mn) / > 20 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / > 20 Years / Overnight Index Swap	Number of Outstanding Trades / Total	Number of Outstanding Trades / Basis Swap	Number of Outstanding Trades / Floating vs. Fixed
26 September 2025	54,871.39	262,065.98	689,684	23,232	356,523
03 October 2025	54,444.18	206,913.49	639,272	16,671	349,915
10 October 2025	53,867.38	210,212.10	641,369	15,914	346,213
17 October 2025	54,189.42	209,218.69	644,730	15,859	347,433
24 October 2025	52,058.45	208,680.27	642,788	15,724	348,301
31 October 2025	48,103.21	201,169.16	641,664	15,644	351,834
07 November 2025	47,227.15	199,108.23	643,992	15,459	355,022
14 November 2025	47,591.63	199,158.27	646,561	15,387	358,940
21 November 2025	47,436.10	200,976.06	656,315	15,269	369,358
28 November 2025	48,096.66	194,131.92	654,795	15,207	368,715
05 December 2025	48,479.46	193,584.28	651,961	15,077	367,635
12 December 2025	63,207.36	196,656.72	650,222	14,449	371,561
19 December 2025	60,862.35	193,952.42	642,908	14,141	366,314
24 December 2025	61,327.00	192,296.15	638,464	14,101	362,243
02 January 2026	61,347.12	194,493.12	640,027	14,209	363,564
09 January 2026	61,702.08	196,199.55	648,848	14,084	369,864
16 January 2026	62,524.78	198,235.74	648,264	14,112	367,927
23 January 2026	63,124.23	195,153.66	656,187	14,110	373,479
30 January 2026	62,874.77	195,312.87	656,331	13,734	375,752
06 February 2026	62,437.04	194,849.59	661,522	13,776	379,329
13 February 2026	62,936.91	196,316.51	666,050	13,836	383,070
20 February 2026	63,148.29	197,010.57	664,779	13,809	382,236
27 February 2026	62,776.19	198,922.39	663,186	13,736	380,874
06 March 2026	63,396.81	202,651.62	657,205	13,547	384,352
13 March 2026	52,172.25	154,849.18	617,734	13,540	367,435
20 March 2026	49,403.99	153,189.14	615,289	13,442	364,628

Interest Rate Position Time Series

Interest Rate Positions					
		By Product and Intention to Clear			
As At	Number of Outstanding Trades / Overnight Index Swap	Number of Outstanding Trades / Intended to Clear / Basis Swap	Number of Outstanding Trades / Intended to Clear / Floating vs. Fixed	Number of Outstanding Trades / Intended to Clear / Overnight Index Swap	Number of Outstanding Trades / Not Intended to Clear / Basis Swap
26 September 2025	309,930	18,157	270,869	260,007	5,075
03 October 2025	272,686	14,311	271,860	219,100	2,360
10 October 2025	279,243	13,565	269,261	226,158	2,349
17 October 2025	281,439	13,864	270,312	229,239	1,995
24 October 2025	278,763	13,727	270,828	227,475	1,997
31 October 2025	274,186	13,672	274,714	223,237	1,972
07 November 2025	273,511	13,493	276,132	223,032	1,966
14 November 2025	272,234	13,401	279,616	221,593	1,986
21 November 2025	271,688	13,411	282,421	220,534	1,858
28 November 2025	270,873	13,374	282,399	220,354	1,833
05 December 2025	269,250	13,348	282,368	219,268	1,729
12 December 2025	264,213	12,730	284,135	214,535	1,719
19 December 2025	262,454	12,461	280,157	213,669	1,680
24 December 2025	262,120	12,433	277,620	213,643	1,668
02 January 2026	262,255	12,538	278,716	214,172	1,671
09 January 2026	264,901	12,418	284,092	216,559	1,666
16 January 2026	266,226	12,455	282,119	217,725	1,657
23 January 2026	268,599	12,446	285,312	220,144	1,664
30 January 2026	266,846	12,082	288,564	218,299	1,652
06 February 2026	268,418	12,141	291,881	219,902	1,635
13 February 2026	269,144	12,183	294,831	220,791	1,653
20 February 2026	268,735	12,157	294,357	220,935	1,652
27 February 2026	268,576	12,099	292,750	221,052	1,637
06 March 2026	259,306	11,921	296,146	213,177	1,626
13 March 2026	236,759	12,010	280,147	195,148	1,530
20 March 2026	237,220	12,049	281,768	196,215	1,393

Interest Rate Position Time Series

Interest Rate Positions					
			By Product and Currency		
As At	Number of Outstanding Trades / Not Intended to Clear / Floating vs. Fixed	Number of Outstanding Trades / Not Intended to Clear / Overnight Index Swap	Number of Outstanding Trades / USD / Basis Swap	Number of Outstanding Trades / USD / Floating vs. Fixed	Number of Outstanding Trades / USD / Overnight Index Swap
26 September 2025	85,655	49,923	4,922	15,719	180,899
03 October 2025	78,056	53,587	1,392	14,069	156,734
10 October 2025	76,952	53,085	1,320	13,811	161,183
17 October 2025	77,121	52,200	1,217	13,992	161,820
24 October 2025	77,474	51,288	1,206	13,899	162,744
31 October 2025	77,120	50,949	1,176	13,823	161,700
07 November 2025	78,890	50,480	1,159	13,708	160,114
14 November 2025	79,325	50,641	1,147	13,664	159,678
21 November 2025	86,937	51,154	1,129	14,122	158,715
28 November 2025	86,316	50,519	1,100	14,461	157,882
05 December 2025	85,267	49,982	1,081	14,444	157,402
12 December 2025	87,426	49,678	1,053	15,569	156,409
19 December 2025	86,158	48,785	1,047	15,383	154,763
24 December 2025	84,624	48,477	1,036	15,378	154,562
02 January 2026	84,848	48,083	1,031	15,430	154,371
09 January 2026	85,773	48,342	1,022	15,565	155,560
16 January 2026	85,808	48,501	1,019	15,673	156,433
23 January 2026	88,167	48,455	1,015	15,746	157,145
30 January 2026	87,188	48,547	1,010	15,858	157,119
06 February 2026	87,448	48,516	1,004	15,819	157,809
13 February 2026	88,239	48,353	1,010	14,925	159,090
20 February 2026	87,879	47,800	1,008	14,895	158,707
27 February 2026	88,125	47,525	1,003	15,047	156,737
06 March 2026	88,206	46,129	1,005	14,703	151,282
13 March 2026	87,288	41,611	872	14,311	140,842
20 March 2026	82,861	41,005	864	14,348	141,807

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / CNY / Basis Swap	Number of Outstanding Trades / CNY / Floating vs. Fixed	Number of Outstanding Trades / CNY / Overnight Index Swap	Number of Outstanding Trades / EUR / Basis Swap	Number of Outstanding Trades / EUR / Floating vs. Fixed
26 September 2025	0	120,775	199	156	22,894
03 October 2025	35	125,348	209	109	22,315
10 October 2025	35	126,863	210	108	22,189
17 October 2025	41	125,945	226	106	22,158
24 October 2025	44	126,434	256	101	21,991
31 October 2025	45	129,350	275	100	21,289
07 November 2025	47	130,855	286	100	20,969
14 November 2025	40	131,199	303	96	20,772
21 November 2025	32	138,785	149	96	20,759
28 November 2025	32	140,284	170	96	20,327
05 December 2025	28	138,560	214	90	19,984
12 December 2025	18	139,560	232	93	19,614
19 December 2025	10	136,863	269	87	19,271
24 December 2025	10	135,385	289	87	19,359
02 January 2026	10	135,946	333	83	19,193
09 January 2026	10	139,143	343	82	19,188
16 January 2026	10	137,301	379	81	19,186
23 January 2026	10	140,371	404	76	19,088
30 January 2026	10	142,214	442	72	19,039
06 February 2026	10	143,822	450	69	18,932
13 February 2026	11	146,343	468	80	19,296
20 February 2026	11	145,638	472	76	19,285
27 February 2026	11	147,323	483	68	18,696
06 March 2026	11	149,240	513	67	18,386
13 March 2026	11	150,744	604	48	3,917
20 March 2026	8	148,133	653	48	3,902

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / EUR / Overnight Index Swap	Number of Outstanding Trades / GBP / Basis Swap	Number of Outstanding Trades / GBP / Floating vs. Fixed	Number of Outstanding Trades / GBP / Overnight Index Swap	Number of Outstanding Trades / JPY / Basis Swap
26 September 2025	3,852	20	243	2,591	632
03 October 2025	3,441	7	230	2,212	552
10 October 2025	3,493	7	206	2,191	482
17 October 2025	3,530	7	228	2,203	480
24 October 2025	3,502	7	223	2,242	480
31 October 2025	3,520	7	224	2,258	474
07 November 2025	3,472	7	221	2,290	472
14 November 2025	3,465	7	220	2,271	465
21 November 2025	3,448	7	220	2,331	464
28 November 2025	3,428	7	216	2,341	464
05 December 2025	3,315	7	211	2,335	462
12 December 2025	3,170	7	216	2,265	458
19 December 2025	3,042	7	200	2,198	455
24 December 2025	2,868	7	200	2,196	455
02 January 2026	2,808	7	199	2,184	453
09 January 2026	2,825	7	201	2,215	453
16 January 2026	2,808	7	200	2,217	452
23 January 2026	2,759	7	197	2,214	452
30 January 2026	2,736	7	195	2,246	450
06 February 2026	2,700	7	187	2,297	447
13 February 2026	2,764	7	188	2,283	447
20 February 2026	2,604	7	193	2,305	444
27 February 2026	2,318	7	187	2,299	442
06 March 2026	2,389	7	174	2,399	440
13 March 2026	1,640	7	160	2,203	617
20 March 2026	1,659	7	154	2,214	614

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / JPY / Floating vs. Fixed	Number of Outstanding Trades / JPY / Overnight Index Swap	Number of Outstanding Trades / HKD / Basis Swap	Number of Outstanding Trades / HKD / Floating vs. Fixed	Number of Outstanding Trades / HKD / Overnight Index Swap
26 September 2025	2,714	43,051	8,006	81,980	100
03 October 2025	2,136	40,851	7,052	78,648	118
10 October 2025	2,211	41,673	6,937	77,647	130
17 October 2025	2,267	42,492	6,975	79,199	130
24 October 2025	2,285	40,550	7,057	80,951	130
31 October 2025	2,328	38,186	7,032	81,310	127
07 November 2025	2,261	38,625	6,916	80,692	127
14 November 2025	2,274	37,219	6,856	80,757	123
21 November 2025	2,288	37,124	6,855	83,224	118
28 November 2025	2,293	37,339	6,835	80,573	114
05 December 2025	2,306	37,419	6,833	82,039	114
12 December 2025	2,277	36,559	6,788	82,989	119
19 December 2025	2,225	36,583	6,553	83,487	118
24 December 2025	2,219	36,803	6,608	81,842	121
02 January 2026	2,229	36,934	6,718	82,300	125
09 January 2026	2,225	37,404	6,587	82,898	126
16 January 2026	2,241	37,220	6,559	83,164	126
23 January 2026	2,229	37,797	6,589	85,752	126
30 January 2026	2,242	37,966	6,618	85,762	127
06 February 2026	2,244	38,168	6,637	86,318	125
13 February 2026	2,272	37,714	6,663	86,102	120
20 February 2026	2,282	37,316	6,623	85,872	116
27 February 2026	2,407	37,931	6,578	86,451	120
06 March 2026	2,375	37,490	6,377	86,726	124
13 March 2026	2,123	26,059	6,170	84,670	117
20 March 2026	2,114	25,079	6,090	84,297	117

Interest Rate Position Time Series

Interest Rate Positions					
				By Product and Residual Maturity	
As At	Number of Outstanding Trades / Others / Basis Swap	Number of Outstanding Trades / Others / Floating vs. Fixed	Number of Outstanding Trades / Others / Overnight Index Swap	Number of Outstanding Trades / 0 - 1 Year / Basis Swap	Number of Outstanding Trades / 0 - 1 Year / Floating vs. Fixed
26 September 2025	9,496	112,199	79,238	5,247	85,984
03 October 2025	7,525	107,171	69,123	4,045	88,571
10 October 2025	7,026	103,287	70,365	3,942	88,114
17 October 2025	7,034	103,645	71,039	3,901	88,823
24 October 2025	6,831	102,519	69,341	3,948	88,943
31 October 2025	6,812	103,512	68,122	3,947	89,451
07 November 2025	6,760	106,317	68,599	3,881	89,735
14 November 2025	6,778	110,055	69,177	3,831	89,592
21 November 2025	6,688	109,961	69,805	3,823	91,765
28 November 2025	6,675	110,562	69,601	3,799	91,340
05 December 2025	6,577	110,092	68,453	3,756	90,549
12 December 2025	6,033	111,337	65,461	3,526	90,235
19 December 2025	5,983	108,887	65,482	3,440	90,624
24 December 2025	5,900	107,862	65,283	3,423	89,928
02 January 2026	5,907	108,268	65,502	3,433	90,029
09 January 2026	5,924	110,646	66,430	3,374	90,840
16 January 2026	5,985	110,162	67,045	3,355	90,548
23 January 2026	5,962	110,098	68,155	3,370	91,761
30 January 2026	5,568	110,443	66,211	3,384	91,689
06 February 2026	5,604	112,009	66,871	3,443	91,837
13 February 2026	5,620	113,945	66,706	3,488	92,133
20 February 2026	5,642	114,072	67,216	3,471	91,397
27 February 2026	5,628	110,764	68,690	3,446	90,179
06 March 2026	5,642	112,749	65,111	3,444	89,622
13 March 2026	5,816	111,512	65,297	3,326	88,003
20 March 2026	5,812	111,681	65,693	3,283	89,857

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / 0 - 1 Year / Overnight Index Swap	Number of Outstanding Trades / 1 - 2 Years / Basis Swap	Number of Outstanding Trades / 1 - 2 Years / Floating vs. Fixed	Number of Outstanding Trades / 1 - 2 Years / Overnight Index Swap	Number of Outstanding Trades / 2 - 5 Years / Basis Swap
26 September 2025	56,863	4,336	57,628	47,166	7,692
03 October 2025	52,784	3,195	55,384	41,130	5,286
10 October 2025	54,318	3,090	54,324	41,510	5,071
17 October 2025	54,918	3,125	54,173	41,748	5,032
24 October 2025	53,643	3,082	54,042	41,036	4,964
31 October 2025	53,739	3,056	54,503	40,461	4,942
07 November 2025	53,820	3,032	54,969	40,386	4,879
14 November 2025	53,877	3,041	55,048	40,051	4,865
21 November 2025	53,853	3,028	58,011	39,778	4,841
28 November 2025	53,956	3,017	57,946	39,841	4,832
05 December 2025	54,140	3,001	56,625	40,082	4,824
12 December 2025	52,688	2,976	56,672	39,367	4,644
19 December 2025	52,378	2,814	58,319	39,898	4,610
24 December 2025	52,169	2,822	58,380	40,170	4,647
02 January 2026	52,156	2,901	58,424	40,211	4,666
09 January 2026	52,381	2,857	59,178	40,611	4,658
16 January 2026	52,454	2,871	58,968	41,272	4,677
23 January 2026	53,011	2,896	59,136	41,535	4,638
30 January 2026	52,732	2,971	59,353	41,171	4,465
06 February 2026	52,961	2,927	60,219	41,209	4,484
13 February 2026	53,356	2,890	60,474	41,105	4,517
20 February 2026	52,651	2,892	60,251	40,825	4,495
27 February 2026	51,988	2,877	60,251	40,382	4,473
06 March 2026	49,534	2,770	60,593	38,339	4,397
13 March 2026	48,044	2,824	59,564	36,624	4,472
20 March 2026	48,074	2,858	60,773	37,081	4,388

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / 2 - 5 Years / Floating vs. Fixed	Number of Outstanding Trades / 2 - 5 Years / Overnight Index Swap	Number of Outstanding Trades / 5 - 10 Years / Basis Swap	Number of Outstanding Trades / 5 - 10 Years / Floating vs. Fixed	Number of Outstanding Trades / 5 - 10 Years / Overnight Index Swap
26 September 2025	140,504	109,591	3,568	55,785	66,381
03 October 2025	137,190	95,291	2,390	53,060	56,904
10 October 2025	136,206	97,557	2,235	51,950	58,677
17 October 2025	135,658	98,028	2,226	52,970	59,309
24 October 2025	136,318	97,149	2,189	53,507	59,532
31 October 2025	138,378	95,879	2,166	54,536	57,885
07 November 2025	139,413	95,655	2,147	55,728	58,031
14 November 2025	141,634	95,330	2,135	56,991	57,521
21 November 2025	145,699	95,806	2,105	58,139	57,201
28 November 2025	145,483	95,360	2,098	58,105	56,833
05 December 2025	145,217	94,547	2,063	58,727	55,693
12 December 2025	146,637	91,951	1,959	60,398	55,236
19 December 2025	147,189	91,245	1,944	54,200	54,439
24 December 2025	144,782	90,755	1,907	53,476	54,445
02 January 2026	145,276	90,645	1,906	54,025	54,560
09 January 2026	148,101	91,631	1,893	55,398	55,232
16 January 2026	146,827	91,789	1,903	55,408	55,457
23 January 2026	149,264	92,541	1,901	56,842	55,953
30 January 2026	149,956	91,974	1,775	58,517	55,376
06 February 2026	151,689	92,942	1,772	59,210	55,614
13 February 2026	153,431	93,168	1,789	60,472	55,601
20 February 2026	153,332	93,449	1,792	60,451	55,814
27 February 2026	153,510	93,162	1,786	61,274	56,539
06 March 2026	155,597	88,783	1,787	62,461	55,911
13 March 2026	151,857	82,609	1,780	56,449	48,371
20 March 2026	156,320	83,629	1,775	46,854	47,884

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / 10 - 15 Years / Basis Swap	Number of Outstanding Trades / 10 - 15 Years / Floating vs. Fixed	Number of Outstanding Trades / 10 - 15 Years / Overnight Index Swap	Number of Outstanding Trades / 15 - 20 Years / Basis Swap	Number of Outstanding Trades / 15 - 20 Years / Floating vs. Fixed
26 September 2025	1,063	7,734	8,513	642	3,745
03 October 2025	791	7,281	7,532	458	3,518
10 October 2025	717	7,287	7,833	404	3,459
17 October 2025	719	7,467	7,972	401	3,457
24 October 2025	705	7,440	7,967	409	3,289
31 October 2025	703	7,523	7,622	405	3,286
07 November 2025	699	7,987	7,650	401	3,198
14 November 2025	699	8,438	7,660	400	3,248
21 November 2025	680	8,590	7,624	389	3,196
28 November 2025	675	8,651	7,575	387	3,219
05 December 2025	656	9,296	7,498	386	3,225
12 December 2025	629	10,134	7,640	366	3,311
19 December 2025	626	8,631	7,225	361	3,237
24 December 2025	612	8,338	7,273	355	3,233
02 January 2026	615	8,469	7,348	354	3,230
09 January 2026	616	8,987	7,555	353	3,237
16 January 2026	621	8,708	7,664	353	3,263
23 January 2026	634	8,999	7,855	342	3,258
30 January 2026	572	8,822	7,884	295	3,219
06 February 2026	586	8,919	7,882	294	3,227
13 February 2026	585	9,131	8,017	298	3,242
20 February 2026	586	9,332	7,999	299	3,254
27 February 2026	591	8,228	8,247	290	3,251
06 March 2026	588	8,581	8,379	287	3,243
13 March 2026	587	6,962	7,490	289	2,212
20 March 2026	590	6,231	7,006	285	2,216

Interest Rate Position Time Series

Interest Rate Positions				
As At	Number of Outstanding Trades / 15 - 20 Years / Overnight Index Swap	Number of Outstanding Trades / > 20 Years / Basis Swap	Number of Outstanding Trades / > 20 Years / Floating vs. Fixed	Number of Outstanding Trades / > 20 Years / Overnight Index Swap
26 September 2025	8,085	686	5,146	13,333
03 October 2025	7,334	507	4,913	11,712
10 October 2025	7,476	457	4,874	11,872
17 October 2025	7,550	456	4,886	11,914
24 October 2025	7,548	429	4,764	11,891
31 October 2025	7,342	426	4,159	11,259
07 November 2025	7,217	421	3,993	10,753
14 November 2025	7,156	417	3,992	10,641
21 November 2025	7,070	405	3,960	10,358
28 November 2025	7,078	401	3,973	10,231
05 December 2025	7,058	393	3,997	10,234
12 December 2025	6,940	350	4,176	10,392
19 December 2025	7,009	347	4,117	10,261
24 December 2025	7,039	336	4,108	10,271
02 January 2026	7,051	336	4,113	10,284
09 January 2026	7,102	335	4,126	10,390
16 January 2026	7,117	333	4,206	10,474
23 January 2026	7,232	331	4,220	10,474
30 January 2026	7,243	273	4,197	10,467
06 February 2026	7,277	271	4,230	10,534
13 February 2026	7,310	271	4,189	10,588
20 February 2026	7,368	276	4,221	10,630
27 February 2026	7,450	275	4,182	10,809
06 March 2026	7,433	275	4,257	10,928
13 March 2026	5,226	264	2,390	8,396
20 March 2026	5,231	264	2,380	8,316

Interest Rate Position Time Series

Interest Rate Positions	*Outstanding Notional (US$mn)*				
	Asset Class Total	*By Product*			*By Product and Intentio*
As At	Outstanding Notional (US$mn) / Total	Outstanding Notional (US$mn) / Basis Swap	Outstanding Notional (US$mn) / Floating vs. Fixed	Outstanding Notional (US$mn) / Overnight Index Swap	Outstanding Notional (US$mn) / Intended to Clear / Basis Swap
27 March 2026	22,866,317.27	662,856.70	12,741,280.79	9,462,179.78	594,091.90
02 April 2026	22,891,470.16	657,316.89	12,801,867.64	9,432,285.64	589,236.50
10 April 2026	23,119,025.94	669,396.80	13,008,814.75	9,440,814.39	600,012.08
17 April 2026	22,849,664.70	683,213.84	12,685,393.08	9,481,057.79	613,187.13
24 April 2026	22,844,674.16	687,809.60	12,705,571.74	9,451,292.83	616,376.79
30 April 2026	22,599,209.35	685,419.66	12,725,005.42	9,188,784.27	613,584.64
08 May 2026	22,539,930.12	686,996.51	12,848,625.55	9,004,308.07	614,794.66
15 May 2026	22,905,048.44	691,428.37	12,946,699.88	9,266,920.19	618,872.26
22 May 2026	23,252,206.63	685,242.85	13,131,905.69	9,435,058.09	613,616.46
29 May 2026	23,525,404.38	687,967.76	13,276,382.46	9,561,054.17	615,362.90
05 June 2026	23,869,972.50	688,620.62	13,553,456.22	9,627,895.67	616,120.26
12 June 2026	24,044,942.20	711,957.94	13,656,772.73	9,676,211.52	642,575.48
18 June 2026	23,737,419.43	713,874.45	13,692,072.17	9,331,472.80	644,143.44
26 June 2026	23,891,495.10	700,854.28	13,728,222.50	9,462,418.32	632,135.82
03 July 2026	24,085,342.29	707,458.41	13,889,701.63	9,488,182.26	638,523.86
10 July 2026	24,437,448.40	710,086.94	14,042,141.31	9,685,220.15	641,576.79
17 July 2026	24,554,092.60	717,037.86	14,115,611.99	9,721,442.74	648,356.83
24 July 2026	24,852,193.58	715,559.71	14,139,955.78	9,996,678.10	647,762.06
31 July 2026	25,177,677.65	709,898.15	14,296,042.86	10,171,736.64	642,212.81
07 August 2026	26,113,790.02	718,781.39	14,591,072.65	10,803,935.99	650,039.72
14 August 2026	24,714,869.01	712,320.66	14,070,897.65	9,931,650.70	643,580.20
21 August 2026	25,448,561.09	715,396.20	14,607,473.13	10,125,691.75	646,671.43
28 August 2026	25,652,839.17	716,290.06	14,332,754.78	10,603,794.32	647,435.62
04 September 2026	26,246,950.15	717,723.07	14,634,120.55	10,895,106.53	648,254.43
11 September 2026	26,369,784.73	725,804.12	14,679,814.08	10,964,166.53	657,030.42
18 September 2026	25,503,588.64	715,942.31	14,395,909.12	10,391,737.21	646,443.58

Interest Rate Position Time Series

Interest Rate Positions					
	n to Clear				
As At	Outstanding Notional (US$mn) / Intended to Clear / Floating vs. Fixed	Outstanding Notional (US$mn) / Intended to Clear / Overnight Index Swap	Outstanding Notional (US$mn) / Not Intended to Clear / Basis Swap	Outstanding Notional (US$mn) / Not Intended to Clear / Floating vs. Fixed	Outstanding Notional (US$mn) / Not Intended to Clear / Overnight Index Swap
27 March 2026	10,463,358.08	6,994,944.90	68,764.80	2,277,922.71	2,467,234.89
02 April 2026	10,551,025.19	6,977,501.29	68,080.39	2,250,842.45	2,454,784.35
10 April 2026	10,728,206.66	7,010,665.40	69,384.71	2,280,608.09	2,430,148.99
17 April 2026	10,423,613.51	7,077,717.28	70,026.71	2,261,779.57	2,403,340.50
24 April 2026	10,441,604.13	7,044,104.61	71,432.80	2,263,967.61	2,407,188.23
30 April 2026	10,437,227.15	6,868,708.40	71,835.02	2,287,778.27	2,320,075.86
08 May 2026	10,534,410.88	6,665,136.11	72,201.85	2,314,214.68	2,339,171.96
15 May 2026	10,624,706.48	6,910,437.77	72,556.11	2,321,993.40	2,356,482.42
22 May 2026	10,807,051.70	7,059,321.87	71,626.40	2,324,853.98	2,375,736.22
29 May 2026	10,922,642.17	7,197,860.21	72,604.86	2,353,740.29	2,363,193.96
05 June 2026	11,188,305.85	7,280,286.75	72,500.36	2,365,150.37	2,347,608.91
12 June 2026	11,271,321.56	7,365,088.85	69,382.46	2,385,451.18	2,311,122.67
18 June 2026	11,326,266.26	7,169,660.15	69,731.02	2,365,805.91	2,161,812.66
26 June 2026	11,383,602.71	7,299,424.36	68,718.46	2,344,619.80	2,162,993.96
03 July 2026	11,527,653.69	7,324,911.49	68,934.55	2,362,047.93	2,163,270.77
10 July 2026	11,646,044.54	7,508,305.47	68,510.15	2,396,096.76	2,176,914.68
17 July 2026	11,692,338.86	7,568,827.84	68,681.03	2,423,273.14	2,152,614.90
24 July 2026	11,724,761.63	7,859,261.18	67,797.65	2,415,194.15	2,137,416.92
31 July 2026	11,859,324.37	8,029,587.08	67,685.34	2,436,718.49	2,142,149.56
07 August 2026	12,119,824.03	8,374,111.92	68,741.67	2,471,248.62	2,429,824.07
14 August 2026	11,592,459.16	7,643,705.70	68,740.46	2,478,438.49	2,287,945.00
21 August 2026	11,951,352.39	7,824,406.02	68,724.77	2,656,120.74	2,301,285.73
28 August 2026	11,677,811.85	8,032,470.57	68,854.44	2,654,942.93	2,571,323.75
04 September 2026	11,968,382.42	8,301,072.39	69,468.64	2,665,738.12	2,594,034.14
11 September 2026	11,976,693.30	8,361,287.55	68,773.70	2,703,120.78	2,602,878.99
18 September 2026	11,760,217.37	7,938,629.07	69,498.73	2,635,691.75	2,453,108.14

Interest Rate Position Time Series

Interest Rate Positions						
	By Product and Currency					
As At	Outstanding Notional (US$mn) / USD / Basis Swap	Outstanding Notional (US$mn) / USD / Floating vs. Fixed	Outstanding Notional (US$mn) / USD / Overnight Index Swap	Outstanding Notional (US$mn) / CNY / Basis Swap	Outstanding Notional (US$mn) / CNY / Floating vs. Fixed
27 March 2026	35,566.31	484,883.60	4,981,122.66	425.14	5,871,916.94
02 April 2026	35,378.26	483,238.78	4,966,451.60	435.48	5,895,068.59
10 April 2026	35,197.46	480,886.80	4,971,405.67	335.51	5,980,539.38
17 April 2026	35,171.51	489,000.09	5,029,995.98	336.04	5,652,404.41
24 April 2026	34,633.21	489,029.69	5,077,641.47	335.57	5,733,781.74
30 April 2026	34,443.71	485,751.91	4,993,080.66	335.09	5,753,577.94
08 May 2026	34,443.71	441,447.41	5,008,653.99	329.04	5,835,980.79
15 May 2026	34,705.58	467,085.93	5,101,623.94	319.71	5,890,928.15
22 May 2026	34,666.58	492,364.63	5,187,000.57	319.26	5,923,406.00
29 May 2026	34,635.75	508,810.69	5,223,774.38	320.28	5,994,393.61
05 June 2026	34,515.75	644,457.21	5,232,169.24	320.73	6,106,507.60
12 June 2026	34,713.35	546,144.70	5,205,691.16	320.48	6,230,840.39
18 June 2026	34,553.35	638,787.03	5,282,826.48	309.51	6,194,920.29
26 June 2026	34,092.75	691,347.92	5,280,657.38	307.04	6,197,529.73
03 July 2026	34,078.38	737,211.72	5,245,960.88	308.19	6,276,860.52
10 July 2026	34,419.63	723,472.12	5,333,403.76	307.40	6,330,291.20
17 July 2026	34,285.32	634,470.75	5,383,000.99	308.96	6,399,909.17
24 July 2026	34,225.32	635,654.04	5,474,693.02	308.77	6,378,724.08
31 July 2026	33,972.32	674,317.72	5,621,788.69	309.06	6,412,365.51
07 August 2026	33,577.32	735,471.23	5,662,631.88	309.81	6,403,066.50
14 August 2026	33,457.37	753,048.71	5,168,804.01	310.10	6,339,697.48
21 August 2026	33,309.87	823,436.10	5,256,080.60	310.74	6,428,070.63
28 August 2026	32,895.52	662,727.27	5,201,218.93	311.06	6,293,446.21
04 September 2026	32,885.52	683,606.00	5,269,367.85	113.70	6,428,843.85
11 September 2026	32,079.52	635,750.38	5,285,943.78	113.89	6,468,708.68
18 September 2026	32,999.55	587,991.22	5,308,210.93	113.92	6,430,373.12

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / CNY / Overnight Index Swap	Outstanding Notional (US$mn) / EUR / Basis Swap	Outstanding Notional (US$mn) / EUR / Floating vs. Fixed	Outstanding Notional (US$mn) / EUR / Overnight Index Swap	Outstanding Notional (US$mn) / GBP / Basis Swap
27 March 2026	33,297.36	1,455.35	112,777.81	63,669.05	31.42
02 April 2026	32,840.45	1,454.27	112,866.49	64,189.87	31.09
10 April 2026	33,602.79	1,468.01	113,942.36	65,895.28	31.48
17 April 2026	34,816.06	1,518.32	115,545.01	70,892.91	31.88
24 April 2026	34,596.26	1,473.34	115,408.87	70,328.75	31.73
30 April 2026	35,340.32	1,474.20	116,277.45	71,216.47	31.77
08 May 2026	36,561.36	1,478.71	114,718.10	71,146.44	31.94
15 May 2026	37,801.42	1,473.86	115,630.87	77,038.64	31.79
22 May 2026	38,614.64	1,463.23	118,759.47	77,181.58	31.58
29 May 2026	38,893.14	1,463.40	120,002.15	76,963.84	31.55
05 June 2026	38,508.07	1,158.25	119,409.54	77,936.38	31.54
12 June 2026	39,768.08	1,151.84	124,482.70	79,352.51	31.42
18 June 2026	39,994.21	1,159.32	132,123.71	78,854.04	31.55
26 June 2026	40,723.12	1,134.30	131,690.06	88,786.53	11.78
03 July 2026	43,333.02	1,139.95	135,139.93	96,435.04	11.87
10 July 2026	44,140.96	1,139.56	136,398.11	105,986.85	11.98
17 July 2026	44,406.02	1,144.13	137,961.13	102,460.47	12.12
24 July 2026	44,110.57	1,139.04	137,906.44	112,546.72	11.97
31 July 2026	44,742.74	1,144.79	139,320.90	117,924.64	11.97
07 August 2026	45,218.88	1,153.25	141,920.36	151,244.56	12.05
14 August 2026	45,860.92	1,092.83	114,722.34	74,847.34	12.08
21 August 2026	46,017.38	1,107.25	116,710.13	76,174.08	12.18
28 August 2026	47,411.52	1,104.67	116,376.37	78,277.84	12.17
04 September 2026	50,383.83	1,098.78	115,073.19	78,117.81	12.07
11 September 2026	47,414.01	1,103.00	115,642.84	78,906.02	12.13
18 September 2026	47,385.77	1,087.06	115,000.47	69,769.08	11.98

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / GBP / Floating vs. Fixed	Outstanding Notional (US$mn) / GBP / Overnight Index Swap	Outstanding Notional (US$mn) / JPY / Basis Swap	Outstanding Notional (US$mn) / JPY / Floating vs. Fixed	Outstanding Notional (US$mn) / JPY / Overnight Index Swap
27 March 2026	41,057.81	202,362.23	27,622.51	156,048.18	1,882,251.20
02 April 2026	41,226.67	201,011.51	27,753.04	159,295.01	1,897,817.97
10 April 2026	41,918.70	203,518.58	27,110.51	165,841.63	1,960,716.68
17 April 2026	42,447.59	205,630.69	27,045.71	168,087.30	1,877,835.40
24 April 2026	42,252.69	205,679.40	26,901.09	167,668.09	1,844,058.74
30 April 2026	13,419.11	173,084.25	26,847.85	140,750.88	1,645,964.51
08 May 2026	13,456.79	173,266.97	27,400.64	132,621.96	1,716,337.13
15 May 2026	13,337.15	183,114.26	27,147.20	136,039.80	1,825,231.70
22 May 2026	13,249.32	191,714.50	26,966.12	152,882.55	1,845,729.29
29 May 2026	13,238.64	193,710.03	26,863.76	173,936.70	1,918,769.06
05 June 2026	13,223.48	197,194.89	26,608.24	185,964.19	1,973,389.42
12 June 2026	13,176.81	198,922.60	26,506.67	207,873.97	2,062,483.54
18 June 2026	6,810.28	170,551.51	25,782.71	179,336.19	1,883,211.49
26 June 2026	6,286.87	174,036.71	25,260.76	188,616.86	1,933,596.47
03 July 2026	6,326.75	177,543.71	25,141.09	169,820.32	1,951,506.73
10 July 2026	6,399.07	183,664.88	25,013.12	175,330.29	2,042,557.89
17 July 2026	6,309.46	189,858.53	24,925.60	165,601.94	1,985,422.49
24 July 2026	6,234.33	192,557.00	24,780.44	171,222.89	2,104,281.76
31 July 2026	6,221.12	178,164.78	24,318.26	149,856.74	2,083,666.21
07 August 2026	6,265.54	181,673.17	25,187.76	204,596.25	2,230,335.56
14 August 2026	6,279.07	162,348.75	24,911.34	228,695.76	2,086,972.83
21 August 2026	10,779.28	164,096.41	24,999.85	255,746.07	2,153,071.24
28 August 2026	15,817.18	163,643.20	24,740.89	286,651.59	2,214,173.28
04 September 2026	21,017.99	165,307.56	24,788.77	314,653.59	2,317,612.47
11 September 2026	21,111.25	164,293.05	25,572.99	331,481.88	2,492,680.23
18 September 2026	20,820.23	162,179.67	24,981.23	274,594.38	1,896,570.89

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / HKD / Basis Swap	Outstanding Notional (US$mn) / HKD / Floating vs. Fixed	Outstanding Notional (US$mn) / HKD / Overnight Index Swap	Outstanding Notional (US$mn) / Others / Basis Swap	Outstanding Notional (US$mn) / Others / Floating vs. Fixed
27 March 2026	207,186.92	2,519,134.79	2,252.50	390,569.06	3,555,461.66
02 April 2026	202,851.28	2,536,339.17	2,233.74	389,413.47	3,573,832.93
10 April 2026	205,554.36	2,557,774.91	2,235.62	399,699.45	3,667,910.98
17 April 2026	205,368.84	2,586,383.33	2,254.15	413,741.55	3,631,525.34
24 April 2026	209,180.66	2,613,445.15	2,254.41	415,253.99	3,543,985.52
30 April 2026	205,976.87	2,614,273.66	2,253.63	416,310.18	3,600,954.46
08 May 2026	202,021.26	2,627,148.58	2,253.72	421,291.21	3,683,251.92
15 May 2026	202,591.45	2,642,729.89	2,255.27	425,158.78	3,680,948.09
22 May 2026	199,567.53	2,675,054.66	2,254.32	422,228.56	3,756,189.06
29 May 2026	196,688.59	2,662,563.74	2,234.83	427,964.42	3,803,436.92
05 June 2026	195,358.27	2,636,165.35	2,234.12	430,627.84	3,847,728.84
12 June 2026	194,514.43	2,696,679.49	2,246.99	454,719.75	3,837,574.67
18 June 2026	191,561.71	2,672,817.68	2,269.66	460,476.30	3,867,277.00
26 June 2026	189,593.80	2,663,961.74	2,267.74	450,453.85	3,848,789.34
03 July 2026	187,896.44	2,669,387.79	2,267.05	458,882.49	3,894,954.59
10 July 2026	187,983.60	2,689,356.52	2,038.45	461,211.65	3,980,894.00
17 July 2026	187,217.12	2,718,229.01	2,038.50	469,144.62	4,053,130.55
24 July 2026	184,916.73	2,700,718.11	2,051.03	470,177.44	4,109,495.90
31 July 2026	183,543.02	2,734,974.53	2,033.45	466,598.74	4,178,986.34
07 August 2026	183,243.68	2,785,534.30	2,039.38	475,297.52	4,314,218.46
14 August 2026	177,297.17	2,630,966.04	2,071.10	475,239.78	3,997,488.25
21 August 2026	176,298.31	2,641,837.11	2,066.25	479,358.01	4,330,893.81
28 August 2026	175,457.61	2,653,368.88	1,875.45	481,768.14	4,304,367.29
04 September 2026	175,615.19	2,670,242.40	1,976.80	483,209.05	4,400,683.53
11 September 2026	176,322.93	2,690,129.17	1,976.68	490,599.67	4,416,989.88
18 September 2026	176,332.10	2,683,854.15	2,447.70	480,416.47	4,283,275.56

Interest Rate Position Time Series

Interest Rate Positions					
		By Product and Residual Maturity			
As At	Outstanding Notional (US$mn) / Others / Overnight Index Swap	Outstanding Notional (US$mn) / 0 - 1 Year / Basis Swap	Outstanding Notional (US$mn) / 0 - 1 Year / Floating vs. Fixed	Outstanding Notional (US$mn) / 0 - 1 Year / Overnight Index Swap	Outstanding Notional (US$mn) / 1 - 2 Years / Basis Swap
27 March 2026	2,297,224.79	220,404.21	5,518,223.68	4,833,286.38	151,538.47
02 April 2026	2,267,740.51	218,563.86	5,549,063.94	4,799,417.43	161,494.11
10 April 2026	2,203,439.75	225,099.03	5,623,721.95	4,828,000.09	163,120.72
17 April 2026	2,259,632.60	231,823.02	5,513,622.56	4,827,417.88	166,271.40
24 April 2026	2,216,733.80	234,005.44	5,553,156.39	4,786,649.26	172,638.81
30 April 2026	2,267,844.42	233,804.49	5,516,713.98	4,563,723.25	170,730.86
08 May 2026	1,996,088.46	238,061.36	5,516,038.21	4,327,582.22	167,145.05
15 May 2026	2,039,854.96	242,799.15	5,534,955.41	4,502,095.69	162,922.35
22 May 2026	2,092,563.19	241,005.33	5,597,216.88	4,622,786.62	161,458.55
29 May 2026	2,106,708.88	238,955.75	5,620,035.71	4,706,667.01	162,957.73
05 June 2026	2,106,463.53	237,988.13	5,756,344.22	4,737,357.49	166,146.97
12 June 2026	2,087,746.64	230,604.08	5,685,953.63	4,774,640.66	189,451.60
18 June 2026	1,873,765.42	249,175.72	5,873,447.10	4,356,775.52	174,146.45
26 June 2026	1,942,350.38	242,567.49	5,862,643.85	4,420,714.06	173,130.65
03 July 2026	1,971,135.82	247,762.31	5,922,733.23	4,417,671.60	173,114.70
10 July 2026	1,973,427.36	248,506.77	5,983,407.42	4,508,350.58	175,017.31
17 July 2026	2,014,255.74	252,759.84	5,926,931.44	4,562,399.67	176,015.03
24 July 2026	2,066,438.00	253,945.97	5,925,578.45	4,782,431.52	174,468.09
31 July 2026	2,123,416.13	251,813.47	5,986,419.60	4,819,266.85	171,857.44
07 August 2026	2,530,792.56	254,388.57	6,142,812.35	5,128,558.67	173,256.99
14 August 2026	2,390,745.75	256,145.33	5,976,715.00	4,736,242.84	164,408.48
21 August 2026	2,428,185.79	258,634.15	6,298,030.11	4,824,767.80	163,046.69
28 August 2026	2,897,194.10	259,158.51	6,133,686.68	5,081,534.92	164,994.12
04 September 2026	3,012,340.21	260,793.44	6,219,245.04	5,214,386.66	164,947.63
11 September 2026	2,892,952.76	254,285.93	6,181,668.23	5,271,238.94	175,336.54
18 September 2026	2,905,173.16	258,079.02	6,069,895.97	4,850,590.60	166,476.33

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / 1 - 2 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 1 - 2 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 2 - 5 Years / Basis Swap	Outstanding Notional (US$mn) / 2 - 5 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 2 - 5 Years / Overnight Index Swap
27 March 2026	2,384,566.26	1,370,468.91	198,045.60	3,894,160.60	1,885,350.16
02 April 2026	2,393,856.87	1,370,418.48	185,103.37	3,906,216.32	1,880,672.71
10 April 2026	2,428,275.38	1,366,398.32	187,545.46	3,977,992.38	1,862,870.22
17 April 2026	2,338,017.93	1,376,126.09	188,987.22	3,864,587.78	1,883,556.73
24 April 2026	2,335,056.09	1,372,825.10	185,275.83	3,857,055.16	1,886,680.81
30 April 2026	2,350,527.44	1,352,898.91	185,441.57	3,885,169.84	1,875,708.89
08 May 2026	2,386,546.05	1,375,908.62	185,617.02	3,944,121.03	1,890,306.05
15 May 2026	2,401,470.48	1,397,935.31	187,921.73	3,989,789.65	1,926,276.04
22 May 2026	2,441,757.01	1,410,046.71	186,147.42	4,034,791.41	1,946,969.77
29 May 2026	2,463,464.36	1,413,318.06	188,860.80	4,103,960.25	1,974,121.00
05 June 2026	2,497,738.58	1,422,831.36	187,078.60	4,165,169.11	1,985,105.60
12 June 2026	2,523,596.56	1,423,451.10	195,219.86	4,276,593.02	1,993,021.66
18 June 2026	2,526,744.92	1,460,549.45	193,351.48	4,280,383.49	2,015,188.32
26 June 2026	2,577,567.27	1,492,003.26	188,909.63	4,252,405.77	2,033,947.25
03 July 2026	2,609,524.49	1,497,095.58	189,312.40	4,298,960.76	2,045,294.22
10 July 2026	2,641,064.07	1,522,346.40	188,389.85	4,339,114.73	2,087,718.65
17 July 2026	2,671,248.06	1,534,310.19	188,866.28	4,412,702.65	2,077,123.11
24 July 2026	2,679,182.34	1,547,472.60	188,235.74	4,427,168.11	2,098,045.83
31 July 2026	2,717,543.47	1,603,147.08	187,335.50	4,463,154.20	2,141,845.73
07 August 2026	2,768,192.07	1,719,515.41	191,427.14	4,513,066.86	2,266,321.46
14 August 2026	2,629,356.15	1,539,999.36	192,185.29	4,361,319.54	2,095,305.47
21 August 2026	2,681,846.03	1,592,949.94	193,245.31	4,444,991.34	2,128,378.95
28 August 2026	2,653,985.91	1,675,659.12	191,105.36	4,371,673.68	2,238,996.95
04 September 2026	2,681,629.24	1,719,563.67	190,123.28	4,473,137.90	2,293,881.92
11 September 2026	2,698,674.80	1,728,232.11	194,202.42	4,521,901.75	2,277,270.00
18 September 2026	2,673,171.19	1,687,571.41	190,091.89	4,565,461.13	2,273,823.70

Interest Rate Position Time Series

Interest Rate Positions						
As At	Outstanding Notional (US$mn) / 5 - 10 Years / Basis Swap	Outstanding Notional (US$mn) / 5 - 10 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 5 - 10 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 10 - 15 Years / Basis Swap	Outstanding Notional (US$mn) / 10 - 15 Years / Floating vs. Fixed
27 March 2026	67,247.73	773,451.76	921,489.43	14,541.49	89,175.40
02 April 2026	66,517.44	781,152.10	927,001.18	14,583.30	89,859.72
10 April 2026	67,899.61	804,468.50	925,027.66	14,584.59	91,575.70
17 April 2026	69,505.84	793,623.77	933,648.79	15,121.11	92,307.66
24 April 2026	69,687.50	788,737.46	939,430.45	14,758.65	89,580.66
30 April 2026	69,272.94	798,846.14	932,441.44	14,793.67	91,183.90
08 May 2026	69,654.16	826,106.15	942,263.50	15,032.95	92,720.27
15 May 2026	70,916.51	841,969.83	962,258.20	15,284.45	95,469.98
22 May 2026	70,128.87	873,653.42	976,433.22	15,057.37	100,466.93
29 May 2026	70,611.90	901,964.29	984,193.90	15,090.06	102,725.07
05 June 2026	70,828.39	942,185.63	993,536.87	15,129.80	105,798.12
12 June 2026	70,532.12	981,496.01	994,949.09	14,943.29	104,462.26
18 June 2026	71,141.01	839,029.29	1,002,357.43	14,819.70	87,274.44
26 June 2026	70,419.48	861,314.22	1,019,051.21	14,744.80	88,996.47
03 July 2026	71,559.55	883,282.73	1,027,141.07	14,624.10	88,141.17
10 July 2026	72,160.18	899,910.72	1,052,388.05	14,898.27	90,623.77
17 July 2026	73,419.76	922,494.91	1,032,215.61	14,765.61	93,205.39
24 July 2026	73,167.96	924,453.95	1,057,088.83	14,542.89	94,215.90
31 July 2026	73,293.83	942,693.68	1,080,713.14	14,454.49	96,621.37
07 August 2026	73,762.72	975,438.02	1,142,247.54	14,660.58	100,475.55
14 August 2026	73,317.86	921,332.48	1,064,311.45	14,975.35	95,389.14
21 August 2026	74,282.89	985,232.71	1,075,802.76	14,913.15	106,604.86
28 August 2026	74,737.69	974,108.74	1,103,925.31	14,966.02	108,225.33
04 September 2026	75,358.93	1,053,722.68	1,156,621.76	15,100.05	114,328.14
11 September 2026	75,714.91	1,066,669.69	1,170,801.22	14,852.76	119,091.11
18 September 2026	74,559.58	894,584.47	1,081,710.43	15,463.04	101,301.83

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / 10 - 15 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 15 - 20 Years / Basis Swap	Outstanding Notional (US$mn) / 15 - 20 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 15 - 20 Years / Overnight Index Swap	Outstanding Notional (US$mn) / > 20 Years / Basis Swap
27 March 2026	146,719.12	5,864.68	32,842.07	156,987.59	5,214.52
02 April 2026	147,307.34	5,852.30	32,940.43	157,451.41	5,202.50
10 April 2026	148,728.67	5,932.01	33,392.98	158,691.03	5,215.37
17 April 2026	149,529.32	6,023.41	33,511.56	159,134.39	5,481.84
24 April 2026	153,044.80	6,175.05	32,705.73	158,257.13	5,268.31
30 April 2026	153,951.64	6,096.54	32,769.23	156,757.23	5,279.58
08 May 2026	155,770.21	6,117.17	33,418.07	158,274.83	5,368.80
15 May 2026	159,810.93	6,098.11	33,328.29	159,575.89	5,486.08
22 May 2026	158,481.01	6,204.46	33,273.21	159,871.91	5,240.85
29 May 2026	161,520.06	6,222.98	33,267.39	159,851.17	5,268.53
05 June 2026	165,296.10	6,207.47	34,178.18	160,188.72	5,241.25
12 June 2026	167,075.29	6,038.29	33,767.22	162,673.21	5,168.71
18 June 2026	161,313.73	6,033.18	33,555.25	168,296.41	5,206.91
26 June 2026	162,348.38	5,974.19	33,787.34	168,107.36	5,108.04
03 July 2026	164,280.19	6,031.41	34,709.68	168,520.10	5,053.93
10 July 2026	172,480.87	6,033.95	35,034.03	171,798.41	5,080.62
17 July 2026	173,188.44	6,088.03	35,481.70	171,945.42	5,123.31
24 July 2026	173,012.41	6,141.20	35,621.55	172,037.51	5,057.86
31 July 2026	179,349.92	6,110.10	36,093.90	175,664.87	5,033.31
07 August 2026	191,902.84	6,189.27	36,809.61	181,586.59	5,096.12
14 August 2026	171,272.52	6,190.99	35,442.54	170,567.24	5,097.37
21 August 2026	177,067.25	6,157.36	38,758.55	171,318.45	5,116.66
28 August 2026	176,444.30	6,187.91	39,046.68	171,440.95	5,140.45
04 September 2026	180,735.71	6,187.65	39,347.88	172,469.67	5,212.09
11 September 2026	181,682.38	6,168.37	38,974.20	175,591.94	5,243.19
18 September 2026	166,639.47	6,050.01	39,242.18	171,965.96	5,222.44

Interest Rate Position Time Series

Interest Rate Positions			*Number of Outstanding Trades*		
			Asset Class Total	*By Product*	
As At	Outstanding Notional (US$mn) / > 20 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / > 20 Years / Overnight Index Swap	Number of Outstanding Trades / Total	Number of Outstanding Trades / Basis Swap	Number of Outstanding Trades / Floating vs. Fixed
27 March 2026	48,861.02	147,878.18	594,932	13,401	345,582
02 April 2026	48,778.27	150,017.10	594,718	13,337	345,831
10 April 2026	49,387.86	151,098.40	595,401	13,341	348,515
17 April 2026	49,721.82	151,644.59	587,668	13,375	338,703
24 April 2026	49,280.24	154,405.28	590,719	13,425	341,045
30 April 2026	49,794.88	153,302.91	594,245	13,362	344,457
08 May 2026	49,675.78	154,202.64	599,381	13,232	348,983
15 May 2026	49,716.24	158,968.13	606,710	13,221	353,200
22 May 2026	50,746.82	160,468.85	615,306	13,218	359,289
29 May 2026	50,965.39	161,382.98	618,354	13,214	360,522
05 June 2026	52,042.38	163,579.53	620,195	13,215	364,774
12 June 2026	50,904.04	160,400.52	627,536	13,364	370,149
18 June 2026	51,637.69	166,991.95	631,036	13,310	372,654
26 June 2026	51,507.59	166,246.79	637,334	13,298	375,242
03 July 2026	52,349.56	168,179.51	641,076	13,289	378,193
10 July 2026	52,986.57	170,137.18	648,796	13,273	382,393
17 July 2026	53,547.85	170,260.29	654,491	13,270	386,754
24 July 2026	53,735.48	166,589.41	655,323	13,205	384,482
31 July 2026	53,516.64	171,749.05	661,349	13,167	387,555
07 August 2026	54,278.19	173,803.49	671,295	13,160	389,299
14 August 2026	51,342.80	153,951.82	647,175	13,004	379,198
21 August 2026	52,009.53	155,406.61	655,944	12,972	385,725
28 August 2026	52,027.77	155,792.78	659,251	12,920	379,540
04 September 2026	52,709.67	157,447.14	670,101	12,904	385,009
11 September 2026	52,834.30	159,349.94	663,828	12,948	386,613
18 September 2026	52,252.36	159,435.64	664,175	12,960	386,626

Interest Rate Position Time Series

Interest Rate Positions					
		By Product and Intention to Clear			
As At	Number of Outstanding Trades / Overnight Index Swap	Number of Outstanding Trades / Intended to Clear / Basis Swap	Number of Outstanding Trades / Intended to Clear / Floating vs. Fixed	Number of Outstanding Trades / Intended to Clear / Overnight Index Swap	Number of Outstanding Trades / Not Intended to Clear / Basis Swap
27 March 2026	235,950	12,015	265,842	195,369	1,386
02 April 2026	235,550	11,965	267,410	195,976	1,373
10 April 2026	233,545	11,965	270,092	193,996	1,376
17 April 2026	235,590	11,987	260,779	195,711	1,388
24 April 2026	236,249	12,063	262,942	196,381	1,362
30 April 2026	236,427	11,995	265,549	196,498	1,367
08 May 2026	237,166	11,877	269,114	197,119	1,356
15 May 2026	240,290	11,867	273,039	199,951	1,354
22 May 2026	242,800	11,854	278,499	202,183	1,364
29 May 2026	244,618	11,846	279,127	203,903	1,368
05 June 2026	242,207	11,848	282,536	201,597	1,367
12 June 2026	244,024	11,996	286,712	203,353	1,368
18 June 2026	245,072	11,939	290,126	204,651	1,371
26 June 2026	248,794	11,929	292,715	208,340	1,369
03 July 2026	249,595	11,934	295,697	209,034	1,355
10 July 2026	253,131	11,922	299,098	212,295	1,351
17 July 2026	254,467	11,927	302,901	213,797	1,343
24 July 2026	257,637	11,884	301,689	217,044	1,321
31 July 2026	260,627	11,844	304,607	219,903	1,323
07 August 2026	268,836	11,837	306,142	223,420	1,323
14 August 2026	254,974	11,684	295,922	212,421	1,320
21 August 2026	257,247	11,654	298,155	214,525	1,318
28 August 2026	266,792	11,614	291,776	219,053	1,306
04 September 2026	272,189	11,594	297,660	224,228	1,310
11 September 2026	264,267	11,642	298,869	216,485	1,306
18 September 2026	264,589	11,644	302,200	217,067	1,316

Interest Rate Position Time Series

Interest Rate Positions					
			By Product and Currency		
As At	Number of Outstanding Trades / Not Intended to Clear / Floating vs. Fixed	Number of Outstanding Trades / Not Intended to Clear / Overnight Index Swap	Number of Outstanding Trades / USD / Basis Swap	Number of Outstanding Trades / USD / Floating vs. Fixed	Number of Outstanding Trades / USD / Overnight Index Swap
27 March 2026	79,740	40,581	856	14,397	140,239
02 April 2026	78,422	39,574	851	14,427	139,354
10 April 2026	78,423	39,549	847	14,404	139,731
17 April 2026	77,924	39,880	846	14,543	140,776
24 April 2026	78,104	39,869	838	14,502	141,057
30 April 2026	78,908	39,929	834	14,518	140,394
08 May 2026	79,870	40,047	832	14,495	140,315
15 May 2026	80,162	40,339	834	15,119	141,467
22 May 2026	80,790	40,617	834	15,726	142,031
29 May 2026	81,395	40,716	831	16,098	142,533
05 June 2026	82,238	40,610	829	16,753	142,660
12 June 2026	83,437	40,671	829	17,017	142,423
18 June 2026	82,528	40,421	827	18,399	142,559
26 June 2026	82,527	40,455	822	18,507	143,559
03 July 2026	82,496	40,561	819	18,515	143,723
10 July 2026	83,296	40,836	822	18,534	144,850
17 July 2026	83,853	40,670	821	18,530	145,531
24 July 2026	82,794	40,593	818	18,500	146,529
31 July 2026	82,948	40,725	811	18,504	147,859
07 August 2026	83,157	45,416	807	18,516	148,251
14 August 2026	83,276	42,553	804	18,566	141,240
21 August 2026	87,570	42,722	802	18,225	142,588
28 August 2026	87,765	47,739	795	18,175	142,632
04 September 2026	87,349	47,961	794	18,201	143,798
11 September 2026	87,744	47,782	789	18,280	144,283
18 September 2026	84,426	47,522	796	18,401	145,297

Interest Rate Position Time Series

Interest Rate Positions						
As At	Number of Outstanding Trades / CNY / Basis Swap	Number of Outstanding Trades / CNY / Floating vs. Fixed	Number of Outstanding Trades / CNY / Overnight Index Swap	Number of Outstanding Trades / EUR / Basis Swap	Number of Outstanding Trades / EUR / Floating vs. Fixed
27 March 2026	8	128,445	727	48	3,762
02 April 2026	9	128,850	725	47	3,726
10 April 2026	8	130,164	733	47	3,731
17 April 2026	8	124,304	756	54	3,710
24 April 2026	8	126,329	768	47	3,748
30 April 2026	8	127,860	795	47	3,800
08 May 2026	7	129,516	817	47	3,745
15 May 2026	6	131,467	867	47	3,802
22 May 2026	6	132,785	892	47	3,945
29 May 2026	6	134,020	898	47	4,031
05 June 2026	6	136,039	900	45	4,113
12 June 2026	6	139,293	947	45	4,181
18 June 2026	5	139,267	951	45	4,532
26 June 2026	5	141,146	965	45	4,634
03 July 2026	5	143,069	995	44	4,744
10 July 2026	5	145,139	1,008	44	4,830
17 July 2026	5	146,484	1,009	44	4,915
24 July 2026	5	145,944	1,008	44	4,933
31 July 2026	5	146,847	1,021	44	4,988
07 August 2026	5	145,708	1,033	44	5,021
14 August 2026	5	144,268	1,048	43	4,017
21 August 2026	5	143,860	1,051	43	4,063
28 August 2026	5	139,020	1,083	43	4,027
04 September 2026	3	142,381	1,132	43	3,995
11 September 2026	3	142,296	1,116	43	4,017
18 September 2026	3	142,621	1,136	43	3,941

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / EUR / Overnight Index Swap	Number of Outstanding Trades / GBP / Basis Swap	Number of Outstanding Trades / GBP / Floating vs. Fixed	Number of Outstanding Trades / GBP / Overnight Index Swap	Number of Outstanding Trades / JPY / Basis Swap
27 March 2026	1,671	3	154	2,194	612
02 April 2026	1,697	3	158	2,247	612
10 April 2026	1,725	3	158	2,256	612
17 April 2026	1,752	3	158	2,247	612
24 April 2026	1,755	3	158	2,298	610
30 April 2026	1,759	3	150	2,292	609
08 May 2026	1,775	3	150	2,306	609
15 May 2026	1,811	3	149	2,392	609
22 May 2026	1,822	3	149	2,452	609
29 May 2026	1,836	3	149	2,489	607
05 June 2026	1,851	3	148	2,535	606
12 June 2026	1,855	3	149	2,579	605
18 June 2026	1,875	3	145	2,707	602
26 June 2026	1,917	2	139	2,867	597
03 July 2026	1,946	2	137	2,923	597
10 July 2026	2,006	2	136	3,025	595
17 July 2026	2,012	2	135	3,078	592
24 July 2026	2,045	2	135	3,121	592
31 July 2026	2,079	2	134	3,187	588
07 August 2026	2,152	2	134	3,215	588
14 August 2026	1,981	2	134	2,587	587
21 August 2026	2,005	2	143	2,621	585
28 August 2026	2,023	2	145	2,648	580
04 September 2026	2,034	2	147	2,671	579
11 September 2026	2,064	2	146	2,694	578
18 September 2026	2,064	2	144	2,580	574

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / JPY / Floating vs. Fixed	Number of Outstanding Trades / JPY / Overnight Index Swap	Number of Outstanding Trades / HKD / Basis Swap	Number of Outstanding Trades / HKD / Floating vs. Fixed	Number of Outstanding Trades / HKD / Overnight Index Swap
27 March 2026	2,044	25,019	6,046	83,634	117
02 April 2026	2,070	25,250	5,971	83,537	116
10 April 2026	2,074	25,458	5,968	83,970	116
17 April 2026	2,075	25,285	5,946	85,223	108
24 April 2026	2,064	24,877	6,035	86,233	108
30 April 2026	2,055	25,209	5,982	86,593	108
08 May 2026	2,049	25,334	5,843	87,874	108
15 May 2026	2,072	26,160	5,808	88,980	108
22 May 2026	2,087	26,622	5,785	90,414	108
29 May 2026	2,105	27,102	5,726	88,583	107
05 June 2026	2,128	27,657	5,703	87,676	107
12 June 2026	2,158	28,450	5,693	90,467	108
18 June 2026	2,124	28,837	5,625	89,408	109
26 June 2026	2,135	29,671	5,585	89,478	109
03 July 2026	2,083	30,278	5,528	89,731	109
10 July 2026	2,082	31,322	5,509	90,910	105
17 July 2026	2,064	30,550	5,493	91,927	101
24 July 2026	2,089	31,008	5,437	89,585	100
31 July 2026	2,076	31,417	5,401	90,189	99
07 August 2026	2,103	31,861	5,392	91,118	100
14 August 2026	2,137	29,083	5,229	88,617	103
21 August 2026	2,164	29,481	5,203	88,631	102
28 August 2026	2,180	29,930	5,156	88,960	99
04 September 2026	2,243	30,763	5,126	89,390	101
11 September 2026	2,236	30,832	5,123	90,609	101
18 September 2026	2,216	29,048	5,113	93,606	110

Interest Rate Position Time Series

Interest Rate Positions					
				By Product and Residual Maturity	
As At	Number of Outstanding Trades / Others / Basis Swap	Number of Outstanding Trades / Others / Floating vs. Fixed	Number of Outstanding Trades / Others / Overnight Index Swap	Number of Outstanding Trades / 0 - 1 Year / Basis Swap	Number of Outstanding Trades / 0 - 1 Year / Floating vs. Fixed
27 March 2026	5,829	113,147	65,985	3,214	84,677
02 April 2026	5,846	113,065	66,163	3,221	85,032
10 April 2026	5,857	114,016	63,529	3,244	85,305
17 April 2026	5,907	108,692	64,668	3,237	84,303
24 April 2026	5,885	108,013	65,387	3,234	84,804
30 April 2026	5,880	109,482	65,871	3,244	85,207
08 May 2026	5,893	111,156	66,513	3,262	85,468
15 May 2026	5,915	111,614	67,487	3,347	85,790
22 May 2026	5,934	114,185	68,874	3,359	86,618
29 May 2026	5,995	115,537	69,655	3,321	86,594
05 June 2026	6,024	117,918	66,500	3,303	86,468
12 June 2026	6,184	116,886	67,664	3,301	87,515
18 June 2026	6,204	118,780	68,036	3,356	89,307
26 June 2026	6,243	119,204	69,708	3,340	88,984
03 July 2026	6,295	119,915	69,622	3,349	89,390
10 July 2026	6,297	120,764	70,818	3,342	90,323
17 July 2026	6,315	122,700	72,188	3,339	90,622
24 July 2026	6,308	123,297	73,827	3,325	90,527
31 July 2026	6,317	124,818	74,967	3,310	91,031
07 August 2026	6,323	126,701	82,227	3,320	91,373
14 August 2026	6,334	121,459	78,934	3,346	89,448
21 August 2026	6,333	128,639	79,401	3,357	90,404
28 August 2026	6,340	127,035	88,378	3,352	89,129
04 September 2026	6,358	128,653	91,692	3,364	88,287
11 September 2026	6,411	129,030	83,179	3,355	88,086
18 September 2026	6,430	125,700	84,355	3,371	85,164

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / 0 - 1 Year / Overnight Index Swap	Number of Outstanding Trades / 1 - 2 Years / Basis Swap	Number of Outstanding Trades / 1 - 2 Years / Floating vs. Fixed	Number of Outstanding Trades / 1 - 2 Years / Overnight Index Swap	Number of Outstanding Trades / 2 - 5 Years / Basis Swap
27 March 2026	47,825	2,862	58,329	37,267	4,411
02 April 2026	47,620	3,135	58,269	37,187	4,068
10 April 2026	47,514	3,151	58,379	37,058	4,034
17 April 2026	47,813	3,175	56,734	37,267	4,014
24 April 2026	48,066	3,319	57,008	37,417	3,937
30 April 2026	48,296	3,268	57,353	37,072	3,927
08 May 2026	48,239	3,187	57,969	37,512	3,858
15 May 2026	49,103	3,105	58,657	37,747	3,831
22 May 2026	49,804	3,096	59,734	37,918	3,818
29 May 2026	50,254	3,087	59,895	37,942	3,848
05 June 2026	49,448	3,103	60,383	37,739	3,850
12 June 2026	49,730	3,171	61,046	37,911	3,921
18 June 2026	50,071	3,066	63,107	37,915	3,923
26 June 2026	50,743	3,069	66,122	38,607	3,903
03 July 2026	50,937	3,039	66,480	38,832	3,901
10 July 2026	51,272	3,063	66,772	39,161	3,857
17 July 2026	51,626	3,069	67,106	39,562	3,845
24 July 2026	52,202	3,052	67,002	40,027	3,822
31 July 2026	52,607	3,026	67,546	40,362	3,817
07 August 2026	53,926	3,014	67,713	41,816	3,819
14 August 2026	51,191	2,829	65,638	39,682	3,827
21 August 2026	51,398	2,799	66,320	40,158	3,816
28 August 2026	53,449	2,818	65,674	41,445	3,749
04 September 2026	54,248	2,804	65,693	41,875	3,728
11 September 2026	52,124	2,837	65,987	41,668	3,755
18 September 2026	52,482	2,862	68,067	42,158	3,714

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / 2 - 5 Years / Floating vs. Fixed	Number of Outstanding Trades / 2 - 5 Years / Overnight Index Swap	Number of Outstanding Trades / 5 - 10 Years / Basis Swap	Number of Outstanding Trades / 5 - 10 Years / Floating vs. Fixed	Number of Outstanding Trades / 5 - 10 Years / Overnight Index Swap
27 March 2026	144,977	83,691	1,780	47,232	47,060
02 April 2026	144,082	83,000	1,779	48,286	47,457
10 April 2026	145,443	81,889	1,783	49,165	46,609
17 April 2026	139,853	82,684	1,798	47,679	47,227
24 April 2026	140,659	82,943	1,801	48,344	47,105
30 April 2026	142,591	82,939	1,791	48,976	47,231
08 May 2026	144,025	83,142	1,790	50,865	47,303
15 May 2026	145,718	84,053	1,796	52,375	47,933
22 May 2026	147,563	84,885	1,805	54,340	48,405
29 May 2026	148,238	85,591	1,819	54,635	48,761
05 June 2026	149,993	83,690	1,821	56,046	49,033
12 June 2026	152,139	84,221	1,834	57,765	49,541
18 June 2026	157,851	85,002	1,833	51,544	49,491
26 June 2026	156,555	86,077	1,846	52,584	50,429
03 July 2026	157,545	86,186	1,862	53,855	50,559
10 July 2026	159,123	87,570	1,873	54,988	51,481
17 July 2026	160,718	88,378	1,882	56,746	51,329
24 July 2026	159,585	89,673	1,879	56,074	51,926
31 July 2026	160,378	90,622	1,888	57,174	52,707
07 August 2026	160,428	93,674	1,882	58,145	54,664
14 August 2026	156,836	89,860	1,869	56,263	51,631
21 August 2026	158,239	90,637	1,875	58,825	52,040
28 August 2026	155,169	94,633	1,875	57,495	54,124
04 September 2026	157,179	95,998	1,880	61,221	56,505
11 September 2026	158,104	91,754	1,884	61,898	55,195
18 September 2026	168,261	94,370	1,888	53,947	52,596

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / 10 - 15 Years / Basis Swap	Number of Outstanding Trades / 10 - 15 Years / Floating vs. Fixed	Number of Outstanding Trades / 10 - 15 Years / Overnight Index Swap	Number of Outstanding Trades / 15 - 20 Years / Basis Swap	Number of Outstanding Trades / 15 - 20 Years / Floating vs. Fixed
27 March 2026	590	5,905	6,746	283	2,180
02 April 2026	590	5,704	6,819	284	2,191
10 April 2026	587	5,762	6,873	283	2,180
17 April 2026	601	5,682	6,873	284	2,168
24 April 2026	591	5,836	6,971	287	2,128
30 April 2026	594	5,922	7,010	282	2,139
08 May 2026	597	6,262	7,033	281	2,152
15 May 2026	605	6,241	7,189	277	2,166
22 May 2026	605	6,565	7,240	278	2,186
29 May 2026	602	6,647	7,419	279	2,198
05 June 2026	603	7,309	7,532	280	2,211
12 June 2026	602	7,137	7,745	279	2,209
18 June 2026	599	6,238	7,304	278	2,212
26 June 2026	604	6,276	7,533	282	2,301
03 July 2026	603	6,132	7,498	285	2,320
10 July 2026	603	6,354	7,779	286	2,322
17 July 2026	599	6,674	7,759	286	2,331
24 July 2026	591	6,381	7,887	288	2,341
31 July 2026	590	6,490	8,142	288	2,361
07 August 2026	589	6,659	8,313	288	2,376
14 August 2026	596	6,404	7,663	288	2,314
21 August 2026	595	6,971	7,928	288	2,634
28 August 2026	595	7,133	7,967	288	2,636
04 September 2026	595	7,529	8,235	288	2,629
11 September 2026	585	7,667	8,143	287	2,574
18 September 2026	595	6,280	7,725	285	2,599

Interest Rate Position Time Series

Interest Rate Positions				
As At	Number of Outstanding Trades / 15 - 20 Years / Overnight Index Swap	Number of Outstanding Trades / > 20 Years / Basis Swap	Number of Outstanding Trades / > 20 Years / Floating vs. Fixed	Number of Outstanding Trades / > 20 Years / Overnight Index Swap
27 March 2026	5,242	261	2,284	8,120
02 April 2026	5,310	262	2,270	8,158
10 April 2026	5,355	261	2,283	8,249
17 April 2026	5,392	268	2,287	8,335
24 April 2026	5,364	258	2,267	8,384
30 April 2026	5,420	258	2,271	8,460
08 May 2026	5,471	259	2,244	8,468
15 May 2026	5,577	262	2,254	8,689
22 May 2026	5,682	258	2,286	8,867
29 May 2026	5,713	259	2,317	8,940
05 June 2026	5,732	257	2,365	9,035
12 June 2026	5,845	257	2,339	9,033
18 June 2026	6,049	257	2,397	9,241
26 June 2026	6,110	256	2,422	9,296
03 July 2026	6,125	252	2,472	9,459
10 July 2026	6,294	251	2,513	9,574
17 July 2026	6,225	251	2,558	9,589
24 July 2026	6,276	249	2,573	9,648
31 July 2026	6,383	249	2,576	9,807
07 August 2026	6,569	249	2,605	9,876
14 August 2026	6,124	249	2,296	8,825
21 August 2026	6,158	244	2,333	8,931
28 August 2026	6,199	244	2,305	8,977
04 September 2026	6,245	246	2,472	9,084
11 September 2026	6,244	246	2,299	9,142
18 September 2026	6,167	247	2,309	9,093

Interest Rate Position Time Series

Interest Rate Positions	*Outstanding Notional (US$mn)*				
	Asset Class Total	*By Product*			*By Product and Intentio*
As At	Outstanding Notional (US$mn) / Total	Outstanding Notional (US$mn) / Basis Swap	Outstanding Notional (US$mn) / Floating vs. Fixed	Outstanding Notional (US$mn) / Overnight Index Swap	Outstanding Notional (US$mn) / Intended to Clear / Basis Swap
25 September 2026	25,542,247.52	709,977.67	14,383,111.76	10,449,158.08	640,765.68
02 October 2026	25,709,454.53	708,804.44	14,488,412.59	10,512,237.51	639,536.80

Interest Rate Position Time Series

Interest Rate Positions					
	n to Clear				
As At	Outstanding Notional (US$mn) / Intended to Clear / Floating vs. Fixed	Outstanding Notional (US$mn) / Intended to Clear / Overnight Index Swap	Outstanding Notional (US$mn) / Not Intended to Clear / Basis Swap	Outstanding Notional (US$mn) / Not Intended to Clear / Floating vs. Fixed	Outstanding Notional (US$mn) / Not Intended to Clear / Overnight Index Swap
25 September 2026	11,740,238.87	7,983,418.91	69,211.99	2,642,872.90	2,465,739.17
02 October 2026	11,849,922.19	8,064,838.64	69,267.63	2,638,490.39	2,447,398.87

Interest Rate Position Time Series

Interest Rate Positions						
	By Product and Currency					
As At	Outstanding Notional (US$mn) / USD / Basis Swap	Outstanding Notional (US$mn) / USD / Floating vs. Fixed	Outstanding Notional (US$mn) / USD / Overnight Index Swap	Outstanding Notional (US$mn) / CNY / Basis Swap	Outstanding Notional (US$mn) / CNY / Floating vs. Fixed
25 September 2026	32,808.30	598,526.12	5,345,976.45	113.84	6,412,696.06
02 October 2026	34,691.54	621,787.48	5,365,254.48	113.97	6,441,944.19

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / CNY / Overnight Index Swap	Outstanding Notional (US$mn) / EUR / Basis Swap	Outstanding Notional (US$mn) / EUR / Floating vs. Fixed	Outstanding Notional (US$mn) / EUR / Overnight Index Swap	Outstanding Notional (US$mn) / GBP / Basis Swap
25 September 2026	46,463.91	1,079.14	116,867.95	69,844.48	11.85
02 October 2026	46,521.55	1,075.35	112,737.12	71,066.37	11.84

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / GBP / Floating vs. Fixed	Outstanding Notional (US$mn) / GBP / Overnight Index Swap	Outstanding Notional (US$mn) / JPY / Basis Swap	Outstanding Notional (US$mn) / JPY / Floating vs. Fixed	Outstanding Notional (US$mn) / JPY / Overnight Index Swap
25 September 2026	20,588.17	156,790.20	24,573.99	266,829.21	1,881,346.45
02 October 2026	30,388.58	158,993.90	24,499.73	285,217.02	1,952,929.23

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / HKD / Basis Swap	Outstanding Notional (US$mn) / HKD / Floating vs. Fixed	Outstanding Notional (US$mn) / HKD / Overnight Index Swap	Outstanding Notional (US$mn) / Others / Basis Swap	Outstanding Notional (US$mn) / Others / Floating vs. Fixed
25 September 2026	174,013.15	2,705,643.62	2,894.42	477,377.41	4,261,960.64
02 October 2026	172,926.23	2,683,738.60	2,944.22	475,485.77	4,312,599.61

Interest Rate Position Time Series

Interest Rate Positions					
		By Product and Residual Maturity			
As At	Outstanding Notional (US$mn) / Others / Overnight Index Swap	Outstanding Notional (US$mn) / 0 - 1 Year / Basis Swap	Outstanding Notional (US$mn) / 0 - 1 Year / Floating vs. Fixed	Outstanding Notional (US$mn) / 0 - 1 Year / Overnight Index Swap	Outstanding Notional (US$mn) / 1 - 2 Years / Basis Swap
25 September 2026	2,945,842.17	254,001.22	6,077,309.53	4,925,214.64	165,607.60
02 October 2026	2,914,527.76	255,045.31	6,127,521.27	4,939,828.15	165,630.26

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / 1 - 2 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 1 - 2 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 2 - 5 Years / Basis Swap	Outstanding Notional (US$mn) / 2 - 5 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 2 - 5 Years / Overnight Index Swap
25 September 2026	2,684,139.83	1,688,720.56	190,415.53	4,530,900.82	2,262,926.91
02 October 2026	2,694,092.17	1,700,726.89	188,951.75	4,564,084.17	2,283,540.84

Interest Rate Position Time Series

Interest Rate Positions						
As At	Outstanding Notional (US$mn) / 5 - 10 Years / Basis Swap	Outstanding Notional (US$mn) / 5 - 10 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 5 - 10 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 10 - 15 Years / Basis Swap	Outstanding Notional (US$mn) / 10 - 15 Years / Floating vs. Fixed
25 September 2026	73,489.95	897,856.91	1,078,276.05	15,253.41	101,440.31
02 October 2026	72,955.08	909,421.73	1,090,530.03	15,100.78	102,607.74

Interest Rate Position Time Series

Interest Rate Positions					
As At	Outstanding Notional (US$mn) / 10 - 15 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 15 - 20 Years / Basis Swap	Outstanding Notional (US$mn) / 15 - 20 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 15 - 20 Years / Overnight Index Swap	Outstanding Notional (US$mn) / > 20 Years / Basis Swap
25 September 2026	166,217.73	6,016.12	38,853.71	170,529.61	5,193.85
02 October 2026	167,304.36	5,958.08	38,781.11	182,248.16	5,163.19

Interest Rate Position Time Series

Interest Rate Positions			*Number of Outstanding Trades*		
			Asset Class Total	*By Product*	
As At	Outstanding Notional (US$mn) / > 20 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / > 20 Years / Overnight Index Swap	Number of Outstanding Trades / Total	Number of Outstanding Trades / Basis Swap	Number of Outstanding Trades / Floating vs. Fixed
25 September 2026	52,610.65	157,272.59	661,156	12,890	383,900
02 October 2026	51,904.40	148,059.07	665,985	12,857	386,483

Interest Rate Position Time Series

Interest Rate Positions					
		By Product and Intention to Clear			
As At	Number of Outstanding Trades / Overnight Index Swap	Number of Outstanding Trades / Intended to Clear / Basis Swap	Number of Outstanding Trades / Intended to Clear / Floating vs. Fixed	Number of Outstanding Trades / Intended to Clear / Overnight Index Swap	Number of Outstanding Trades / Not Intended to Clear / Basis Swap
25 September 2026	264,366	11,578	299,150	216,675	1,312
02 October 2026	266,645	11,550	301,046	218,743	1,307

Interest Rate Position Time Series

Interest Rate Positions					
			By Product and Currency		
As At	Number of Outstanding Trades / Not Intended to Clear / Floating vs. Fixed	Number of Outstanding Trades / Not Intended to Clear / Overnight Index Swap	Number of Outstanding Trades / USD / Basis Swap	Number of Outstanding Trades / USD / Floating vs. Fixed	Number of Outstanding Trades / USD / Overnight Index Swap
25 September 2026	84,751	47,692	790	18,457	145,526
02 October 2026	85,438	47,903	785	18,562	146,455

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / CNY / Basis Swap	Number of Outstanding Trades / CNY / Floating vs. Fixed	Number of Outstanding Trades / CNY / Overnight Index Swap	Number of Outstanding Trades / EUR / Basis Swap	Number of Outstanding Trades / EUR / Floating vs. Fixed
25 September 2026	3	142,844	1,157	43	3,997
02 October 2026	3	142,879	1,168	43	3,941

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / EUR / Overnight Index Swap	Number of Outstanding Trades / GBP / Basis Swap	Number of Outstanding Trades / GBP / Floating vs. Fixed	Number of Outstanding Trades / GBP / Overnight Index Swap	Number of Outstanding Trades / JPY / Basis Swap
25 September 2026	2,069	2	144	2,598	572
02 October 2026	2,072	2	147	2,624	567

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / JPY / Floating vs. Fixed	Number of Outstanding Trades / JPY / Overnight Index Swap	Number of Outstanding Trades / HKD / Basis Swap	Number of Outstanding Trades / HKD / Floating vs. Fixed	Number of Outstanding Trades / HKD / Overnight Index Swap
25 September 2026	2,225	29,217	5,043	91,133	116
02 October 2026	2,239	29,788	5,018	92,276	117

Interest Rate Position Time Series

Interest Rate Positions					
				By Product and Residual Maturity	
As At	Number of Outstanding Trades / Others / Basis Swap	Number of Outstanding Trades / Others / Floating vs. Fixed	Number of Outstanding Trades / Others / Overnight Index Swap	Number of Outstanding Trades / 0 - 1 Year / Basis Swap	Number of Outstanding Trades / 0 - 1 Year / Floating vs. Fixed
25 September 2026	6,438	125,102	83,685	3,297	86,912
02 October 2026	6,439	126,440	84,422	3,288	87,153

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / 0 - 1 Year / Overnight Index Swap	Number of Outstanding Trades / 1 - 2 Years / Basis Swap	Number of Outstanding Trades / 1 - 2 Years / Floating vs. Fixed	Number of Outstanding Trades / 1 - 2 Years / Overnight Index Swap	Number of Outstanding Trades / 2 - 5 Years / Basis Swap
25 September 2026	52,936	2,844	69,462	42,384	3,736
02 October 2026	53,303	2,842	69,338	42,702	3,719

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / 2 - 5 Years / Floating vs. Fixed	Number of Outstanding Trades / 2 - 5 Years / Overnight Index Swap	Number of Outstanding Trades / 5 - 10 Years / Basis Swap	Number of Outstanding Trades / 5 - 10 Years / Floating vs. Fixed	Number of Outstanding Trades / 5 - 10 Years / Overnight Index Swap
25 September 2026	163,983	93,985	1,892	52,278	52,223
02 October 2026	165,442	94,812	1,895	52,905	52,771

Interest Rate Position Time Series

Interest Rate Positions					
As At	Number of Outstanding Trades / 10 - 15 Years / Basis Swap	Number of Outstanding Trades / 10 - 15 Years / Floating vs. Fixed	Number of Outstanding Trades / 10 - 15 Years / Overnight Index Swap	Number of Outstanding Trades / 15 - 20 Years / Basis Swap	Number of Outstanding Trades / 15 - 20 Years / Floating vs. Fixed
25 September 2026	591	6,332	7,638	285	2,601
02 October 2026	585	6,676	7,675	283	2,593

Interest Rate Position Time Series

Interest Rate Positions				
As At	Number of Outstanding Trades / 15 - 20 Years / Overnight Index Swap	Number of Outstanding Trades / > 20 Years / Basis Swap	Number of Outstanding Trades / > 20 Years / Floating vs. Fixed	Number of Outstanding Trades / > 20 Years / Overnight Index Swap
25 September 2026	6,211	247	2,334	8,991
02 October 2026	6,300	247	2,378	9,084

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover		*New Trade Turnover (US$mn)*			
For The Period		*Asset Class Total*	*By Product*	*By Product and Intention to Clear*	
From	To	New Trade Turnover (US$mn) / Total	New Trade Turnover (US$mn) / Non-deliverable Forward	New Trade Turnover (US$mn) / Intended to Clear / Non-deliverable Forward	New Trade Turnover (US$mn) / Not Intended to Clear / Non-deliverable Forward
03 April 2018	06 April 2018	213,223.36	213,223.36	90,271.25	122,952.11
09 April 2018	13 April 2018	259,818.32	259,818.32	100,209.90	159,608.42
16 April 2018	20 April 2018	289,168.19	289,168.19	105,529.99	183,638.20
23 April 2018	27 April 2018	319,935.77	319,935.77	118,960.70	200,975.07
30 April 2018	04 May 2018	199,582.80	199,582.80	72,112.58	127,470.22
07 May 2018	11 May 2018	297,658.64	297,658.64	110,201.48	187,457.16
14 May 2018	18 May 2018	272,306.00	272,306.00	92,955.59	179,350.42
21 May 2018	25 May 2018	278,019.93	278,019.93	80,413.02	197,606.91
28 May 2018	01 June 2018	583,911.19	583,911.19	115,375.29	468,535.90
04 June 2018	08 June 2018	302,876.08	302,876.08	114,314.26	188,561.82
11 June 2018	15 June 2018	307,551.94	307,551.94	118,098.16	189,453.78
19 June 2018	22 June 2018	289,426.23	289,426.23	112,669.34	176,756.89
25 June 2018	29 June 2018	304,328.24	304,328.24	99,480.93	204,847.31
03 July 2018	06 July 2018	271,203.88	271,203.88	90,220.85	180,983.03
09 July 2018	13 July 2018	300,147.23	300,147.23	108,269.90	191,877.33
16 July 2018	20 July 2018	287,034.50	287,034.50	99,831.69	187,202.81
23 July 2018	27 July 2018	344,471.13	344,471.13	117,621.48	226,849.65
30 July 2018	03 August 2018	301,646.91	301,646.91	97,203.85	204,443.06
06 August 2018	10 August 2018	270,417.37	270,417.37	96,075.27	174,342.10
13 August 2018	17 August 2018	254,190.76	254,190.76	85,431.06	168,759.70
20 August 2018	24 August 2018	260,778.01	260,778.01	83,958.30	176,819.72
27 August 2018	31 August 2018	275,268.56	275,268.56	88,624.31	186,644.25
03 September 2018	07 September 2018	346,912.68	346,912.68	96,638.41	250,274.27
10 September 2018	14 September 2018	278,001.35	278,001.35	89,673.59	188,327.76
17 September 2018	21 September 2018	320,695.67	320,695.67	89,343.81	231,351.86
24 September 2018	28 September 2018	225,314.42	225,314.42	78,000.06	147,314.36

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*By Product and Currency*			
From	To	New Trade Turnover (US$mn) / USD/CNY / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/IDR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/INR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/KRW / Non-deliverable Forward
03 April 2018	06 April 2018	31,920.07	10,087.50	37,628.22	72,035.21
09 April 2018	13 April 2018	60,939.62	10,204.14	49,431.43	55,086.91
16 April 2018	20 April 2018	33,376.54	22,319.52	63,918.25	69,337.83
23 April 2018	27 April 2018	49,710.32	20,943.23	64,408.86	69,416.00
30 April 2018	04 May 2018	21,110.35	13,326.83	25,337.60	59,389.98
07 May 2018	11 May 2018	44,763.04	23,316.67	53,248.30	74,590.07
14 May 2018	18 May 2018	42,470.64	28,405.57	46,233.98	69,220.56
21 May 2018	25 May 2018	31,692.87	13,201.00	70,408.77	72,039.23
28 May 2018	01 June 2018	51,038.37	17,481.58	316,343.26	92,296.62
04 June 2018	08 June 2018	46,356.79	17,193.54	52,428.21	71,527.50
11 June 2018	15 June 2018	49,582.22	2,826.47	49,829.22	101,303.95
19 June 2018	22 June 2018	67,210.44	9,571.24	45,902.15	83,428.80
25 June 2018	29 June 2018	54,829.40	16,439.62	56,760.37	69,499.10
03 July 2018	06 July 2018	42,028.38	11,447.40	38,116.70	73,652.73
09 July 2018	13 July 2018	44,859.21	14,970.07	45,482.52	78,489.06
16 July 2018	20 July 2018	59,337.37	13,983.55	51,044.12	64,189.86
23 July 2018	27 July 2018	64,231.04	19,863.54	62,688.42	79,026.97
30 July 2018	03 August 2018	44,286.75	11,226.84	53,693.06	74,474.43
06 August 2018	10 August 2018	37,107.34	9,315.33	40,851.76	74,055.84
13 August 2018	17 August 2018	34,104.00	16,476.61	56,893.54	55,907.53
20 August 2018	24 August 2018	53,337.33	8,156.06	44,866.42	76,773.59
27 August 2018	31 August 2018	27,567.25	14,891.09	54,668.24	69,968.16
03 September 2018	07 September 2018	31,803.92	23,409.74	89,114.10	78,435.47
10 September 2018	14 September 2018	29,410.65	11,408.93	47,136.77	85,752.69
17 September 2018	21 September 2018	26,281.70	16,285.22	48,681.24	81,073.51
24 September 2018	28 September 2018	20,183.95	11,423.61	50,400.74	46,558.76

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / USD/MYR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/PHP / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/TWD / Non-deliverable Forward	New Trade Turnover (US$mn) / Others / Non-deliverable Forward
03 April 2018	06 April 2018	3,966.71	7,482.49	39,011.66	11,091.51
09 April 2018	13 April 2018	2,666.97	6,789.20	65,629.46	9,070.58
16 April 2018	20 April 2018	3,812.37	5,694.47	82,480.48	8,228.73
23 April 2018	27 April 2018	2,825.13	7,260.20	82,722.78	22,649.24
30 April 2018	04 May 2018	3,071.34	7,213.58	58,887.42	11,245.70
07 May 2018	11 May 2018	2,102.41	14,105.10	74,028.67	11,504.38
14 May 2018	18 May 2018	5,109.52	7,304.59	63,942.53	9,618.62
21 May 2018	25 May 2018	4,214.36	8,554.54	62,285.27	15,623.89
28 May 2018	01 June 2018	3,708.74	9,165.91	81,598.11	12,278.59
04 June 2018	08 June 2018	4,038.44	9,167.49	88,224.22	13,939.88
11 June 2018	15 June 2018	2,735.44	8,886.06	75,558.59	16,830.00
19 June 2018	22 June 2018	3,466.65	9,726.96	57,553.59	12,566.39
25 June 2018	29 June 2018	4,304.15	9,110.97	74,554.43	18,830.21
03 July 2018	06 July 2018	2,530.55	10,504.38	84,764.83	8,158.91
09 July 2018	13 July 2018	4,297.89	7,908.64	97,234.97	6,904.87
16 July 2018	20 July 2018	5,773.60	5,918.33	80,204.92	6,582.74
23 July 2018	27 July 2018	2,681.05	10,969.56	88,160.19	16,850.37
30 July 2018	03 August 2018	1,572.23	13,468.89	74,465.89	28,458.82
06 August 2018	10 August 2018	2,080.24	14,872.15	78,626.23	13,508.47
13 August 2018	17 August 2018	1,681.56	9,731.21	61,792.78	17,603.54
20 August 2018	24 August 2018	2,708.59	7,388.13	55,213.49	12,334.41
27 August 2018	31 August 2018	4,130.92	9,706.84	76,954.20	17,381.87
03 September 2018	07 September 2018	5,168.17	15,824.29	91,836.60	11,320.39
10 September 2018	14 September 2018	3,528.16	15,004.76	78,386.25	7,373.13
17 September 2018	21 September 2018	3,182.92	11,065.01	126,681.27	7,444.80
24 September 2018	28 September 2018	3,461.84	12,121.24	67,616.11	13,548.17

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*By Product and Residual Maturity*			
From	To	New Trade Turnover (US$mn) / 0 - 3 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 3 - 6 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 6 - 9 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 9 - 12 Months / Non-deliverable Forward
03 April 2018	06 April 2018	192,293.69	11,786.65	2,414.28	2,289.68
09 April 2018	13 April 2018	223,074.01	21,602.52	7,148.73	4,890.26
16 April 2018	20 April 2018	254,479.09	20,994.89	5,433.31	3,811.02
23 April 2018	27 April 2018	276,359.45	22,162.22	11,679.85	3,398.75
30 April 2018	04 May 2018	177,397.29	12,303.90	5,047.80	2,087.47
07 May 2018	11 May 2018	250,057.28	27,508.85	11,494.46	4,073.35
14 May 2018	18 May 2018	231,453.06	21,347.76	6,445.84	8,249.07
21 May 2018	25 May 2018	217,888.87	26,142.98	7,978.14	2,551.81
28 May 2018	01 June 2018	532,993.67	32,672.40	8,372.30	3,495.53
04 June 2018	08 June 2018	257,725.36	29,544.09	5,245.67	3,911.14
11 June 2018	15 June 2018	252,207.28	36,516.83	8,069.42	3,229.80
19 June 2018	22 June 2018	246,102.50	21,690.65	9,032.49	4,528.47
25 June 2018	29 June 2018	261,548.11	22,757.10	7,384.83	5,305.38
03 July 2018	06 July 2018	225,538.16	18,713.94	12,629.06	6,557.92
09 July 2018	13 July 2018	258,406.39	21,405.80	12,879.94	2,425.09
16 July 2018	20 July 2018	244,025.88	23,941.29	8,044.09	2,450.17
23 July 2018	27 July 2018	301,790.87	25,364.20	6,378.15	2,858.69
30 July 2018	03 August 2018	267,492.81	16,427.08	7,143.40	3,302.39
06 August 2018	10 August 2018	238,332.54	19,652.30	6,150.55	2,484.43
13 August 2018	17 August 2018	222,193.73	17,381.07	4,092.69	3,794.00
20 August 2018	24 August 2018	228,373.62	20,566.30	3,543.92	3,378.85
27 August 2018	31 August 2018	235,494.23	26,551.79	4,747.09	3,436.61
03 September 2018	07 September 2018	284,375.26	48,902.57	6,179.30	2,814.02
10 September 2018	14 September 2018	230,823.50	36,815.84	5,211.89	1,918.98
17 September 2018	21 September 2018	253,082.62	58,102.11	5,174.60	1,709.55
24 September 2018	28 September 2018	200,892.77	13,305.13	4,496.02	3,483.86

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					*Number of New Trade*
For The Period					*Asset Class Total*
From	To	New Trade Turnover (US$mn) / 1 - 2 Years / Non-deliverable Forward	New Trade Turnover (US$mn) / 2 - 5 Years / Non-deliverable Forward	New Trade Turnover (US$mn) / > 5 Years / Non-deliverable Forward	Number of New Trade / Total
03 April 2018	06 April 2018	4,292.35	146.71	0.00	24,934
09 April 2018	13 April 2018	2,669.42	419.86	13.52	27,851
16 April 2018	20 April 2018	4,330.77	80.21	38.90	30,082
23 April 2018	27 April 2018	5,972.26	363.24	0.00	33,627
30 April 2018	04 May 2018	2,525.86	220.48	0.00	27,291
07 May 2018	11 May 2018	4,233.97	279.73	11.00	35,716
14 May 2018	18 May 2018	4,585.97	202.29	22.00	34,058
21 May 2018	25 May 2018	23,259.85	135.73	62.56	31,037
28 May 2018	01 June 2018	5,796.53	555.76	25.00	36,867
04 June 2018	08 June 2018	6,331.23	99.83	18.76	34,444
11 June 2018	15 June 2018	7,426.11	49.10	53.39	33,815
19 June 2018	22 June 2018	7,861.12	191.00	20.00	36,093
25 June 2018	29 June 2018	7,013.40	280.60	38.83	39,397
03 July 2018	06 July 2018	7,487.85	276.93	0.00	35,128
09 July 2018	13 July 2018	4,862.81	167.16	0.03	40,212
16 July 2018	20 July 2018	8,444.10	106.15	22.82	37,269
23 July 2018	27 July 2018	7,805.59	273.63	0.00	39,735
30 July 2018	03 August 2018	7,041.13	228.60	11.51	37,722
06 August 2018	10 August 2018	3,681.47	116.09	0.00	33,860
13 August 2018	17 August 2018	6,594.29	128.98	6.00	41,811
20 August 2018	24 August 2018	4,277.75	637.57	0.00	29,436
27 August 2018	31 August 2018	4,761.61	258.72	18.50	36,374
03 September 2018	07 September 2018	4,365.99	200.79	74.75	44,601
10 September 2018	14 September 2018	2,849.83	378.91	2.40	37,804
17 September 2018	21 September 2018	2,404.28	219.54	2.98	37,641
24 September 2018	28 September 2018	2,737.59	391.04	8.00	31,344

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*By Product*	*By Product and Intention to Clear*		*By Product and Currenc*
From	To	Number of New Trade / Non-deliverable Forward	Number of New Trade / Intended to Clear / Non-deliverable Forward	Number of New Trade / Not Intended to Clear / Non-deliverable Forward	Number of New Trade / USD/CNY / Non-deliverable Forward
03 April 2018	06 April 2018	24,934	9,522	15,412	1,959
09 April 2018	13 April 2018	27,851	9,742	18,110	3,298
16 April 2018	20 April 2018	30,082	11,249	18,833	1,962
23 April 2018	27 April 2018	33,627	12,661	20,966	3,036
30 April 2018	04 May 2018	27,291	10,367	16,924	1,469
07 May 2018	11 May 2018	35,716	14,504	21,212	2,830
14 May 2018	18 May 2018	34,058	12,011	22,047	2,540
21 May 2018	25 May 2018	31,037	11,007	20,030	2,057
28 May 2018	01 June 2018	36,867	13,451	23,416	2,743
04 June 2018	08 June 2018	34,444	12,107	22,337	2,776
11 June 2018	15 June 2018	33,815	13,026	20,789	2,429
19 June 2018	22 June 2018	36,093	13,584	22,510	3,360
25 June 2018	29 June 2018	39,397	14,237	25,160	3,410
03 July 2018	06 July 2018	35,128	12,467	22,661	2,561
09 July 2018	13 July 2018	40,212	14,723	25,489	2,724
16 July 2018	20 July 2018	37,269	13,326	23,944	3,971
23 July 2018	27 July 2018	39,735	13,587	26,148	3,855
30 July 2018	03 August 2018	37,722	13,471	24,252	2,814
06 August 2018	10 August 2018	33,860	11,786	22,074	2,451
13 August 2018	17 August 2018	41,811	14,833	26,978	2,275
20 August 2018	24 August 2018	29,436	10,458	18,978	2,717
27 August 2018	31 August 2018	36,374	12,283	24,091	1,998
03 September 2018	07 September 2018	44,601	14,046	30,556	2,258
10 September 2018	14 September 2018	37,804	12,713	25,092	1,927
17 September 2018	21 September 2018	37,641	12,685	24,957	1,778
24 September 2018	28 September 2018	31,344	11,126	20,219	1,341

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*y*			
From	To	Number of New Trade / USD/IDR / Non-deliverable Forward	Number of New Trade / USD/INR / Non-deliverable Forward	Number of New Trade / USD/KRW / Non-deliverable Forward	Number of New Trade / USD/MYR / Non-deliverable Forward
03 April 2018	06 April 2018	1,548	4,276	10,492	875
09 April 2018	13 April 2018	1,542	5,983	8,066	636
16 April 2018	20 April 2018	2,955	6,710	7,898	809
23 April 2018	27 April 2018	3,228	6,669	8,938	619
30 April 2018	04 May 2018	2,434	4,397	8,445	761
07 May 2018	11 May 2018	3,831	7,495	9,559	408
14 May 2018	18 May 2018	3,834	7,500	9,123	943
21 May 2018	25 May 2018	2,935	7,176	8,112	917
28 May 2018	01 June 2018	3,885	8,638	10,270	673
04 June 2018	08 June 2018	3,384	8,382	8,190	1,029
11 June 2018	15 June 2018	862	8,310	11,769	629
19 June 2018	22 June 2018	2,231	8,108	11,331	646
25 June 2018	29 June 2018	3,219	8,402	11,117	770
03 July 2018	06 July 2018	2,748	6,450	10,489	510
09 July 2018	13 July 2018	3,129	7,615	12,244	590
16 July 2018	20 July 2018	2,733	8,205	9,181	821
23 July 2018	27 July 2018	3,487	7,120	11,349	658
30 July 2018	03 August 2018	2,971	8,672	9,868	473
06 August 2018	10 August 2018	1,988	8,233	8,612	478
13 August 2018	17 August 2018	3,902	13,085	9,355	566
20 August 2018	24 August 2018	1,774	5,645	9,537	534
27 August 2018	31 August 2018	3,450	9,104	10,470	910
03 September 2018	07 September 2018	4,616	11,156	11,052	1,237
10 September 2018	14 September 2018	2,827	9,560	10,693	661
17 September 2018	21 September 2018	3,595	9,575	10,616	584
24 September 2018	28 September 2018	2,696	8,652	6,070	658

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period					*By Product and Residua*
From	To	Number of New Trade / USD/PHP / Non-deliverable Forward	Number of New Trade / USD/TWD / Non-deliverable Forward	Number of New Trade / Others / Non-deliverable Forward	Number of New Trade / 0 - 3 Months / Non-deliverable Forward
03 April 2018	06 April 2018	1,144	3,795	848	23,836
09 April 2018	13 April 2018	1,255	6,069	1,003	26,116
16 April 2018	20 April 2018	1,105	7,666	980	28,631
23 April 2018	27 April 2018	1,477	8,635	1,025	31,805
30 April 2018	04 May 2018	1,550	7,308	929	26,116
07 May 2018	11 May 2018	2,154	8,585	856	33,770
14 May 2018	18 May 2018	2,060	7,065	994	31,877
21 May 2018	25 May 2018	1,938	6,906	996	28,739
28 May 2018	01 June 2018	1,541	8,190	927	34,343
04 June 2018	08 June 2018	1,754	8,066	864	31,362
11 June 2018	15 June 2018	1,921	7,155	742	30,728
19 June 2018	22 June 2018	1,931	7,700	788	34,231
25 June 2018	29 June 2018	2,321	9,218	941	37,322
03 July 2018	06 July 2018	2,039	9,779	554	33,372
09 July 2018	13 July 2018	2,074	11,189	648	38,471
16 July 2018	20 July 2018	1,700	10,025	636	35,148
23 July 2018	27 July 2018	2,159	10,251	858	37,437
30 July 2018	03 August 2018	2,909	9,179	839	36,112
06 August 2018	10 August 2018	2,965	8,436	700	32,401
13 August 2018	17 August 2018	2,836	9,123	670	40,378
20 August 2018	24 August 2018	1,428	7,023	779	27,675
27 August 2018	31 August 2018	1,618	8,030	795	34,205
03 September 2018	07 September 2018	3,787	9,559	937	41,259
10 September 2018	14 September 2018	2,516	8,910	713	34,494
17 September 2018	21 September 2018	2,152	8,633	710	35,514
24 September 2018	28 September 2018	2,366	8,718	845	30,258

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*/ Maturity*			
From	To	Number of New Trade / 3 - 6 Months / Non-deliverable Forward	Number of New Trade / 6 - 9 Months / Non-deliverable Forward	Number of New Trade / 9 - 12 Months / Non-deliverable Forward	Number of New Trade / 1 - 2 Years / Non-deliverable Forward
03 April 2018	06 April 2018	626	125	128	208
09 April 2018	13 April 2018	1,016	353	203	131
16 April 2018	20 April 2018	836	255	132	213
23 April 2018	27 April 2018	836	466	158	328
30 April 2018	04 May 2018	652	233	110	169
07 May 2018	11 May 2018	979	427	230	279
14 May 2018	18 May 2018	1,223	356	288	298
21 May 2018	25 May 2018	1,460	381	170	269
28 May 2018	01 June 2018	1,609	334	163	322
04 June 2018	08 June 2018	2,289	263	197	299
11 June 2018	15 June 2018	2,205	341	180	300
19 June 2018	22 June 2018	972	340	205	332
25 June 2018	29 June 2018	1,009	345	269	372
03 July 2018	06 July 2018	753	367	232	371
09 July 2018	13 July 2018	833	430	178	277
16 July 2018	20 July 2018	1,180	342	149	427
23 July 2018	27 July 2018	1,504	303	181	296
30 July 2018	03 August 2018	739	299	197	356
06 August 2018	10 August 2018	828	258	142	222
13 August 2018	17 August 2018	712	199	181	317
20 August 2018	24 August 2018	1,272	143	135	192
27 August 2018	31 August 2018	1,496	202	181	265
03 September 2018	07 September 2018	2,383	370	212	329
10 September 2018	14 September 2018	2,723	241	119	196
17 September 2018	21 September 2018	1,532	299	118	152
24 September 2018	28 September 2018	483	229	185	153

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover			
For The Period			
From	To	Number of New Trade / 2 - 5 Years / Non-deliverable Forward	Number of New Trade / > 5 Years / Non-deliverable Forward
03 April 2018	06 April 2018	13	0
09 April 2018	13 April 2018	33	2
16 April 2018	20 April 2018	14	3
23 April 2018	27 April 2018	35	0
30 April 2018	04 May 2018	14	0
07 May 2018	11 May 2018	32	1
14 May 2018	18 May 2018	15	2
21 May 2018	25 May 2018	14	5
28 May 2018	01 June 2018	94	3
04 June 2018	08 June 2018	28	6
11 June 2018	15 June 2018	59	2
19 June 2018	22 June 2018	14	1
25 June 2018	29 June 2018	78	3
03 July 2018	06 July 2018	35	0
09 July 2018	13 July 2018	22	1
16 July 2018	20 July 2018	22	2
23 July 2018	27 July 2018	15	0
30 July 2018	03 August 2018	16	5
06 August 2018	10 August 2018	10	0
13 August 2018	17 August 2018	19	5
20 August 2018	24 August 2018	20	0
27 August 2018	31 August 2018	25	2
03 September 2018	07 September 2018	23	26
10 September 2018	14 September 2018	30	2
17 September 2018	21 September 2018	24	2
24 September 2018	28 September 2018	36	1

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover		*New Trade Turnover (US$mn)*			
For The Period		*Asset Class Total*	*By Product*	*By Product and Intention to Clear*	
From	To	New Trade Turnover (US$mn) / Total	New Trade Turnover (US$mn) / Non-deliverable Forward	New Trade Turnover (US$mn) / Intended to Clear / Non-deliverable Forward	New Trade Turnover (US$mn) / Not Intended to Clear / Non-deliverable Forward
02 October 2018	05 October 2018	241,036.60	241,036.60	83,506.40	157,530.20
08 October 2018	12 October 2018	291,076.20	291,076.20	100,810.29	190,265.91
15 October 2018	19 October 2018	286,868.72	286,868.72	95,722.60	191,146.12
22 October 2018	26 October 2018	279,463.35	279,463.35	105,555.93	173,907.42
29 October 2018	02 November 2018	352,192.20	352,192.20	129,025.04	223,167.16
05 November 2018	09 November 2018	346,693.36	346,693.36	81,435.92	265,257.44
12 November 2018	16 November 2018	302,582.21	302,582.21	101,849.03	200,733.18
19 November 2018	23 November 2018	259,190.54	259,190.54	86,640.74	172,549.80
26 November 2018	30 November 2018	325,825.87	325,825.87	100,819.26	225,006.61
03 December 2018	07 December 2018	324,466.42	324,466.42	113,391.80	211,074.62
10 December 2018	14 December 2018	386,605.91	386,605.91	104,475.66	282,130.25
17 December 2018	21 December 2018	273,008.16	273,008.16	85,796.54	187,211.62
24 December 2018	28 December 2018	126,330.59	126,330.59	40,739.43	85,591.16
31 December 2018	04 January 2019	191,357.44	191,357.44	63,966.85	127,390.59
07 January 2019	11 January 2019	357,536.98	357,536.98	126,169.82	231,367.16
14 January 2019	18 January 2019	270,364.90	270,364.90	91,780.50	178,584.41
21 January 2019	25 January 2019	241,650.15	241,650.15	82,002.72	159,647.43
28 January 2019	01 February 2019	295,212.20	295,212.20	93,997.93	201,214.27
04 February 2019	08 February 2019	390,068.88	390,068.88	130,134.41	259,934.47
11 February 2019	15 February 2019	300,601.29	300,601.29	91,889.17	208,712.12
18 February 2019	22 February 2019	266,767.12	266,767.12	88,368.79	178,398.34
25 February 2019	01 March 2019	258,971.78	258,971.78	86,410.33	172,561.44
04 March 2019	08 March 2019	297,353.96	297,353.96	106,484.06	190,869.89
11 March 2019	15 March 2019	304,106.72	304,106.72	103,317.18	200,789.54
18 March 2019	22 March 2019	364,649.69	364,649.69	93,658.75	270,990.94
25 March 2019	29 March 2019	289,408.33	289,408.33	95,973.63	193,434.70

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*By Product and Currency*			
From	To	New Trade Turnover (US$mn) / USD/CNY / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/IDR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/INR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/KRW / Non-deliverable Forward
02 October 2018	05 October 2018	9,115.61	14,184.55	48,971.56	65,808.16
08 October 2018	12 October 2018	34,541.05	13,305.56	66,036.25	58,625.25
15 October 2018	19 October 2018	31,132.65	13,990.07	52,886.54	77,330.71
22 October 2018	26 October 2018	26,595.83	11,454.13	63,590.08	59,695.15
29 October 2018	02 November 2018	47,198.85	16,407.28	78,113.92	85,118.90
05 November 2018	09 November 2018	26,835.77	18,709.23	31,990.57	66,988.69
12 November 2018	16 November 2018	20,720.48	19,099.67	62,416.78	80,096.11
19 November 2018	23 November 2018	43,561.21	12,908.55	48,363.10	48,489.89
26 November 2018	30 November 2018	24,445.28	16,110.38	59,492.63	91,902.36
03 December 2018	07 December 2018	32,671.57	14,777.29	49,589.34	90,676.51
10 December 2018	14 December 2018	31,664.63	12,695.31	51,873.74	165,706.39
17 December 2018	21 December 2018	22,084.73	13,870.53	51,428.23	82,362.97
24 December 2018	28 December 2018	13,779.29	3,201.40	24,141.40	29,411.26
31 December 2018	04 January 2019	20,759.72	10,380.57	25,217.71	48,583.88
07 January 2019	11 January 2019	41,656.77	16,770.13	73,063.83	94,889.82
14 January 2019	18 January 2019	26,669.98	12,748.03	50,759.94	61,538.80
21 January 2019	25 January 2019	27,134.35	12,986.17	45,378.17	63,317.74
28 January 2019	01 February 2019	34,740.28	15,407.29	50,776.33	80,355.95
04 February 2019	08 February 2019	38,767.50	23,682.88	80,526.00	108,470.66
11 February 2019	15 February 2019	51,197.86	15,924.93	66,003.07	59,010.65
18 February 2019	22 February 2019	33,327.28	13,630.92	43,333.69	61,305.36
25 February 2019	01 March 2019	32,859.45	14,262.53	63,798.24	62,089.43
04 March 2019	08 March 2019	30,413.13	13,766.84	63,413.09	72,003.91
11 March 2019	15 March 2019	18,662.33	13,750.78	68,872.75	93,298.02
18 March 2019	22 March 2019	23,043.38	14,391.53	63,699.54	56,811.94
25 March 2019	29 March 2019	35,478.00	19,319.76	72,312.03	51,964.38

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / USD/MYR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/PHP / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/TWD / Non-deliverable Forward	New Trade Turnover (US$mn) / Others / Non-deliverable Forward
02 October 2018	05 October 2018	2,350.44	8,454.42	82,694.13	9,457.72
08 October 2018	12 October 2018	2,662.82	10,894.17	93,241.77	11,769.32
15 October 2018	19 October 2018	3,641.05	10,701.98	84,050.47	13,135.26
22 October 2018	26 October 2018	1,911.42	7,793.03	95,947.78	12,475.92
29 October 2018	02 November 2018	3,814.99	11,483.92	94,974.62	15,079.72
05 November 2018	09 November 2018	3,000.14	110,862.43	77,305.47	11,001.06
12 November 2018	16 November 2018	3,329.31	16,653.70	94,571.11	5,695.07
19 November 2018	23 November 2018	3,875.23	10,376.87	78,989.84	12,625.87
26 November 2018	30 November 2018	4,850.56	11,075.90	103,065.09	14,883.67
03 December 2018	07 December 2018	4,701.63	9,817.33	110,540.51	11,692.23
10 December 2018	14 December 2018	3,339.33	11,533.01	93,257.72	16,535.77
17 December 2018	21 December 2018	3,648.74	10,861.12	78,696.56	10,055.28
24 December 2018	28 December 2018	1,130.85	3,966.59	46,188.50	4,511.29
31 December 2018	04 January 2019	3,738.53	7,786.38	64,219.12	10,671.54
07 January 2019	11 January 2019	3,363.43	12,625.96	100,165.71	15,001.33
14 January 2019	18 January 2019	3,279.74	13,031.21	90,949.33	11,387.87
21 January 2019	25 January 2019	4,012.44	7,343.15	75,190.72	6,287.41
28 January 2019	01 February 2019	3,430.62	8,896.38	82,088.04	19,517.30
04 February 2019	08 February 2019	5,495.02	14,917.35	92,596.58	25,612.89
11 February 2019	15 February 2019	3,326.65	9,663.04	81,834.89	13,640.19
18 February 2019	22 February 2019	6,547.41	11,040.99	85,402.84	12,178.61
25 February 2019	01 March 2019	6,800.33	12,230.23	50,220.65	16,710.90
04 March 2019	08 March 2019	6,146.54	10,192.16	92,733.83	8,684.47
11 March 2019	15 March 2019	5,446.27	14,075.39	72,606.93	17,394.26
18 March 2019	22 March 2019	3,880.21	11,207.95	86,516.65	105,098.48
25 March 2019	29 March 2019	3,246.08	9,473.18	78,930.45	18,684.45

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*By Product and Residual Maturity*			
From	To	New Trade Turnover (US$mn) / 0 - 3 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 3 - 6 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 6 - 9 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 9 - 12 Months / Non-deliverable Forward
02 October 2018	05 October 2018	210,168.65	17,096.99	6,520.32	3,249.09
08 October 2018	12 October 2018	247,856.10	26,026.23	8,878.11	3,985.12
15 October 2018	19 October 2018	252,486.63	20,620.65	7,004.53	2,744.55
22 October 2018	26 October 2018	243,403.64	23,300.58	7,036.96	2,699.61
29 October 2018	02 November 2018	310,560.94	21,382.68	13,927.90	2,306.94
05 November 2018	09 November 2018	317,934.80	17,936.09	5,192.32	2,818.49
12 November 2018	16 November 2018	264,300.28	24,586.23	6,267.17	3,372.64
19 November 2018	23 November 2018	229,339.90	21,143.04	4,762.99	1,511.69
26 November 2018	30 November 2018	277,035.37	36,630.26	5,290.57	3,250.79
03 December 2018	07 December 2018	271,026.53	42,371.13	5,816.38	1,940.53
10 December 2018	14 December 2018	274,345.34	101,880.40	3,967.03	2,531.29
17 December 2018	21 December 2018	242,254.37	20,361.53	4,528.55	1,886.72
24 December 2018	28 December 2018	117,249.31	4,845.55	1,731.37	1,188.63
31 December 2018	04 January 2019	173,582.37	9,849.68	2,471.95	2,316.47
07 January 2019	11 January 2019	307,868.61	30,543.70	9,882.31	2,815.36
14 January 2019	18 January 2019	233,037.98	18,413.49	9,253.49	3,287.63
21 January 2019	25 January 2019	209,726.72	15,531.12	7,158.09	2,913.58
28 January 2019	01 February 2019	261,777.18	16,461.24	5,664.92	3,209.86
04 February 2019	08 February 2019	350,689.39	19,036.50	6,636.07	4,291.50
11 February 2019	15 February 2019	268,464.39	15,779.84	7,258.06	2,676.78
18 February 2019	22 February 2019	230,980.62	25,042.20	4,961.31	1,541.06
25 February 2019	01 March 2019	225,407.17	24,564.73	3,589.31	1,670.17
04 March 2019	08 March 2019	251,505.30	32,438.56	6,061.43	3,040.18
11 March 2019	15 March 2019	250,987.76	36,597.64	6,924.67	4,818.94
18 March 2019	22 March 2019	326,913.24	22,464.26	6,585.58	2,261.48
25 March 2019	29 March 2019	253,611.91	17,051.90	7,830.07	2,836.59

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					*Number of New Trade*
For The Period					*Asset Class Total*
From	To	New Trade Turnover (US$mn) / 1 - 2 Years / Non-deliverable Forward	New Trade Turnover (US$mn) / 2 - 5 Years / Non-deliverable Forward	New Trade Turnover (US$mn) / > 5 Years / Non-deliverable Forward	Number of New Trade / Total
02 October 2018	05 October 2018	2,637.36	650.07	714.12	37,428
08 October 2018	12 October 2018	4,003.42	136.04	191.18	40,259
15 October 2018	19 October 2018	3,968.15	18.66	25.56	38,938
22 October 2018	26 October 2018	2,770.62	241.94	10.00	36,046
29 October 2018	02 November 2018	3,907.89	105.84	0.00	53,460
05 November 2018	09 November 2018	2,730.51	81.16	0.00	41,274
12 November 2018	16 November 2018	3,690.79	365.11	0.00	44,631
19 November 2018	23 November 2018	2,203.62	42.62	186.69	33,272
26 November 2018	30 November 2018	3,241.88	377.00	0.00	45,385
03 December 2018	07 December 2018	3,262.88	6.58	42.39	49,602
10 December 2018	14 December 2018	3,478.74	394.11	9.00	42,647
17 December 2018	21 December 2018	3,809.74	136.30	30.95	43,362
24 December 2018	28 December 2018	1,287.89	27.85	0.00	24,640
31 December 2018	04 January 2019	3,070.49	66.49	0.00	28,840
07 January 2019	11 January 2019	6,320.39	81.42	25.19	55,785
14 January 2019	18 January 2019	6,238.49	133.82	0.00	40,572
21 January 2019	25 January 2019	6,050.37	270.27	0.00	37,910
28 January 2019	01 February 2019	7,882.82	216.17	0.00	44,947
04 February 2019	08 February 2019	9,179.76	226.17	9.50	65,563
11 February 2019	15 February 2019	6,317.22	105.00	0.00	40,339
18 February 2019	22 February 2019	3,968.95	246.32	26.67	36,881
25 February 2019	01 March 2019	3,366.00	351.98	22.42	38,391
04 March 2019	08 March 2019	4,206.27	87.87	14.34	41,956
11 March 2019	15 March 2019	4,709.53	48.82	19.37	42,032
18 March 2019	22 March 2019	6,292.05	128.24	4.86	42,077
25 March 2019	29 March 2019	7,133.10	927.55	17.21	36,799

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*By Product*	*By Product and Intention to Clear*		*By Product and Currenc*
From	To	Number of New Trade / Non-deliverable Forward	Number of New Trade / Intended to Clear / Non-deliverable Forward	Number of New Trade / Not Intended to Clear / Non-deliverable Forward	Number of New Trade / USD/CNY / Non-deliverable Forward
02 October 2018	05 October 2018	37,428	14,681	22,748	599
08 October 2018	12 October 2018	40,259	14,558	25,702	2,299
15 October 2018	19 October 2018	38,938	14,422	24,516	1,945
22 October 2018	26 October 2018	36,046	13,119	22,927	1,878
29 October 2018	02 November 2018	53,460	22,341	31,119	2,631
05 November 2018	09 November 2018	41,274	14,915	26,359	1,737
12 November 2018	16 November 2018	44,631	15,209	29,423	1,532
19 November 2018	23 November 2018	33,272	12,638	20,634	1,639
26 November 2018	30 November 2018	45,385	14,261	31,125	1,673
03 December 2018	07 December 2018	49,602	17,350	32,252	2,248
10 December 2018	14 December 2018	42,647	12,951	29,696	1,782
17 December 2018	21 December 2018	43,362	13,673	29,690	1,603
24 December 2018	28 December 2018	24,640	6,054	18,586	838
31 December 2018	04 January 2019	28,840	9,988	18,852	1,285
07 January 2019	11 January 2019	55,785	20,273	35,513	2,531
14 January 2019	18 January 2019	40,572	14,903	25,669	1,763
21 January 2019	25 January 2019	37,910	14,315	23,595	1,773
28 January 2019	01 February 2019	44,947	15,551	29,396	2,037
04 February 2019	08 February 2019	65,563	23,067	42,497	2,319
11 February 2019	15 February 2019	40,339	14,998	25,341	1,595
18 February 2019	22 February 2019	36,881	12,690	24,192	2,067
25 February 2019	01 March 2019	38,391	13,713	24,678	1,931
04 March 2019	08 March 2019	41,956	15,276	26,681	2,043
11 March 2019	15 March 2019	42,032	15,151	26,881	1,272
18 March 2019	22 March 2019	42,077	15,779	26,299	1,655
25 March 2019	29 March 2019	36,799	12,851	23,948	2,026

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*y*			
From	To	Number of New Trade / USD/IDR / Non-deliverable Forward	Number of New Trade / USD/INR / Non-deliverable Forward	Number of New Trade / USD/KRW / Non-deliverable Forward	Number of New Trade / USD/MYR / Non-deliverable Forward
02 October 2018	05 October 2018	3,125	9,254	9,889	607
08 October 2018	12 October 2018	2,894	9,949	9,445	514
15 October 2018	19 October 2018	2,793	8,131	10,493	617
22 October 2018	26 October 2018	2,314	10,015	9,071	400
29 October 2018	02 November 2018	3,121	14,502	16,238	775
05 November 2018	09 November 2018	5,200	8,662	10,758	550
12 November 2018	16 November 2018	4,205	14,541	10,792	730
19 November 2018	23 November 2018	2,678	8,271	7,955	663
26 November 2018	30 November 2018	4,152	13,690	10,898	879
03 December 2018	07 December 2018	3,494	12,712	13,682	831
10 December 2018	14 December 2018	2,447	13,991	10,744	893
17 December 2018	21 December 2018	3,168	14,980	11,087	821
24 December 2018	28 December 2018	854	12,020	4,689	239
31 December 2018	04 January 2019	2,069	7,079	7,323	634
07 January 2019	11 January 2019	4,737	16,103	13,259	787
14 January 2019	18 January 2019	3,476	10,687	8,679	696
21 January 2019	25 January 2019	3,970	6,837	11,217	636
28 January 2019	01 February 2019	3,961	12,253	11,574	650
04 February 2019	08 February 2019	6,070	20,062	17,640	1,199
11 February 2019	15 February 2019	3,958	10,541	10,209	640
18 February 2019	22 February 2019	3,460	7,145	10,449	1,046
25 February 2019	01 March 2019	3,711	10,987	10,028	1,757
04 March 2019	08 March 2019	3,741	11,216	11,021	1,072
11 March 2019	15 March 2019	3,205	12,156	12,322	797
18 March 2019	22 March 2019	4,280	11,835	10,014	898
25 March 2019	29 March 2019	4,495	8,763	9,072	645

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period					*By Product and Residua*
From	To	Number of New Trade / USD/PHP / Non-deliverable Forward	Number of New Trade / USD/TWD / Non-deliverable Forward	Number of New Trade / Others / Non-deliverable Forward	Number of New Trade / 0 - 3 Months / Non-deliverable Forward
02 October 2018	05 October 2018	1,729	11,563	663	36,018
08 October 2018	12 October 2018	2,213	12,128	818	37,855
15 October 2018	19 October 2018	2,119	12,070	771	37,494
22 October 2018	26 October 2018	1,846	9,618	905	34,005
29 October 2018	02 November 2018	2,828	12,371	995	51,726
05 November 2018	09 November 2018	2,876	10,880	612	39,972
12 November 2018	16 November 2018	2,985	9,060	788	42,893
19 November 2018	23 November 2018	2,396	8,882	790	31,731
26 November 2018	30 November 2018	2,354	10,861	881	41,734
03 December 2018	07 December 2018	2,575	13,215	847	46,456
10 December 2018	14 December 2018	2,189	9,928	675	38,946
17 December 2018	21 December 2018	2,585	8,384	736	40,803
24 December 2018	28 December 2018	1,274	4,377	350	24,062
31 December 2018	04 January 2019	1,708	8,207	537	27,994
07 January 2019	11 January 2019	3,172	14,491	707	53,946
14 January 2019	18 January 2019	3,231	11,436	606	38,635
21 January 2019	25 January 2019	2,671	10,060	747	36,364
28 January 2019	01 February 2019	2,617	10,962	894	43,314
04 February 2019	08 February 2019	4,104	12,815	1,355	63,514
11 February 2019	15 February 2019	2,742	9,772	884	38,543
18 February 2019	22 February 2019	2,223	9,714	779	34,622
25 February 2019	01 March 2019	2,526	6,685	767	35,970
04 March 2019	08 March 2019	2,810	9,487	568	38,632
11 March 2019	15 March 2019	3,301	8,275	706	37,690
18 March 2019	22 March 2019	3,027	9,672	698	39,785
25 March 2019	29 March 2019	2,339	8,612	848	35,029

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*/ Maturity*			
From	To	Number of New Trade / 3 - 6 Months / Non-deliverable Forward	Number of New Trade / 6 - 9 Months / Non-deliverable Forward	Number of New Trade / 9 - 12 Months / Non-deliverable Forward	Number of New Trade / 1 - 2 Years / Non-deliverable Forward
02 October 2018	05 October 2018	718	320	163	175
08 October 2018	12 October 2018	1,283	472	294	342
15 October 2018	19 October 2018	740	299	144	255
22 October 2018	26 October 2018	1,394	287	130	202
29 October 2018	02 November 2018	921	323	158	294
05 November 2018	09 November 2018	702	261	120	197
12 November 2018	16 November 2018	981	289	202	242
19 November 2018	23 November 2018	1,024	211	117	180
26 November 2018	30 November 2018	2,912	283	182	251
03 December 2018	07 December 2018	2,558	269	107	205
10 December 2018	14 December 2018	3,193	190	122	168
17 December 2018	21 December 2018	2,019	202	117	187
24 December 2018	28 December 2018	309	111	70	67
31 December 2018	04 January 2019	424	120	123	174
07 January 2019	11 January 2019	1,013	385	160	273
14 January 2019	18 January 2019	937	426	188	380
21 January 2019	25 January 2019	782	276	184	288
28 January 2019	01 February 2019	780	293	161	380
04 February 2019	08 February 2019	981	361	236	446
11 February 2019	15 February 2019	932	384	172	297
18 February 2019	22 February 2019	1,592	288	113	242
25 February 2019	01 March 2019	1,837	213	106	207
04 March 2019	08 March 2019	2,580	281	187	245
11 March 2019	15 March 2019	3,524	356	195	245
18 March 2019	22 March 2019	1,510	335	121	317
25 March 2019	29 March 2019	844	290	149	434

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover			
For The Period			
From	To	Number of New Trade / 2 - 5 Years / Non-deliverable Forward	Number of New Trade / > 5 Years / Non-deliverable Forward
02 October 2018	05 October 2018	29	6
08 October 2018	12 October 2018	9	5
15 October 2018	19 October 2018	4	3
22 October 2018	26 October 2018	24	5
29 October 2018	02 November 2018	38	0
05 November 2018	09 November 2018	24	0
12 November 2018	16 November 2018	26	0
19 November 2018	23 November 2018	4	7
26 November 2018	30 November 2018	25	0
03 December 2018	07 December 2018	6	2
10 December 2018	14 December 2018	28	1
17 December 2018	21 December 2018	34	2
24 December 2018	28 December 2018	22	0
31 December 2018	04 January 2019	6	0
07 January 2019	11 January 2019	9	1
14 January 2019	18 January 2019	7	0
21 January 2019	25 January 2019	18	0
28 January 2019	01 February 2019	19	0
04 February 2019	08 February 2019	26	1
11 February 2019	15 February 2019	13	0
18 February 2019	22 February 2019	24	2
25 February 2019	01 March 2019	49	10
04 March 2019	08 March 2019	25	7
11 March 2019	15 March 2019	19	4
18 March 2019	22 March 2019	9	1
25 March 2019	29 March 2019	51	3

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover		*New Trade Turnover (US$mn)*			
For The Period		*Asset Class Total*	*By Product*	*By Product and Intention to Clear*	
From	To	New Trade Turnover (US$mn) / Total	New Trade Turnover (US$mn) / Non-deliverable Forward	New Trade Turnover (US$mn) / Intended to Clear / Non-deliverable Forward	New Trade Turnover (US$mn) / Not Intended to Clear / Non-deliverable Forward
01 April 2019	04 April 2019	173,177.47	173,177.47	55,208.61	117,968.86
08 April 2019	12 April 2019	434,062.63	434,062.63	106,747.70	327,314.92
15 April 2019	18 April 2019	173,585.59	173,585.59	49,773.56	123,812.03
23 April 2019	26 April 2019	418,115.50	418,115.50	92,914.34	325,201.16
29 April 2019	03 May 2019	195,338.79	195,338.79	57,957.46	137,381.33
06 May 2019	10 May 2019	350,209.43	350,209.43	105,572.97	244,636.46
14 May 2019	17 May 2019	315,594.98	315,594.98	96,318.03	219,276.95
20 May 2019	24 May 2019	328,627.62	328,627.62	102,597.54	226,030.08
27 May 2019	31 May 2019	342,758.96	342,758.96	97,682.67	245,076.29
03 June 2019	06 June 2019	235,376.71	235,376.71	64,191.71	171,185.01
10 June 2019	14 June 2019	411,408.90	411,408.90	119,013.88	292,395.01
17 June 2019	21 June 2019	337,970.49	337,970.49	105,396.76	232,573.73
24 June 2019	28 June 2019	353,493.21	353,493.21	102,209.70	251,283.50
02 July 2019	05 July 2019	237,928.00	237,928.00	69,501.11	168,426.89
08 July 2019	12 July 2019	337,665.53	337,665.53	116,274.74	221,390.79
15 July 2019	19 July 2019	266,075.53	266,075.53	88,304.32	177,771.21
22 July 2019	26 July 2019	262,831.41	262,831.41	91,966.75	170,864.66
29 July 2019	02 August 2019	354,970.95	354,970.95	99,074.39	255,896.56
05 August 2019	09 August 2019	357,145.09	357,145.09	119,417.30	237,727.79
12 August 2019	16 August 2019	267,877.70	267,877.70	92,214.18	175,663.52
19 August 2019	23 August 2019	325,995.72	325,995.72	76,742.34	249,253.38
26 August 2019	30 August 2019	415,149.19	415,149.19	128,086.57	287,062.62
02 September 2019	06 September 2019	355,475.29	355,475.29	111,357.64	244,117.65
09 September 2019	13 September 2019	279,560.15	279,560.15	100,007.75	179,552.40
16 September 2019	20 September 2019	330,143.69	330,143.69	117,827.65	212,316.04
23 September 2019	27 September 2019	295,765.04	295,765.04	102,961.88	192,803.15

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*By Product and Currency*			
From	To	New Trade Turnover (US$mn) / USD/CNY / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/IDR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/INR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/KRW / Non-deliverable Forward
01 April 2019	04 April 2019	22,039.25	10,441.23	39,617.99	38,106.19
08 April 2019	12 April 2019	34,059.38	17,110.30	83,305.61	86,360.10
15 April 2019	18 April 2019	14,819.24	8,308.56	35,418.94	54,308.40
23 April 2019	26 April 2019	29,583.88	17,454.84	65,994.46	87,954.15
29 April 2019	03 May 2019	10,313.60	13,892.70	29,631.32	75,692.52
06 May 2019	10 May 2019	37,684.04	18,924.83	51,043.87	109,187.03
14 May 2019	17 May 2019	37,959.79	18,439.27	64,965.72	74,558.75
20 May 2019	24 May 2019	28,410.29	17,669.42	60,296.98	76,005.16
27 May 2019	31 May 2019	36,079.62	17,267.61	69,140.99	95,182.82
03 June 2019	06 June 2019	30,827.42	3,532.66	34,657.38	71,484.12
10 June 2019	14 June 2019	40,631.16	20,258.01	68,883.75	149,030.01
17 June 2019	21 June 2019	38,601.62	17,765.42	45,693.10	90,777.18
24 June 2019	28 June 2019	35,929.42	14,191.99	77,533.77	102,533.94
02 July 2019	05 July 2019	22,451.49	10,581.74	43,825.07	76,647.03
08 July 2019	12 July 2019	35,761.30	20,000.92	74,238.16	97,968.76
15 July 2019	19 July 2019	31,979.80	14,835.66	53,156.18	70,162.27
22 July 2019	26 July 2019	17,504.51	18,647.73	59,261.59	69,602.90
29 July 2019	02 August 2019	34,194.97	90,481.59	47,939.18	66,317.33
05 August 2019	09 August 2019	37,583.41	16,722.73	76,378.25	110,502.22
12 August 2019	16 August 2019	34,428.90	15,018.64	45,129.98	55,324.45
19 August 2019	23 August 2019	20,040.28	12,066.94	126,599.93	69,027.18
26 August 2019	30 August 2019	42,116.91	12,666.55	90,725.63	124,839.28
02 September 2019	06 September 2019	44,714.23	14,193.48	76,199.23	101,866.06
09 September 2019	13 September 2019	36,014.56	15,616.85	46,588.39	76,159.36
16 September 2019	20 September 2019	37,817.26	14,627.72	71,930.72	78,843.10
23 September 2019	27 September 2019	35,072.97	12,611.08	84,909.87	56,330.54

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / USD/MYR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/PHP / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/TWD / Non-deliverable Forward	New Trade Turnover (US$mn) / Others / Non-deliverable Forward
01 April 2019	04 April 2019	2,157.85	6,635.75	48,487.37	5,691.84
08 April 2019	12 April 2019	7,597.79	12,525.64	74,212.39	118,891.41
15 April 2019	18 April 2019	2,830.76	6,894.80	45,458.49	5,546.40
23 April 2019	26 April 2019	3,631.26	11,559.38	187,962.16	13,975.37
29 April 2019	03 May 2019	3,936.74	8,266.07	46,222.79	7,383.04
06 May 2019	10 May 2019	3,794.45	7,405.62	104,321.01	17,848.58
14 May 2019	17 May 2019	4,738.32	10,642.02	94,745.08	9,546.02
20 May 2019	24 May 2019	3,174.49	9,575.30	117,470.98	16,025.00
27 May 2019	31 May 2019	3,749.70	8,062.86	92,423.44	20,851.93
03 June 2019	06 June 2019	3,197.76	6,784.38	79,319.11	5,573.88
10 June 2019	14 June 2019	7,585.65	7,614.19	101,204.29	16,201.85
17 June 2019	21 June 2019	4,068.66	8,444.87	126,492.10	6,127.54
24 June 2019	28 June 2019	4,222.34	7,550.15	94,993.22	16,538.36
02 July 2019	05 July 2019	3,634.37	7,695.93	61,979.45	11,112.93
08 July 2019	12 July 2019	3,305.14	7,448.11	84,633.15	14,310.00
15 July 2019	19 July 2019	3,077.15	6,334.46	81,061.34	5,468.66
22 July 2019	26 July 2019	4,224.83	6,244.41	72,516.76	14,828.68
29 July 2019	02 August 2019	3,710.83	7,091.90	89,673.91	15,561.24
05 August 2019	09 August 2019	3,030.93	9,133.24	93,293.08	10,501.24
12 August 2019	16 August 2019	4,696.01	13,232.48	88,631.83	11,415.40
19 August 2019	23 August 2019	4,607.26	5,769.20	73,626.01	14,258.92
26 August 2019	30 August 2019	3,273.29	5,474.42	122,623.48	13,429.63
02 September 2019	06 September 2019	5,314.79	6,044.77	96,658.52	10,484.21
09 September 2019	13 September 2019	4,540.45	6,586.96	82,349.14	11,704.44
16 September 2019	20 September 2019	4,136.64	6,680.89	106,596.86	9,510.49
23 September 2019	27 September 2019	3,573.65	7,862.66	78,761.37	16,642.91

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*By Product and Residual Maturity*			
From	To	New Trade Turnover (US$mn) / 0 - 3 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 3 - 6 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 6 - 9 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 9 - 12 Months / Non-deliverable Forward
01 April 2019	04 April 2019	152,832.35	13,370.96	3,551.76	1,758.68
08 April 2019	12 April 2019	391,956.00	30,383.09	5,339.82	2,214.52
15 April 2019	18 April 2019	151,981.22	14,229.53	3,708.38	2,105.49
23 April 2019	26 April 2019	381,211.75	17,948.59	7,168.78	4,047.34
29 April 2019	03 May 2019	168,890.70	12,406.45	7,622.79	2,475.70
06 May 2019	10 May 2019	306,322.08	17,453.69	14,211.75	5,726.06
14 May 2019	17 May 2019	272,367.61	23,491.79	9,808.87	4,117.18
20 May 2019	24 May 2019	279,400.78	29,241.27	10,123.66	4,842.15
27 May 2019	31 May 2019	281,372.67	41,562.24	11,073.79	5,070.42
03 June 2019	06 June 2019	191,594.64	29,884.65	6,217.57	2,962.93
10 June 2019	14 June 2019	339,049.29	54,116.64	7,878.64	6,114.41
17 June 2019	21 June 2019	292,542.41	27,443.89	8,834.20	3,519.42
24 June 2019	28 June 2019	321,510.22	18,042.25	5,181.63	3,382.49
02 July 2019	05 July 2019	208,169.09	20,964.03	3,565.96	2,451.67
08 July 2019	12 July 2019	301,469.77	22,369.89	8,932.34	2,325.02
15 July 2019	19 July 2019	231,592.58	19,970.93	8,542.53	2,712.17
22 July 2019	26 July 2019	227,134.95	19,920.23	7,889.54	3,058.60
29 July 2019	02 August 2019	244,607.41	92,478.52	8,587.02	2,523.01
05 August 2019	09 August 2019	313,839.00	28,299.15	7,283.12	3,006.55
12 August 2019	16 August 2019	224,126.32	23,379.29	6,621.23	3,926.71
19 August 2019	23 August 2019	216,125.75	17,051.47	7,797.62	1,974.68
26 August 2019	30 August 2019	347,115.06	44,975.19	5,362.87	3,008.99
02 September 2019	06 September 2019	290,546.17	47,922.04	6,131.15	4,341.78
09 September 2019	13 September 2019	229,207.11	39,789.57	5,241.61	2,068.34
16 September 2019	20 September 2019	286,688.13	26,959.80	7,460.44	2,672.21
23 September 2019	27 September 2019	266,749.60	15,744.28	7,356.16	2,099.62

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					*Number of New Trade*
For The Period					*Asset Class Total*
From	To	New Trade Turnover (US$mn) / 1 - 2 Years / Non-deliverable Forward	New Trade Turnover (US$mn) / 2 - 5 Years / Non-deliverable Forward	New Trade Turnover (US$mn) / > 5 Years / Non-deliverable Forward	Number of New Trade / Total
01 April 2019	04 April 2019	1,628.26	21.80	13.67	24,341
08 April 2019	12 April 2019	3,956.57	179.24	33.40	40,981
15 April 2019	18 April 2019	1,475.96	80.01	5.00	23,832
23 April 2019	26 April 2019	7,622.36	116.68	0.00	41,038
29 April 2019	03 May 2019	3,482.66	445.49	15.00	31,032
06 May 2019	10 May 2019	6,275.36	209.90	10.59	42,567
14 May 2019	17 May 2019	5,476.44	297.72	35.37	46,530
20 May 2019	24 May 2019	4,710.01	164.75	145.00	47,298
27 May 2019	31 May 2019	3,095.46	580.21	4.17	46,468
03 June 2019	06 June 2019	4,615.16	101.77	0.00	32,905
10 June 2019	14 June 2019	4,077.18	165.73	7.00	42,488
17 June 2019	21 June 2019	5,494.51	129.47	6.60	46,713
24 June 2019	28 June 2019	5,032.72	319.29	24.60	40,800
02 July 2019	05 July 2019	2,577.25	195.51	4.50	34,535
08 July 2019	12 July 2019	2,356.55	184.37	27.60	36,521
15 July 2019	19 July 2019	3,157.11	57.22	43.00	34,144
22 July 2019	26 July 2019	4,633.85	174.23	20.00	28,729
29 July 2019	02 August 2019	6,666.30	105.33	3.37	38,363
05 August 2019	09 August 2019	4,236.57	468.27	12.43	48,932
12 August 2019	16 August 2019	9,585.70	226.46	12.00	33,220
19 August 2019	23 August 2019	82,684.97	334.91	26.32	31,869
26 August 2019	30 August 2019	14,287.85	374.23	25.00	42,844
02 September 2019	06 September 2019	6,261.89	272.26	0.00	37,363
09 September 2019	13 September 2019	3,042.71	179.77	31.04	37,277
16 September 2019	20 September 2019	6,103.16	237.65	22.30	42,273
23 September 2019	27 September 2019	3,284.59	521.98	8.80	35,470

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*By Product*	*By Product and Intention to Clear*		*By Product and Currenc*
From	To	Number of New Trade / Non-deliverable Forward	Number of New Trade / Intended to Clear / Non-deliverable Forward	Number of New Trade / Not Intended to Clear / Non-deliverable Forward	Number of New Trade / USD/CNY / Non-deliverable Forward
01 April 2019	04 April 2019	24,341	8,194	16,148	1,300
08 April 2019	12 April 2019	40,981	13,718	27,263	2,027
15 April 2019	18 April 2019	23,832	8,080	15,753	1,009
23 April 2019	26 April 2019	41,038	14,820	26,219	1,720
29 April 2019	03 May 2019	31,032	11,266	19,766	794
06 May 2019	10 May 2019	42,567	16,029	26,538	2,576
14 May 2019	17 May 2019	46,530	17,305	29,226	2,529
20 May 2019	24 May 2019	47,298	16,987	30,312	1,787
27 May 2019	31 May 2019	46,468	16,409	30,059	2,156
03 June 2019	06 June 2019	32,905	11,779	21,127	1,651
10 June 2019	14 June 2019	42,488	13,980	28,508	2,426
17 June 2019	21 June 2019	46,713	16,574	30,139	2,439
24 June 2019	28 June 2019	40,800	14,713	26,087	2,205
02 July 2019	05 July 2019	34,535	11,526	23,010	1,779
08 July 2019	12 July 2019	36,521	13,409	23,112	1,770
15 July 2019	19 July 2019	34,144	11,669	22,475	1,940
22 July 2019	26 July 2019	28,729	10,042	18,687	1,130
29 July 2019	02 August 2019	38,363	13,263	25,100	1,919
05 August 2019	09 August 2019	48,932	17,408	31,525	2,209
12 August 2019	16 August 2019	33,220	12,403	20,817	2,042
19 August 2019	23 August 2019	31,869	10,457	21,412	1,543
26 August 2019	30 August 2019	42,844	13,550	29,294	2,618
02 September 2019	06 September 2019	37,363	12,238	25,125	2,615
09 September 2019	13 September 2019	37,277	11,694	25,583	2,355
16 September 2019	20 September 2019	42,273	13,349	28,924	2,463
23 September 2019	27 September 2019	35,470	11,857	23,613	2,669

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		y			
From	To	Number of New Trade / USD/IDR / Non-deliverable Forward	Number of New Trade / USD/INR / Non-deliverable Forward	Number of New Trade / USD/KRW / Non-deliverable Forward	Number of New Trade / USD/MYR / Non-deliverable Forward
01 April 2019	04 April 2019	2,281	5,959	6,428	558
08 April 2019	12 April 2019	3,513	12,216	11,016	1,137
15 April 2019	18 April 2019	2,305	4,713	6,968	768
23 April 2019	26 April 2019	3,209	7,454	14,341	730
29 April 2019	03 May 2019	2,800	5,899	11,096	758
06 May 2019	10 May 2019	3,786	8,375	13,910	794
14 May 2019	17 May 2019	4,201	9,131	13,049	992
20 May 2019	24 May 2019	4,075	9,653	11,062	851
27 May 2019	31 May 2019	4,865	9,111	13,597	879
03 June 2019	06 June 2019	1,163	7,242	10,449	627
10 June 2019	14 June 2019	3,689	8,191	13,125	1,314
17 June 2019	21 June 2019	4,688	7,469	12,842	799
24 June 2019	28 June 2019	3,130	8,597	10,801	843
02 July 2019	05 July 2019	2,588	6,080	11,223	874
08 July 2019	12 July 2019	3,838	8,506	9,956	676
15 July 2019	19 July 2019	3,718	7,008	9,756	680
22 July 2019	26 July 2019	3,280	5,956	8,114	760
29 July 2019	02 August 2019	3,978	8,642	10,150	591
05 August 2019	09 August 2019	3,903	12,316	12,625	565
12 August 2019	16 August 2019	3,192	5,741	7,346	780
19 August 2019	23 August 2019	2,718	7,852	9,107	806
26 August 2019	30 August 2019	3,234	11,281	11,993	725
02 September 2019	06 September 2019	2,809	8,543	10,985	867
09 September 2019	13 September 2019	3,086	9,039	8,942	1,110
16 September 2019	20 September 2019	3,238	10,874	11,423	689
23 September 2019	27 September 2019	2,756	9,585	9,013	742

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period					*By Product and Residua*
From	To	Number of New Trade / USD/PHP / Non-deliverable Forward	Number of New Trade / USD/TWD / Non-deliverable Forward	Number of New Trade / Others / Non-deliverable Forward	Number of New Trade / 0 - 3 Months / Non-deliverable Forward
01 April 2019	04 April 2019	2,170	5,016	631	23,372
08 April 2019	12 April 2019	3,481	6,795	797	39,093
15 April 2019	18 April 2019	1,524	6,037	510	22,749
23 April 2019	26 April 2019	2,743	10,185	659	39,159
29 April 2019	03 May 2019	1,907	7,178	601	29,717
06 May 2019	10 May 2019	1,785	10,588	754	40,352
14 May 2019	17 May 2019	2,306	13,550	773	43,891
20 May 2019	24 May 2019	2,500	16,478	893	44,297
27 May 2019	31 May 2019	1,919	13,168	774	43,144
03 June 2019	06 June 2019	1,686	9,496	592	30,162
10 June 2019	14 June 2019	1,851	11,122	771	37,659
17 June 2019	21 June 2019	2,682	15,060	736	43,801
24 June 2019	28 June 2019	1,909	12,460	855	39,322
02 July 2019	05 July 2019	1,728	9,621	643	33,111
08 July 2019	12 July 2019	1,851	9,205	720	34,597
15 July 2019	19 July 2019	2,082	8,478	483	32,578
22 July 2019	26 July 2019	1,415	7,434	641	27,130
29 July 2019	02 August 2019	1,906	10,315	864	36,581
05 August 2019	09 August 2019	2,652	13,783	881	46,875
12 August 2019	16 August 2019	1,981	11,349	789	31,376
19 August 2019	23 August 2019	1,157	7,904	783	30,083
26 August 2019	30 August 2019	1,336	10,739	919	39,910
02 September 2019	06 September 2019	1,508	9,332	705	34,021
09 September 2019	13 September 2019	1,919	10,164	664	33,204
16 September 2019	20 September 2019	1,955	10,768	865	39,094
23 September 2019	27 September 2019	1,649	8,183	875	33,979

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*/ Maturity*			
From	To	Number of New Trade / 3 - 6 Months / Non-deliverable Forward	Number of New Trade / 6 - 9 Months / Non-deliverable Forward	Number of New Trade / 9 - 12 Months / Non-deliverable Forward	Number of New Trade / 1 - 2 Years / Non-deliverable Forward
01 April 2019	04 April 2019	544	197	125	96
08 April 2019	12 April 2019	1,187	291	143	238
15 April 2019	18 April 2019	579	203	136	152
23 April 2019	26 April 2019	854	384	227	396
29 April 2019	03 May 2019	661	278	174	175
06 May 2019	10 May 2019	1,003	530	274	392
14 May 2019	17 May 2019	1,481	506	266	339
20 May 2019	24 May 2019	1,958	495	248	281
27 May 2019	31 May 2019	2,463	403	258	169
03 June 2019	06 June 2019	2,136	272	128	199
10 June 2019	14 June 2019	3,813	321	429	224
17 June 2019	21 June 2019	2,004	378	219	296
24 June 2019	28 June 2019	720	268	144	286
02 July 2019	05 July 2019	892	200	178	148
08 July 2019	12 July 2019	1,116	444	196	152
15 July 2019	19 July 2019	835	388	142	175
22 July 2019	26 July 2019	852	335	129	261
29 July 2019	02 August 2019	909	404	164	284
05 August 2019	09 August 2019	1,225	372	136	306
12 August 2019	16 August 2019	1,000	364	203	261
19 August 2019	23 August 2019	1,008	355	135	242
26 August 2019	30 August 2019	2,016	343	222	331
02 September 2019	06 September 2019	2,494	264	207	361
09 September 2019	13 September 2019	3,388	271	133	211
16 September 2019	20 September 2019	2,147	453	199	355
23 September 2019	27 September 2019	691	343	134	260

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover			
For The Period			
From	To	Number of New Trade / 2 - 5 Years / Non-deliverable Forward	Number of New Trade / > 5 Years / Non-deliverable Forward
01 April 2019	04 April 2019	4	4
08 April 2019	12 April 2019	18	13
15 April 2019	18 April 2019	14	1
23 April 2019	26 April 2019	20	0
29 April 2019	03 May 2019	26	1
06 May 2019	10 May 2019	14	2
14 May 2019	17 May 2019	35	13
20 May 2019	24 May 2019	11	10
27 May 2019	31 May 2019	29	2
03 June 2019	06 June 2019	10	0
10 June 2019	14 June 2019	42	1
17 June 2019	21 June 2019	16	1
24 June 2019	28 June 2019	56	5
02 July 2019	05 July 2019	7	1
08 July 2019	12 July 2019	13	4
15 July 2019	19 July 2019	22	5
22 July 2019	26 July 2019	21	2
29 July 2019	02 August 2019	17	5
05 August 2019	09 August 2019	18	2
12 August 2019	16 August 2019	15	2
19 August 2019	23 August 2019	26	20
26 August 2019	30 August 2019	22	1
02 September 2019	06 September 2019	18	0
09 September 2019	13 September 2019	69	2
16 September 2019	20 September 2019	21	4
23 September 2019	27 September 2019	62	2

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover		*New Trade Turnover (US$mn)*			
For The Period		*Asset Class Total*	*By Product*	*By Product and Intention to Clear*	
From	To	New Trade Turnover (US$mn) / Total	New Trade Turnover (US$mn) / Non-deliverable Forward	New Trade Turnover (US$mn) / Intended to Clear / Non-deliverable Forward	New Trade Turnover (US$mn) / Not Intended to Clear / Non-deliverable Forward
30 September 2019	04 October 2019	225,665.41	225,665.41	74,012.17	151,653.24
08 October 2019	11 October 2019	221,828.17	221,828.17	78,424.70	143,403.47
14 October 2019	18 October 2019	286,906.22	286,906.22	104,295.86	182,610.36
21 October 2019	25 October 2019	260,479.97	260,479.97	87,754.51	172,725.46
28 October 2019	01 November 2019	365,773.35	365,773.35	111,002.54	254,770.81
04 November 2019	08 November 2019	289,769.63	289,769.63	101,240.14	188,529.49
11 November 2019	15 November 2019	264,572.10	264,572.10	87,855.31	176,716.78
18 November 2019	22 November 2019	324,068.30	324,068.30	102,880.11	221,188.18
25 November 2019	29 November 2019	342,225.80	342,225.80	103,762.45	238,463.34
02 December 2019	06 December 2019	343,109.70	343,109.70	107,239.48	235,870.22
09 December 2019	13 December 2019	298,353.72	298,353.72	97,137.12	201,216.60
16 December 2019	20 December 2019	254,348.88	254,348.88	68,291.77	186,057.11
23 December 2019	27 December 2019	120,656.65	120,656.65	34,534.45	86,122.20
30 December 2019	03 January 2020	164,758.22	164,758.22	51,252.63	113,505.58
06 January 2020	10 January 2020	364,182.49	364,182.49	114,795.91	249,386.58
13 January 2020	17 January 2020	286,246.64	286,246.64	81,801.37	204,445.26
20 January 2020	24 January 2020	255,873.38	255,873.38	82,536.31	173,337.07
29 January 2020	31 January 2020	200,849.53	200,849.53	65,247.83	135,601.70
03 February 2020	07 February 2020	318,097.83	318,097.83	89,426.50	228,671.33
10 February 2020	14 February 2020	255,213.72	255,213.72	81,530.63	173,683.08
17 February 2020	21 February 2020	317,358.89	317,358.89	94,285.12	223,073.77
24 February 2020	28 February 2020	358,159.94	358,159.94	112,977.13	245,182.81
02 March 2020	06 March 2020	370,288.22	370,288.22	114,815.15	255,473.07
09 March 2020	13 March 2020	370,297.39	370,297.39	126,344.65	243,952.74
16 March 2020	20 March 2020	455,362.26	455,362.26	134,369.12	320,993.14
23 March 2020	27 March 2020	274,860.84	274,860.84	74,827.16	200,033.68

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*By Product and Currency*			
From	To	New Trade Turnover (US$mn) / USD/CNY / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/IDR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/INR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/KRW / Non-deliverable Forward
30 September 2019	04 October 2019	16,067.70	12,437.32	48,140.88	75,228.94
08 October 2019	11 October 2019	28,641.83	12,502.80	38,987.38	44,736.66
14 October 2019	18 October 2019	31,072.44	14,078.63	42,642.93	68,347.89
21 October 2019	25 October 2019	15,556.87	15,428.08	41,285.81	64,004.13
28 October 2019	01 November 2019	25,643.57	11,153.65	69,839.34	111,561.55
04 November 2019	08 November 2019	31,076.82	11,514.13	57,442.72	83,436.42
11 November 2019	15 November 2019	24,853.93	12,348.23	58,625.03	70,605.48
18 November 2019	22 November 2019	22,465.64	8,971.20	70,528.12	75,816.82
25 November 2019	29 November 2019	26,174.96	9,733.38	54,716.18	115,790.15
02 December 2019	06 December 2019	23,613.73	14,495.23	49,058.05	130,723.47
09 December 2019	13 December 2019	20,345.97	16,046.00	48,533.41	104,780.75
16 December 2019	20 December 2019	16,917.91	11,153.56	38,398.59	83,404.58
23 December 2019	27 December 2019	10,131.77	2,421.09	21,653.72	26,839.44
30 December 2019	03 January 2020	22,746.44	6,671.03	21,094.33	41,806.82
06 January 2020	10 January 2020	46,208.45	19,983.28	47,699.24	87,947.20
13 January 2020	17 January 2020	29,000.43	15,017.69	40,015.82	76,131.52
20 January 2020	24 January 2020	23,833.81	12,100.09	38,765.94	75,388.55
29 January 2020	31 January 2020	6,448.57	14,121.23	63,642.45	60,014.04
03 February 2020	07 February 2020	28,178.77	20,938.11	59,637.87	102,796.69
10 February 2020	14 February 2020	17,126.26	15,984.55	44,953.87	72,789.93
17 February 2020	21 February 2020	23,116.06	21,970.13	39,920.08	98,895.17
24 February 2020	28 February 2020	21,570.78	29,702.23	62,231.72	98,051.46
02 March 2020	06 March 2020	25,126.97	30,862.14	76,141.81	102,104.16
09 March 2020	13 March 2020	25,732.57	19,290.05	48,002.77	120,693.54
16 March 2020	20 March 2020	34,395.02	93,450.57	72,296.95	110,915.21
23 March 2020	27 March 2020	35,573.09	13,785.54	40,937.43	71,956.81

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / USD/MYR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/PHP / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/TWD / Non-deliverable Forward	New Trade Turnover (US$mn) / Others / Non-deliverable Forward
30 September 2019	04 October 2019	3,052.43	9,875.39	55,118.73	5,744.03
08 October 2019	11 October 2019	2,726.80	5,769.15	77,932.67	10,530.89
14 October 2019	18 October 2019	3,933.12	6,825.20	108,774.97	11,231.04
21 October 2019	25 October 2019	4,021.19	10,736.64	100,201.04	9,246.20
28 October 2019	01 November 2019	3,527.18	6,425.79	122,506.75	15,115.52
04 November 2019	08 November 2019	4,170.38	6,169.90	87,050.26	8,909.00
11 November 2019	15 November 2019	4,624.62	8,916.36	74,155.75	10,442.69
18 November 2019	22 November 2019	3,076.95	9,393.59	121,245.13	12,570.86
25 November 2019	29 November 2019	4,507.05	10,735.87	107,712.15	12,856.06
02 December 2019	06 December 2019	6,096.39	8,179.51	102,825.87	8,117.44
09 December 2019	13 December 2019	3,706.90	6,138.34	86,250.15	12,552.19
16 December 2019	20 December 2019	3,671.31	4,921.38	90,628.55	5,253.00
23 December 2019	27 December 2019	1,599.52	2,255.21	51,430.06	4,325.85
30 December 2019	03 January 2020	2,072.21	3,865.60	63,640.00	2,861.78
06 January 2020	10 January 2020	6,725.08	13,382.77	128,568.96	13,667.52
13 January 2020	17 January 2020	5,083.93	5,805.19	101,619.72	13,572.33
20 January 2020	24 January 2020	2,722.90	4,828.05	85,133.83	13,100.21
29 January 2020	31 January 2020	3,394.41	5,198.63	36,738.40	11,291.79
03 February 2020	07 February 2020	4,529.46	5,778.01	83,486.02	12,752.91
10 February 2020	14 February 2020	3,805.22	5,458.13	86,430.98	8,664.78
17 February 2020	21 February 2020	3,731.00	6,885.92	109,556.09	13,284.43
24 February 2020	28 February 2020	4,723.99	8,376.39	119,714.77	13,788.61
02 March 2020	06 March 2020	5,772.91	7,380.29	105,939.69	16,960.24
09 March 2020	13 March 2020	5,759.63	10,995.98	125,584.91	14,237.96
16 March 2020	20 March 2020	6,253.77	11,437.05	115,072.15	11,541.54
23 March 2020	27 March 2020	4,061.28	5,696.91	95,545.10	7,304.68

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*By Product and Residual Maturity*			
From	To	New Trade Turnover (US$mn) / 0 - 3 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 3 - 6 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 6 - 9 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 9 - 12 Months / Non-deliverable Forward
30 September 2019	04 October 2019	201,071.13	15,636.33	2,917.27	1,973.71
08 October 2019	11 October 2019	186,520.39	18,804.66	4,823.11	3,233.98
14 October 2019	18 October 2019	246,033.47	21,591.83	9,561.18	2,680.58
21 October 2019	25 October 2019	227,925.27	18,081.38	5,465.73	2,680.70
28 October 2019	01 November 2019	316,354.38	34,031.41	5,725.99	2,161.69
04 November 2019	08 November 2019	254,544.18	23,339.49	4,840.10	2,211.25
11 November 2019	15 November 2019	232,241.44	23,932.47	3,955.01	1,381.17
18 November 2019	22 November 2019	278,651.44	36,155.45	4,423.30	1,183.56
25 November 2019	29 November 2019	295,527.05	34,704.87	5,324.02	2,763.25
02 December 2019	06 December 2019	267,740.99	65,459.73	4,450.42	2,016.08
09 December 2019	13 December 2019	245,730.26	42,689.54	3,946.62	1,983.67
16 December 2019	20 December 2019	225,001.31	18,409.55	3,413.08	4,262.40
23 December 2019	27 December 2019	112,099.52	4,869.46	1,256.75	791.34
30 December 2019	03 January 2020	144,666.34	13,355.19	3,729.05	1,466.01
06 January 2020	10 January 2020	308,925.17	27,032.59	18,006.93	4,344.13
13 January 2020	17 January 2020	244,461.43	23,789.15	9,588.44	3,218.54
20 January 2020	24 January 2020	225,560.38	17,533.75	5,105.45	2,072.68
29 January 2020	31 January 2020	170,108.16	19,187.64	3,754.54	2,883.40
03 February 2020	07 February 2020	282,340.02	19,206.24	5,181.93	3,815.65
10 February 2020	14 February 2020	213,979.60	29,887.18	5,759.92	2,583.73
17 February 2020	21 February 2020	274,138.69	28,516.26	7,175.00	2,604.71
24 February 2020	28 February 2020	294,809.46	39,536.23	8,436.69	4,602.77
02 March 2020	06 March 2020	309,729.00	39,685.01	9,069.95	5,706.82
09 March 2020	13 March 2020	293,413.55	55,315.82	9,144.45	5,303.36
16 March 2020	20 March 2020	389,440.40	40,446.90	8,022.35	8,995.65
23 March 2020	27 March 2020	243,643.53	15,574.76	6,054.01	3,612.14

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					*Number of New Trade*
For The Period					*Asset Class Total*
From	To	New Trade Turnover (US$mn) / 1 - 2 Years / Non-deliverable Forward	New Trade Turnover (US$mn) / 2 - 5 Years / Non-deliverable Forward	New Trade Turnover (US$mn) / > 5 Years / Non-deliverable Forward	Number of New Trade / Total
30 September 2019	04 October 2019	3,735.83	331.14	0.00	29,699
08 October 2019	11 October 2019	8,341.45	104.58	0.00	30,447
14 October 2019	18 October 2019	6,587.16	452.00	0.00	37,999
21 October 2019	25 October 2019	6,024.04	302.84	0.00	36,022
28 October 2019	01 November 2019	7,140.72	330.16	29.00	39,797
04 November 2019	08 November 2019	4,370.82	448.39	15.40	36,398
11 November 2019	15 November 2019	3,040.01	22.00	0.00	35,605
18 November 2019	22 November 2019	3,384.63	251.91	18.00	37,494
25 November 2019	29 November 2019	3,737.24	169.37	0.00	38,263
02 December 2019	06 December 2019	2,930.77	511.72	0.00	36,562
09 December 2019	13 December 2019	3,882.38	109.49	11.76	44,218
16 December 2019	20 December 2019	3,012.67	84.32	165.54	39,132
23 December 2019	27 December 2019	1,637.37	2.20	0.00	14,276
30 December 2019	03 January 2020	1,513.54	25.72	2.37	23,006
06 January 2020	10 January 2020	5,697.71	149.19	26.77	56,959
13 January 2020	17 January 2020	5,126.42	41.20	21.45	49,838
20 January 2020	24 January 2020	5,319.30	281.82	0.00	40,493
29 January 2020	31 January 2020	4,806.53	109.25	0.00	34,738
03 February 2020	07 February 2020	7,196.41	344.15	13.43	53,646
10 February 2020	14 February 2020	2,600.17	302.10	101.00	39,066
17 February 2020	21 February 2020	4,800.93	86.15	37.15	50,204
24 February 2020	28 February 2020	10,534.85	98.23	141.71	63,562
02 March 2020	06 March 2020	6,037.70	47.24	12.50	65,985
09 March 2020	13 March 2020	6,915.35	204.86	0.00	62,222
16 March 2020	20 March 2020	8,373.45	83.52	0.00	63,193
23 March 2020	27 March 2020	5,703.45	272.94	0.00	44,026

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*By Product*	*By Product and Intention to Clear*		*By Product and Currenc*
From	To	Number of New Trade / Non-deliverable Forward	Number of New Trade / Intended to Clear / Non-deliverable Forward	Number of New Trade / Not Intended to Clear / Non-deliverable Forward	Number of New Trade / USD/CNY / Non-deliverable Forward
30 September 2019	04 October 2019	29,699	9,629	20,071	1,166
08 October 2019	11 October 2019	30,447	9,965	20,483	1,977
14 October 2019	18 October 2019	37,999	12,426	25,573	1,941
21 October 2019	25 October 2019	36,022	11,889	24,133	1,246
28 October 2019	01 November 2019	39,797	13,179	26,618	1,763
04 November 2019	08 November 2019	36,398	11,905	24,493	1,941
11 November 2019	15 November 2019	35,605	11,626	23,980	1,537
18 November 2019	22 November 2019	37,494	11,899	25,596	1,547
25 November 2019	29 November 2019	38,263	11,454	26,809	1,599
02 December 2019	06 December 2019	36,562	10,755	25,807	1,341
09 December 2019	13 December 2019	44,218	12,015	32,203	1,497
16 December 2019	20 December 2019	39,132	10,623	28,509	1,353
23 December 2019	27 December 2019	14,276	3,815	10,461	756
30 December 2019	03 January 2020	23,006	7,041	15,965	1,204
06 January 2020	10 January 2020	56,959	15,436	41,523	1,876
13 January 2020	17 January 2020	49,838	13,724	36,115	1,521
20 January 2020	24 January 2020	40,493	12,099	28,394	1,475
29 January 2020	31 January 2020	34,738	10,189	24,550	473
03 February 2020	07 February 2020	53,646	15,510	38,136	1,991
10 February 2020	14 February 2020	39,066	11,156	27,910	1,186
17 February 2020	21 February 2020	50,204	14,072	36,132	1,490
24 February 2020	28 February 2020	63,562	17,495	46,067	1,448
02 March 2020	06 March 2020	65,985	19,334	46,652	1,361
09 March 2020	13 March 2020	62,222	19,154	43,068	1,684
16 March 2020	20 March 2020	63,193	18,859	44,334	1,941
23 March 2020	27 March 2020	44,026	11,576	32,450	1,557

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*y*			
From	To	Number of New Trade / USD/IDR / Non-deliverable Forward	Number of New Trade / USD/INR / Non-deliverable Forward	Number of New Trade / USD/KRW / Non-deliverable Forward	Number of New Trade / USD/MYR / Non-deliverable Forward
30 September 2019	04 October 2019	2,784	7,558	8,740	645
08 October 2019	11 October 2019	2,825	5,793	8,862	595
14 October 2019	18 October 2019	2,884	7,530	10,701	928
21 October 2019	25 October 2019	3,567	6,642	11,123	692
28 October 2019	01 November 2019	2,615	7,988	11,057	690
04 November 2019	08 November 2019	2,791	8,926	9,887	755
11 November 2019	15 November 2019	2,705	7,520	11,939	731
18 November 2019	22 November 2019	2,368	7,915	12,243	547
25 November 2019	29 November 2019	2,157	8,601	11,771	821
02 December 2019	06 December 2019	3,032	7,175	13,512	1,134
09 December 2019	13 December 2019	4,143	8,841	14,989	814
16 December 2019	20 December 2019	2,870	8,214	14,344	680
23 December 2019	27 December 2019	678	2,889	4,062	349
30 December 2019	03 January 2020	2,138	4,147	7,586	523
06 January 2020	10 January 2020	5,961	12,508	18,368	1,337
13 January 2020	17 January 2020	5,081	10,863	16,124	971
20 January 2020	24 January 2020	3,912	8,124	14,828	636
29 January 2020	31 January 2020	4,521	7,259	13,109	740
03 February 2020	07 February 2020	5,763	9,743	20,185	899
10 February 2020	14 February 2020	3,713	6,664	14,562	782
17 February 2020	21 February 2020	4,840	7,180	18,535	768
24 February 2020	28 February 2020	8,460	12,407	21,298	1,043
02 March 2020	06 March 2020	7,948	18,019	19,195	1,163
09 March 2020	13 March 2020	6,486	11,367	22,781	1,176
16 March 2020	20 March 2020	5,293	13,161	23,296	1,414
23 March 2020	27 March 2020	3,630	9,287	15,677	994

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period					*By Product and Residua*
From	To	Number of New Trade / USD/PHP / Non-deliverable Forward	Number of New Trade / USD/TWD / Non-deliverable Forward	Number of New Trade / Others / Non-deliverable Forward	Number of New Trade / 0 - 3 Months / Non-deliverable Forward
30 September 2019	04 October 2019	1,784	6,364	660	28,368
08 October 2019	11 October 2019	1,298	8,403	695	28,949
14 October 2019	18 October 2019	1,867	11,486	663	36,061
21 October 2019	25 October 2019	2,568	9,360	826	34,211
28 October 2019	01 November 2019	2,041	12,839	806	37,587
04 November 2019	08 November 2019	1,787	9,610	705	34,634
11 November 2019	15 November 2019	2,179	8,254	743	33,941
18 November 2019	22 November 2019	1,864	10,216	796	35,087
25 November 2019	29 November 2019	2,339	10,046	930	35,705
02 December 2019	06 December 2019	1,975	7,761	634	33,452
09 December 2019	13 December 2019	1,518	11,513	905	40,296
16 December 2019	20 December 2019	1,365	9,503	804	36,623
23 December 2019	27 December 2019	672	4,602	270	13,707
30 December 2019	03 January 2020	1,090	5,955	364	22,061
06 January 2020	10 January 2020	3,276	12,477	1,157	54,370
13 January 2020	17 January 2020	2,419	11,735	1,125	47,822
20 January 2020	24 January 2020	1,703	9,094	723	39,071
29 January 2020	31 January 2020	1,634	6,258	746	33,461
03 February 2020	07 February 2020	1,664	12,499	905	51,725
10 February 2020	14 February 2020	1,762	9,734	664	37,423
17 February 2020	21 February 2020	1,869	14,616	907	47,468
24 February 2020	28 February 2020	2,552	15,246	1,110	60,116
02 March 2020	06 March 2020	2,209	14,971	1,120	62,224
09 March 2020	13 March 2020	2,434	15,059	1,237	57,382
16 March 2020	20 March 2020	3,622	13,270	1,198	59,705
23 March 2020	27 March 2020	1,976	10,100	807	42,105

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*/ Maturity*			
From	To	Number of New Trade / 3 - 6 Months / Non-deliverable Forward	Number of New Trade / 6 - 9 Months / Non-deliverable Forward	Number of New Trade / 9 - 12 Months / Non-deliverable Forward	Number of New Trade / 1 - 2 Years / Non-deliverable Forward
30 September 2019	04 October 2019	739	178	130	258
08 October 2019	11 October 2019	820	219	176	265
14 October 2019	18 October 2019	1,066	391	132	329
21 October 2019	25 October 2019	958	321	159	346
28 October 2019	01 November 2019	1,217	308	230	403
04 November 2019	08 November 2019	989	253	200	290
11 November 2019	15 November 2019	1,105	197	167	192
18 November 2019	22 November 2019	1,880	214	96	198
25 November 2019	29 November 2019	1,884	279	163	203
02 December 2019	06 December 2019	2,483	268	134	205
09 December 2019	13 December 2019	3,149	272	205	237
16 December 2019	20 December 2019	1,785	225	258	217
23 December 2019	27 December 2019	356	88	44	81
30 December 2019	03 January 2020	557	193	67	120
06 January 2020	10 January 2020	1,374	585	265	340
13 January 2020	17 January 2020	1,080	350	206	351
20 January 2020	24 January 2020	771	241	120	278
29 January 2020	31 January 2020	686	200	157	226
03 February 2020	07 February 2020	893	385	192	420
10 February 2020	14 February 2020	1,010	270	153	184
17 February 2020	21 February 2020	1,789	403	208	311
24 February 2020	28 February 2020	2,240	391	249	546
02 March 2020	06 March 2020	2,579	445	324	399
09 March 2020	13 March 2020	3,587	450	277	486
16 March 2020	20 March 2020	2,019	448	455	550
23 March 2020	27 March 2020	875	413	240	373

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover			
For The Period			
From	To	Number of New Trade / 2 - 5 Years / Non-deliverable Forward	Number of New Trade / > 5 Years / Non-deliverable Forward
30 September 2019	04 October 2019	27	0
08 October 2019	11 October 2019	19	0
14 October 2019	18 October 2019	21	0
21 October 2019	25 October 2019	29	0
28 October 2019	01 November 2019	48	6
04 November 2019	08 November 2019	32	2
11 November 2019	15 November 2019	4	0
18 November 2019	22 November 2019	15	5
25 November 2019	29 November 2019	30	0
02 December 2019	06 December 2019	21	0
09 December 2019	13 December 2019	54	6
16 December 2019	20 December 2019	22	4
23 December 2019	27 December 2019	1	0
30 December 2019	03 January 2020	7	2
06 January 2020	10 January 2020	22	4
13 January 2020	17 January 2020	17	13
20 January 2020	24 January 2020	14	0
29 January 2020	31 January 2020	9	0
03 February 2020	07 February 2020	29	4
10 February 2020	14 February 2020	24	2
17 February 2020	21 February 2020	15	10
24 February 2020	28 February 2020	18	3
02 March 2020	06 March 2020	13	2
09 March 2020	13 March 2020	41	0
16 March 2020	20 March 2020	17	0
23 March 2020	27 March 2020	20	0

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover		*New Trade Turnover (US$mn)*			
For The Period		*Asset Class Total*	*By Product*	*By Product and Intention to Clear*	
From	To	New Trade Turnover (US$mn) / Total	New Trade Turnover (US$mn) / Non-deliverable Forward	New Trade Turnover (US$mn) / Intended to Clear / Non-deliverable Forward	New Trade Turnover (US$mn) / Not Intended to Clear / Non-deliverable Forward
30 March 2020	03 April 2020	296,002.80	296,002.80	87,573.65	208,429.15
06 April 2020	09 April 2020	204,997.80	204,997.80	85,882.43	119,115.37
14 April 2020	17 April 2020	252,325.50	252,325.50	92,065.63	160,259.88
20 April 2020	24 April 2020	275,611.41	275,611.41	92,055.72	183,555.68
27 April 2020	29 April 2020	162,504.90	162,504.90	53,654.48	108,850.42
04 May 2020	08 May 2020	300,938.97	300,938.97	101,806.83	199,132.13
11 May 2020	15 May 2020	259,722.45	259,722.45	87,671.29	172,051.15
18 May 2020	22 May 2020	251,123.30	251,123.30	79,469.01	171,654.30
25 May 2020	29 May 2020	319,067.30	319,067.30	157,266.68	161,800.61
01 June 2020	05 June 2020	288,135.99	288,135.99	84,810.67	203,325.33
08 June 2020	12 June 2020	290,020.01	290,020.01	88,514.75	201,505.26
15 June 2020	19 June 2020	320,619.26	320,619.26	79,334.16	241,285.09
22 June 2020	26 June 2020	220,899.28	220,899.28	63,296.52	157,602.76
29 June 2020	03 July 2020	226,290.48	226,290.48	68,710.14	157,580.34
06 July 2020	10 July 2020	220,544.30	220,544.30	70,435.31	150,108.99
13 July 2020	17 July 2020	214,127.13	214,127.13	69,327.08	144,800.06
20 July 2020	24 July 2020	217,493.80	217,493.80	69,339.24	148,154.57
27 July 2020	31 July 2020	241,484.38	241,484.38	74,425.32	167,059.06
03 August 2020	07 August 2020	207,359.18	207,359.18	69,440.01	137,919.17
10 August 2020	14 August 2020	229,019.12	229,019.12	72,294.93	156,724.18
17 August 2020	21 August 2020	194,201.68	194,201.68	62,064.79	132,136.89
24 August 2020	28 August 2020	234,354.38	234,354.38	75,380.96	158,973.43
31 August 2020	04 September 2020	228,579.56	228,579.56	76,528.09	152,051.47
07 September 2020	11 September 2020	261,760.24	261,760.24	87,521.55	174,238.69
14 September 2020	18 September 2020	301,685.36	301,685.36	84,236.45	217,448.91
21 September 2020	25 September 2020	319,660.76	319,660.76	101,689.77	217,971.00

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*By Product and Currency*			
From	To	New Trade Turnover (US$mn) / USD/CNY / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/IDR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/INR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/KRW / Non-deliverable Forward
30 March 2020	03 April 2020	25,623.02	13,568.26	34,081.55	120,768.23
06 April 2020	09 April 2020	17,605.26	11,615.25	38,500.24	54,128.26
14 April 2020	17 April 2020	21,466.55	10,942.12	40,321.63	61,211.77
20 April 2020	24 April 2020	15,743.04	11,622.10	54,099.06	81,228.74
27 April 2020	29 April 2020	17,672.25	6,189.19	28,578.35	39,602.86
04 May 2020	08 May 2020	23,563.37	14,671.90	40,437.01	66,588.09
11 May 2020	15 May 2020	31,971.04	12,767.36	35,965.67	53,776.10
18 May 2020	22 May 2020	26,855.33	11,213.51	49,137.99	45,686.92
25 May 2020	29 May 2020	29,072.05	18,478.95	82,802.61	58,959.78
01 June 2020	05 June 2020	37,604.11	21,576.53	37,255.80	64,842.92
08 June 2020	12 June 2020	29,279.90	21,430.82	26,663.89	81,112.73
15 June 2020	19 June 2020	24,062.71	18,184.34	43,729.53	86,612.90
22 June 2020	26 June 2020	19,509.23	11,915.61	50,734.30	59,007.78
29 June 2020	03 July 2020	22,649.31	15,326.22	36,120.23	51,409.16
06 July 2020	10 July 2020	24,374.53	13,941.06	34,442.07	50,625.56
13 July 2020	17 July 2020	19,193.23	12,887.58	33,770.61	55,331.26
20 July 2020	24 July 2020	21,861.35	15,435.78	36,753.73	58,273.93
27 July 2020	31 July 2020	25,521.83	14,050.62	33,236.31	54,621.08
03 August 2020	07 August 2020	23,894.41	11,362.99	26,276.79	46,081.03
10 August 2020	14 August 2020	19,873.50	12,329.25	27,982.71	57,038.07
17 August 2020	21 August 2020	20,919.66	7,595.64	30,304.87	45,972.39
24 August 2020	28 August 2020	18,186.46	11,529.51	48,348.63	49,880.79
31 August 2020	04 September 2020	23,858.97	15,597.11	35,911.62	54,485.47
07 September 2020	11 September 2020	21,392.41	13,449.98	37,539.36	70,421.50
14 September 2020	18 September 2020	24,798.98	15,080.27	42,078.05	83,061.31
21 September 2020	25 September 2020	22,701.89	12,513.32	48,482.95	64,456.98

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / USD/MYR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/PHP / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/TWD / Non-deliverable Forward	New Trade Turnover (US$mn) / Others / Non-deliverable Forward
30 March 2020	03 April 2020	3,261.93	6,630.16	79,134.67	12,934.99
06 April 2020	09 April 2020	5,080.17	6,826.53	62,669.06	8,573.03
14 April 2020	17 April 2020	4,916.88	5,604.88	98,327.44	9,534.24
20 April 2020	24 April 2020	4,400.92	6,240.33	95,984.88	6,292.34
27 April 2020	29 April 2020	1,881.34	3,629.46	60,176.69	4,774.76
04 May 2020	08 May 2020	4,195.23	8,609.77	133,912.13	8,961.47
11 May 2020	15 May 2020	3,618.01	8,466.85	106,069.29	7,088.13
18 May 2020	22 May 2020	3,565.89	6,399.30	101,494.09	6,770.27
25 May 2020	29 May 2020	2,556.07	6,932.33	102,968.03	17,297.48
01 June 2020	05 June 2020	6,298.99	6,608.99	95,125.67	18,822.98
08 June 2020	12 June 2020	4,719.78	4,366.23	106,122.59	16,324.07
15 June 2020	19 June 2020	10,159.33	5,948.04	94,170.89	37,751.53
22 June 2020	26 June 2020	3,144.07	5,021.31	56,113.34	15,453.64
29 June 2020	03 July 2020	4,375.25	5,095.54	79,807.30	11,507.47
06 July 2020	10 July 2020	4,644.69	3,419.45	84,653.14	4,443.80
13 July 2020	17 July 2020	3,100.15	4,077.66	75,809.92	9,956.73
20 July 2020	24 July 2020	2,962.42	4,757.72	73,027.74	4,421.13
27 July 2020	31 July 2020	2,460.06	3,906.12	91,978.57	15,709.78
03 August 2020	07 August 2020	4,051.71	7,558.28	84,503.75	3,630.20
10 August 2020	14 August 2020	5,121.19	4,730.54	91,782.95	10,160.90
17 August 2020	21 August 2020	3,455.41	6,454.55	73,726.82	5,772.35
24 August 2020	28 August 2020	3,100.45	4,902.44	83,160.65	15,245.45
31 August 2020	04 September 2020	3,595.23	5,858.67	80,791.17	8,481.34
07 September 2020	11 September 2020	3,985.11	6,259.45	101,306.59	7,405.84
14 September 2020	18 September 2020	5,231.09	5,448.33	119,096.66	6,890.67
21 September 2020	25 September 2020	6,564.97	6,705.72	149,643.70	8,591.24

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*By Product and Residual Maturity*			
From	To	New Trade Turnover (US$mn) / 0 - 3 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 3 - 6 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 6 - 9 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 9 - 12 Months / Non-deliverable Forward
30 March 2020	03 April 2020	265,000.98	17,024.15	6,321.53	3,300.24
06 April 2020	09 April 2020	178,582.38	15,069.94	5,825.36	2,288.23
14 April 2020	17 April 2020	221,487.02	17,604.38	8,742.87	2,143.82
20 April 2020	24 April 2020	231,876.76	22,291.85	10,084.15	4,321.62
27 April 2020	29 April 2020	137,505.92	14,863.72	5,731.95	1,098.70
04 May 2020	08 May 2020	254,376.08	28,893.68	9,395.76	3,345.28
11 May 2020	15 May 2020	211,770.03	27,705.27	12,509.45	3,248.45
18 May 2020	22 May 2020	211,125.98	25,045.16	7,612.76	2,722.01
25 May 2020	29 May 2020	261,957.93	30,223.60	14,526.94	7,027.09
01 June 2020	05 June 2020	236,973.23	34,058.12	9,476.72	3,457.69
08 June 2020	12 June 2020	234,409.46	38,680.95	8,800.29	1,968.03
15 June 2020	19 June 2020	279,023.23	25,959.08	10,138.82	2,701.53
22 June 2020	26 June 2020	196,040.57	13,555.45	6,473.73	1,811.42
29 June 2020	03 July 2020	195,934.71	16,692.07	5,166.12	2,823.24
06 July 2020	10 July 2020	189,650.85	16,995.63	10,413.88	1,360.10
13 July 2020	17 July 2020	190,269.31	14,923.01	5,311.12	946.07
20 July 2020	24 July 2020	188,124.49	19,425.86	4,204.08	2,477.69
27 July 2020	31 July 2020	215,445.20	17,406.40	4,437.42	1,107.14
03 August 2020	07 August 2020	180,239.21	18,302.01	4,496.60	1,339.47
10 August 2020	14 August 2020	198,900.20	17,891.65	6,624.79	1,781.95
17 August 2020	21 August 2020	169,135.06	13,891.45	4,800.92	2,542.21
24 August 2020	28 August 2020	203,407.61	23,843.48	3,456.81	584.31
31 August 2020	04 September 2020	196,063.46	25,723.36	2,925.67	1,379.42
07 September 2020	11 September 2020	210,828.14	41,573.31	3,946.41	2,394.97
14 September 2020	18 September 2020	259,451.23	33,488.67	3,477.84	2,209.79
21 September 2020	25 September 2020	277,187.47	30,039.66	5,744.22	3,026.22

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					*Number of New Trade*
For The Period					*Asset Class Total*
From	To	New Trade Turnover (US$mn) / 1 - 2 Years / Non-deliverable Forward	New Trade Turnover (US$mn) / 2 - 5 Years / Non-deliverable Forward	New Trade Turnover (US$mn) / > 5 Years / Non-deliverable Forward	Number of New Trade / Total
30 March 2020	03 April 2020	4,292.84	61.07	2.00	35,972
06 April 2020	09 April 2020	3,070.44	154.00	7.44	30,395
14 April 2020	17 April 2020	2,249.72	97.70	0.00	36,875
20 April 2020	24 April 2020	5,985.39	1,051.64	0.00	40,673
27 April 2020	29 April 2020	3,153.93	150.69	0.00	21,348
04 May 2020	08 May 2020	4,892.90	34.72	0.55	46,408
11 May 2020	15 May 2020	4,314.45	168.30	6.51	33,641
18 May 2020	22 May 2020	4,491.44	125.95	0.00	33,991
25 May 2020	29 May 2020	5,249.30	82.44	0.00	38,637
01 June 2020	05 June 2020	3,894.82	275.42	0.00	40,991
08 June 2020	12 June 2020	5,348.15	813.13	0.00	44,086
15 June 2020	19 June 2020	2,562.13	234.46	0.00	43,799
22 June 2020	26 June 2020	2,760.87	178.23	79.00	31,812
29 June 2020	03 July 2020	5,615.02	30.13	29.18	32,726
06 July 2020	10 July 2020	2,056.02	22.60	45.22	33,434
13 July 2020	17 July 2020	2,167.15	480.17	30.31	28,732
20 July 2020	24 July 2020	3,131.35	112.84	17.50	34,863
27 July 2020	31 July 2020	2,868.95	214.86	4.40	38,850
03 August 2020	07 August 2020	2,789.74	95.19	96.96	36,685
10 August 2020	14 August 2020	3,004.01	251.96	564.55	33,420
17 August 2020	21 August 2020	3,668.15	163.89	0.00	33,051
24 August 2020	28 August 2020	2,839.98	219.19	3.00	35,815
31 August 2020	04 September 2020	2,180.16	225.48	82.00	42,429
07 September 2020	11 September 2020	2,798.81	218.59	0.00	36,915
14 September 2020	18 September 2020	2,850.06	207.77	0.00	45,937
21 September 2020	25 September 2020	3,244.63	378.66	39.90	49,179

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*By Product*	*By Product and Intention to Clear*		*By Product and Currenc*
From	To	Number of New Trade / Non-deliverable Forward	Number of New Trade / Intended to Clear / Non-deliverable Forward	Number of New Trade / Not Intended to Clear / Non-deliverable Forward	Number of New Trade / USD/CNY / Non-deliverable Forward
30 March 2020	03 April 2020	35,972	11,796	24,176	1,410
06 April 2020	09 April 2020	30,395	11,886	18,509	1,207
14 April 2020	17 April 2020	36,875	11,488	25,388	1,363
20 April 2020	24 April 2020	40,673	11,710	28,963	1,103
27 April 2020	29 April 2020	21,348	6,035	15,313	1,023
04 May 2020	08 May 2020	46,408	14,437	31,972	1,487
11 May 2020	15 May 2020	33,641	10,412	23,230	1,703
18 May 2020	22 May 2020	33,991	10,261	23,730	1,746
25 May 2020	29 May 2020	38,637	16,332	22,306	1,660
01 June 2020	05 June 2020	40,991	12,214	28,777	2,132
08 June 2020	12 June 2020	44,086	11,390	32,696	1,638
15 June 2020	19 June 2020	43,799	9,844	33,956	1,626
22 June 2020	26 June 2020	31,812	8,416	23,397	1,350
29 June 2020	03 July 2020	32,726	8,512	24,215	1,179
06 July 2020	10 July 2020	33,434	8,557	24,877	1,638
13 July 2020	17 July 2020	28,732	7,837	20,895	1,358
20 July 2020	24 July 2020	34,863	9,580	25,283	1,349
27 July 2020	31 July 2020	38,850	10,627	28,223	1,648
03 August 2020	07 August 2020	36,685	10,676	26,009	1,822
10 August 2020	14 August 2020	33,420	9,731	23,689	1,518
17 August 2020	21 August 2020	33,051	9,350	23,701	1,526
24 August 2020	28 August 2020	35,815	9,011	26,805	1,243
31 August 2020	04 September 2020	42,429	12,183	30,246	1,635
07 September 2020	11 September 2020	36,915	10,140	26,776	1,351
14 September 2020	18 September 2020	45,937	12,209	33,728	1,564
21 September 2020	25 September 2020	49,179	13,454	35,726	1,327

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*y*			
From	To	Number of New Trade / USD/IDR / Non-deliverable Forward	Number of New Trade / USD/INR / Non-deliverable Forward	Number of New Trade / USD/KRW / Non-deliverable Forward	Number of New Trade / USD/MYR / Non-deliverable Forward
30 March 2020	03 April 2020	3,761	5,357	14,180	710
06 April 2020	09 April 2020	3,362	5,889	9,762	984
14 April 2020	17 April 2020	3,339	6,816	11,491	940
20 April 2020	24 April 2020	3,409	8,061	14,796	1,033
27 April 2020	29 April 2020	1,735	4,657	6,590	404
04 May 2020	08 May 2020	4,255	8,007	12,955	851
11 May 2020	15 May 2020	3,567	5,984	8,458	787
18 May 2020	22 May 2020	3,094	6,214	9,106	931
25 May 2020	29 May 2020	4,364	7,464	10,908	575
01 June 2020	05 June 2020	5,429	7,157	11,955	1,265
08 June 2020	12 June 2020	5,746	6,034	14,594	1,258
15 June 2020	19 June 2020	4,427	7,821	13,573	1,673
22 June 2020	26 June 2020	3,539	6,301	10,453	538
29 June 2020	03 July 2020	4,275	6,997	8,576	825
06 July 2020	10 July 2020	3,562	6,708	10,120	860
13 July 2020	17 July 2020	3,335	4,998	8,812	764
20 July 2020	24 July 2020	4,887	7,021	10,905	646
27 July 2020	31 July 2020	3,928	6,598	12,810	482
03 August 2020	07 August 2020	3,375	6,369	11,353	983
10 August 2020	14 August 2020	3,647	5,517	10,099	967
17 August 2020	21 August 2020	2,968	5,909	10,031	697
24 August 2020	28 August 2020	3,325	9,803	10,314	665
31 August 2020	04 September 2020	4,940	10,123	13,562	863
07 September 2020	11 September 2020	4,100	7,588	10,410	912
14 September 2020	18 September 2020	4,400	8,988	14,883	999
21 September 2020	25 September 2020	3,700	8,384	15,664	985

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period					*By Product and Residua*
From	To	Number of New Trade / USD/PHP / Non-deliverable Forward	Number of New Trade / USD/TWD / Non-deliverable Forward	Number of New Trade / Others / Non-deliverable Forward	Number of New Trade / 0 - 3 Months / Non-deliverable Forward
30 March 2020	03 April 2020	1,929	7,767	860	34,348
06 April 2020	09 April 2020	1,680	6,690	823	28,684
14 April 2020	17 April 2020	1,539	10,607	782	35,382
20 April 2020	24 April 2020	1,912	9,578	781	38,548
27 April 2020	29 April 2020	897	5,477	567	20,279
04 May 2020	08 May 2020	2,086	15,786	984	44,125
11 May 2020	15 May 2020	1,712	10,625	806	31,345
18 May 2020	22 May 2020	1,829	10,195	877	31,724
25 May 2020	29 May 2020	1,343	11,231	1,093	35,679
01 June 2020	05 June 2020	1,871	10,240	945	37,997
08 June 2020	12 June 2020	1,451	12,214	1,152	39,956
15 June 2020	19 June 2020	1,993	10,264	2,423	41,362
22 June 2020	26 June 2020	1,279	7,492	862	30,606
29 June 2020	03 July 2020	1,418	8,618	839	31,100
06 July 2020	10 July 2020	1,358	8,667	523	31,795
13 July 2020	17 July 2020	1,420	7,486	562	27,417
20 July 2020	24 July 2020	1,199	8,202	654	33,446
27 July 2020	31 July 2020	1,418	11,284	684	37,463
03 August 2020	07 August 2020	1,463	10,741	581	34,810
10 August 2020	14 August 2020	1,399	9,638	636	31,766
17 August 2020	21 August 2020	1,741	9,522	659	31,340
24 August 2020	28 August 2020	1,253	8,461	752	33,558
31 August 2020	04 September 2020	1,512	9,119	677	39,994
07 September 2020	11 September 2020	1,422	10,454	680	33,512
14 September 2020	18 September 2020	2,061	12,386	658	43,146
21 September 2020	25 September 2020	1,802	16,522	796	47,034

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*/ Maturity*			
From	To	Number of New Trade / 3 - 6 Months / Non-deliverable Forward	Number of New Trade / 6 - 9 Months / Non-deliverable Forward	Number of New Trade / 9 - 12 Months / Non-deliverable Forward	Number of New Trade / 1 - 2 Years / Non-deliverable Forward
30 March 2020	03 April 2020	859	336	149	236
06 April 2020	09 April 2020	944	365	158	226
14 April 2020	17 April 2020	771	409	135	170
20 April 2020	24 April 2020	1,037	516	201	354
27 April 2020	29 April 2020	556	255	85	172
04 May 2020	08 May 2020	1,279	447	212	321
11 May 2020	15 May 2020	1,260	523	181	304
18 May 2020	22 May 2020	1,378	447	153	285
25 May 2020	29 May 2020	1,692	610	354	296
01 June 2020	05 June 2020	2,144	386	185	244
08 June 2020	12 June 2020	2,962	494	171	462
15 June 2020	19 June 2020	1,637	448	136	203
22 June 2020	26 June 2020	602	282	126	177
29 June 2020	03 July 2020	967	283	192	156
06 July 2020	10 July 2020	875	453	131	175
13 July 2020	17 July 2020	656	326	103	188
20 July 2020	24 July 2020	801	248	134	221
27 July 2020	31 July 2020	843	275	102	152
03 August 2020	07 August 2020	1,249	310	100	196
10 August 2020	14 August 2020	977	346	105	201
17 August 2020	21 August 2020	1,062	268	135	237
24 August 2020	28 August 2020	1,759	219	69	194
31 August 2020	04 September 2020	2,030	161	75	141
07 September 2020	11 September 2020	2,823	249	113	189
14 September 2020	18 September 2020	2,143	229	140	252
21 September 2020	25 September 2020	1,303	338	198	264

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover			
For The Period			
From	To	Number of New Trade / 2 - 5 Years / Non-deliverable Forward	Number of New Trade / > 5 Years / Non-deliverable Forward
30 March 2020	03 April 2020	44	1
06 April 2020	09 April 2020	18	1
14 April 2020	17 April 2020	9	0
20 April 2020	24 April 2020	19	0
27 April 2020	29 April 2020	3	0
04 May 2020	08 May 2020	21	4
11 May 2020	15 May 2020	26	3
18 May 2020	22 May 2020	5	0
25 May 2020	29 May 2020	7	0
01 June 2020	05 June 2020	36	0
08 June 2020	12 June 2020	42	0
15 June 2020	19 June 2020	14	0
22 June 2020	26 June 2020	17	3
29 June 2020	03 July 2020	20	9
06 July 2020	10 July 2020	3	3
13 July 2020	17 July 2020	35	8
20 July 2020	24 July 2020	10	4
27 July 2020	31 July 2020	14	2
03 August 2020	07 August 2020	16	5
10 August 2020	14 August 2020	22	3
17 August 2020	21 August 2020	10	0
24 August 2020	28 August 2020	16	1
31 August 2020	04 September 2020	22	7
07 September 2020	11 September 2020	31	0
14 September 2020	18 September 2020	28	0
21 September 2020	25 September 2020	40	3

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover		*New Trade Turnover (US$mn)*			
For The Period		*Asset Class Total*	*By Product*	*By Product and Intention to Clear*	
From	To	New Trade Turnover (US$mn) / Total	New Trade Turnover (US$mn) / Non-deliverable Forward	New Trade Turnover (US$mn) / Intended to Clear / Non-deliverable Forward	New Trade Turnover (US$mn) / Not Intended to Clear / Non-deliverable Forward
28 September 2020	30 September 2020	156,314.15	156,314.15	48,068.54	108,245.62
05 October 2020	09 October 2020	252,884.24	252,884.24	90,120.43	162,763.81
12 October 2020	16 October 2020	233,756.51	233,756.51	77,294.18	156,462.33
19 October 2020	23 October 2020	237,061.50	237,061.50	82,693.44	154,368.07
26 October 2020	30 October 2020	230,843.70	230,843.70	75,846.75	154,996.95
02 November 2020	06 November 2020	273,250.15	273,250.15	85,664.12	187,586.03
09 November 2020	13 November 2020	252,690.68	252,690.68	73,575.51	179,115.16
16 November 2020	20 November 2020	239,061.79	239,061.79	77,041.17	162,020.62
23 November 2020	27 November 2020	233,353.35	233,353.35	72,699.93	160,653.41
30 November 2020	04 December 2020	335,457.06	335,457.06	111,966.66	223,490.40
07 December 2020	11 December 2020	308,628.55	308,628.55	90,457.95	218,170.60
14 December 2020	18 December 2020	257,511.98	257,511.98	87,149.68	170,362.30
21 December 2020	24 December 2020	155,330.88	155,330.88	51,823.22	103,507.65
28 December 2020	31 December 2020	152,795.42	152,795.42	49,540.64	103,254.79
04 January 2021	08 January 2021	316,384.79	316,384.79	108,337.91	208,046.88
11 January 2021	15 January 2021	335,715.44	335,715.44	110,930.36	224,785.08
18 January 2021	22 January 2021	267,266.35	267,266.35	91,453.28	175,813.07
25 January 2021	29 January 2021	293,583.50	293,583.50	100,482.67	193,100.83
01 February 2021	05 February 2021	288,346.90	288,346.90	108,148.24	180,198.66
08 February 2021	11 February 2021	186,854.53	186,854.53	67,060.57	119,793.96
15 February 2021	19 February 2021	241,446.56	241,446.56	88,210.99	153,235.57
22 February 2021	26 February 2021	385,336.57	385,336.57	131,512.96	253,823.61
01 March 2021	05 March 2021	421,919.34	421,919.34	161,428.61	260,490.73
08 March 2021	12 March 2021	418,218.43	418,218.43	148,059.88	270,158.55
15 March 2021	19 March 2021	300,584.61	300,584.61	106,542.19	194,042.43
22 March 2021	26 March 2021	303,826.64	303,826.64	112,827.44	190,999.20

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*By Product and Currency*			
From	To	New Trade Turnover (US$mn) / USD/CNY / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/IDR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/INR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/KRW / Non-deliverable Forward
28 September 2020	30 September 2020	16,629.37	5,373.00	24,302.90	26,384.58
05 October 2020	09 October 2020	11,289.59	16,060.27	52,359.45	54,923.15
12 October 2020	16 October 2020	21,083.47	8,169.79	40,437.65	61,516.04
19 October 2020	23 October 2020	20,168.95	9,396.51	39,253.96	62,068.80
26 October 2020	30 October 2020	20,822.07	5,198.38	45,284.47	54,372.72
02 November 2020	06 November 2020	17,493.72	14,646.21	41,807.49	92,196.54
09 November 2020	13 November 2020	23,813.53	10,944.34	45,574.87	58,914.47
16 November 2020	20 November 2020	16,164.78	9,990.26	45,021.07	65,754.07
23 November 2020	27 November 2020	21,351.39	8,951.37	45,901.00	54,213.30
30 November 2020	04 December 2020	23,010.31	10,553.48	52,831.35	93,014.16
07 December 2020	11 December 2020	19,814.37	11,620.74	52,240.94	109,911.11
14 December 2020	18 December 2020	11,346.15	8,834.44	46,679.47	66,954.12
21 December 2020	24 December 2020	10,313.99	5,381.18	27,685.87	37,599.63
28 December 2020	31 December 2020	18,266.17	4,559.63	27,938.63	34,058.41
04 January 2021	08 January 2021	29,875.27	14,509.08	48,883.83	82,476.80
11 January 2021	15 January 2021	32,126.60	15,203.08	47,921.26	101,685.38
18 January 2021	22 January 2021	22,688.75	12,155.94	40,854.94	67,084.71
25 January 2021	29 January 2021	24,457.61	11,219.72	56,784.73	71,303.53
01 February 2021	05 February 2021	22,055.04	8,479.86	50,498.79	77,515.94
08 February 2021	11 February 2021	16,088.26	7,920.32	37,326.87	46,812.76
15 February 2021	19 February 2021	9,693.39	12,508.95	61,461.08	64,436.44
22 February 2021	26 February 2021	26,170.93	14,352.22	78,934.02	84,270.21
01 March 2021	05 March 2021	26,887.90	17,969.00	104,811.69	94,433.91
08 March 2021	12 March 2021	23,567.99	14,960.69	59,765.24	131,196.99
15 March 2021	19 March 2021	19,220.98	10,561.68	52,271.79	72,007.40
22 March 2021	26 March 2021	17,601.77	11,083.75	72,690.56	47,326.25

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / USD/MYR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/PHP / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/TWD / Non-deliverable Forward	New Trade Turnover (US$mn) / Others / Non-deliverable Forward
28 September 2020	30 September 2020	2,056.01	5,176.86	69,122.31	7,269.12
05 October 2020	09 October 2020	5,314.03	7,859.68	97,405.75	7,672.32
12 October 2020	16 October 2020	5,100.15	6,895.29	83,947.56	6,606.56
19 October 2020	23 October 2020	3,590.26	6,131.32	87,806.62	8,645.09
26 October 2020	30 October 2020	2,703.51	6,534.44	85,043.82	10,884.28
02 November 2020	06 November 2020	2,324.93	4,971.18	93,147.74	6,662.33
09 November 2020	13 November 2020	5,180.17	6,830.92	93,638.81	7,793.57
16 November 2020	20 November 2020	3,385.00	5,626.76	86,997.23	6,122.62
23 November 2020	27 November 2020	3,479.07	6,738.93	83,365.19	9,353.10
30 November 2020	04 December 2020	3,714.53	5,453.97	137,093.48	9,785.78
07 December 2020	11 December 2020	6,605.08	5,618.33	93,412.45	9,405.53
14 December 2020	18 December 2020	3,597.51	4,137.77	106,941.06	9,021.47
21 December 2020	24 December 2020	2,081.02	3,521.44	63,768.16	4,979.58
28 December 2020	31 December 2020	2,261.41	2,321.54	59,907.99	3,481.64
04 January 2021	08 January 2021	5,262.12	6,666.07	121,141.16	7,570.45
11 January 2021	15 January 2021	4,456.61	6,263.17	122,678.95	5,380.39
18 January 2021	22 January 2021	4,331.19	6,010.65	107,878.01	6,262.18
25 January 2021	29 January 2021	2,642.45	5,609.20	109,557.78	12,008.48
01 February 2021	05 February 2021	3,038.14	6,190.32	113,967.22	6,601.60
08 February 2021	11 February 2021	3,156.45	3,079.49	67,882.47	4,587.91
15 February 2021	19 February 2021	3,666.06	8,821.69	73,385.50	7,473.45
22 February 2021	26 February 2021	4,782.04	7,187.98	157,897.28	11,741.89
01 March 2021	05 March 2021	7,420.54	12,082.55	149,393.99	8,919.76
08 March 2021	12 March 2021	4,099.58	9,290.98	166,500.40	8,836.55
15 March 2021	19 March 2021	2,349.73	7,957.56	128,904.68	7,310.80
22 March 2021	26 March 2021	1,636.60	6,384.60	139,390.85	7,712.27

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*By Product and Residual Maturity*			
From	To	New Trade Turnover (US$mn) / 0 - 3 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 3 - 6 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 6 - 9 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 9 - 12 Months / Non-deliverable Forward
28 September 2020	30 September 2020	124,427.99	20,586.29	7,698.08	1,399.56
05 October 2020	09 October 2020	224,273.90	16,780.92	5,825.02	1,666.32
12 October 2020	16 October 2020	201,452.09	18,823.56	7,373.16	2,519.65
19 October 2020	23 October 2020	206,000.41	22,362.46	3,765.27	2,057.43
26 October 2020	30 October 2020	200,026.06	21,791.64	3,340.83	2,092.78
02 November 2020	06 November 2020	244,719.27	21,651.87	2,022.69	2,316.96
09 November 2020	13 November 2020	221,129.31	23,961.21	3,667.65	2,021.93
16 November 2020	20 November 2020	211,012.97	20,439.69	1,866.75	2,092.74
23 November 2020	27 November 2020	199,944.92	25,540.98	2,190.80	2,770.73
30 November 2020	04 December 2020	281,482.52	43,059.54	5,730.65	3,142.88
07 December 2020	11 December 2020	246,880.06	49,469.64	5,405.99	3,191.91
14 December 2020	18 December 2020	219,522.73	26,763.94	3,381.82	3,494.37
21 December 2020	24 December 2020	138,566.19	6,503.71	5,012.46	3,208.78
28 December 2020	31 December 2020	130,233.65	12,011.53	3,400.36	4,121.05
04 January 2021	08 January 2021	270,577.89	27,005.91	9,198.83	3,899.38
11 January 2021	15 January 2021	295,389.19	24,793.28	8,836.60	2,654.22
18 January 2021	22 January 2021	224,109.77	22,369.81	8,403.50	5,970.93
25 January 2021	29 January 2021	255,123.72	22,886.48	7,352.02	4,882.97
01 February 2021	05 February 2021	259,000.11	17,180.74	4,617.16	3,721.59
08 February 2021	11 February 2021	168,786.77	8,867.21	5,200.74	1,403.98
15 February 2021	19 February 2021	220,269.47	10,892.19	5,036.91	2,054.02
22 February 2021	26 February 2021	335,758.57	31,224.85	7,177.35	3,746.59
01 March 2021	05 March 2021	368,123.27	39,217.61	7,641.75	2,468.37
08 March 2021	12 March 2021	334,334.01	60,676.62	11,243.82	4,593.70
15 March 2021	19 March 2021	259,075.41	27,019.18	6,544.38	4,674.02
22 March 2021	26 March 2021	265,254.62	17,998.49	10,177.53	5,317.06

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					*Number of New Trade*
For The Period					*Asset Class Total*
From	To	New Trade Turnover (US$mn) / 1 - 2 Years / Non-deliverable Forward	New Trade Turnover (US$mn) / 2 - 5 Years / Non-deliverable Forward	New Trade Turnover (US$mn) / > 5 Years / Non-deliverable Forward	Number of New Trade / Total
28 September 2020	30 September 2020	2,052.39	149.86	0.00	21,048
05 October 2020	09 October 2020	3,470.48	772.11	95.50	45,345
12 October 2020	16 October 2020	3,451.97	126.08	10.00	39,370
19 October 2020	23 October 2020	2,578.00	297.93	0.00	37,334
26 October 2020	30 October 2020	3,324.60	252.46	15.33	39,350
02 November 2020	06 November 2020	2,451.86	84.11	3.40	48,629
09 November 2020	13 November 2020	1,829.75	55.82	25.00	47,320
16 November 2020	20 November 2020	3,614.27	35.37	0.00	40,934
23 November 2020	27 November 2020	2,777.74	128.18	0.00	39,785
30 November 2020	04 December 2020	1,877.30	164.17	0.00	56,264
07 December 2020	11 December 2020	3,574.06	82.69	24.20	47,713
14 December 2020	18 December 2020	4,052.20	131.18	165.73	42,511
21 December 2020	24 December 2020	1,869.74	170.00	0.00	27,913
28 December 2020	31 December 2020	2,783.83	245.00	0.00	24,869
04 January 2021	08 January 2021	5,414.88	287.89	0.00	54,525
11 January 2021	15 January 2021	3,834.73	107.42	100.00	48,153
18 January 2021	22 January 2021	5,784.08	598.26	30.00	47,582
25 January 2021	29 January 2021	2,978.80	317.26	42.24	51,874
01 February 2021	05 February 2021	3,560.70	237.12	29.48	50,570
08 February 2021	11 February 2021	2,527.55	68.28	0.00	31,959
15 February 2021	19 February 2021	3,097.24	96.72	0.00	41,252
22 February 2021	26 February 2021	6,988.03	402.52	38.65	56,657
01 March 2021	05 March 2021	4,203.37	168.46	96.50	67,645
08 March 2021	12 March 2021	6,802.90	532.20	35.18	62,497
15 March 2021	19 March 2021	3,153.84	87.70	30.09	49,013
22 March 2021	26 March 2021	4,536.91	521.52	20.51	44,267

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*By Product*	*By Product and Intention to Clear*		*By Product and Currenc*
From	To	Number of New Trade / Non-deliverable Forward	Number of New Trade / Intended to Clear / Non-deliverable Forward	Number of New Trade / Not Intended to Clear / Non-deliverable Forward	Number of New Trade / USD/CNY / Non-deliverable Forward
28 September 2020	30 September 2020	21,048	5,764	15,284	935
05 October 2020	09 October 2020	45,345	11,833	33,512	845
12 October 2020	16 October 2020	39,370	11,071	28,299	1,384
19 October 2020	23 October 2020	37,334	10,410	26,924	1,473
26 October 2020	30 October 2020	39,350	10,555	28,795	1,409
02 November 2020	06 November 2020	48,629	13,816	34,813	1,317
09 November 2020	13 November 2020	47,320	12,505	34,815	1,653
16 November 2020	20 November 2020	40,934	10,907	30,027	1,100
23 November 2020	27 November 2020	39,785	11,196	28,589	1,597
30 November 2020	04 December 2020	56,264	16,291	39,973	1,568
07 December 2020	11 December 2020	47,713	13,252	34,461	1,126
14 December 2020	18 December 2020	42,511	11,838	30,673	850
21 December 2020	24 December 2020	27,913	7,695	20,218	682
28 December 2020	31 December 2020	24,869	6,603	18,266	1,056
04 January 2021	08 January 2021	54,525	16,717	37,808	1,439
11 January 2021	15 January 2021	48,153	14,379	33,774	1,539
18 January 2021	22 January 2021	47,582	13,758	33,824	1,325
25 January 2021	29 January 2021	51,874	15,511	36,364	1,381
01 February 2021	05 February 2021	50,570	16,511	34,059	1,457
08 February 2021	11 February 2021	31,959	9,803	22,157	1,158
15 February 2021	19 February 2021	41,252	13,635	27,617	682
22 February 2021	26 February 2021	56,657	18,157	38,500	1,563
01 March 2021	05 March 2021	67,645	21,391	46,255	1,693
08 March 2021	12 March 2021	62,497	20,451	42,047	1,428
15 March 2021	19 March 2021	49,013	14,909	34,105	1,361
22 March 2021	26 March 2021	44,267	14,270	29,997	1,129

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*y*			
From	To	Number of New Trade / USD/IDR / Non-deliverable Forward	Number of New Trade / USD/INR / Non-deliverable Forward	Number of New Trade / USD/KRW / Non-deliverable Forward	Number of New Trade / USD/MYR / Non-deliverable Forward
28 September 2020	30 September 2020	1,628	3,895	5,679	438
05 October 2020	09 October 2020	4,318	12,737	12,571	969
12 October 2020	16 October 2020	2,481	7,127	12,859	882
19 October 2020	23 October 2020	2,877	7,146	12,520	855
26 October 2020	30 October 2020	1,960	8,314	14,347	524
02 November 2020	06 November 2020	5,071	10,251	17,659	699
09 November 2020	13 November 2020	4,356	8,832	16,191	963
16 November 2020	20 November 2020	3,741	7,137	15,158	742
23 November 2020	27 November 2020	2,747	8,609	14,009	693
30 November 2020	04 December 2020	3,049	11,634	19,970	939
07 December 2020	11 December 2020	3,763	9,432	17,331	1,057
14 December 2020	18 December 2020	3,612	8,229	15,204	749
21 December 2020	24 December 2020	2,421	5,175	10,008	501
28 December 2020	31 December 2020	2,253	5,101	8,420	449
04 January 2021	08 January 2021	5,762	8,503	19,631	806
11 January 2021	15 January 2021	5,016	9,065	16,688	791
18 January 2021	22 January 2021	3,756	8,134	18,411	774
25 January 2021	29 January 2021	4,471	9,485	21,619	511
01 February 2021	05 February 2021	3,314	9,560	19,857	695
08 February 2021	11 February 2021	2,026	6,840	12,674	619
15 February 2021	19 February 2021	4,191	9,308	15,168	670
22 February 2021	26 February 2021	4,441	14,567	17,170	808
01 March 2021	05 March 2021	5,592	20,164	20,511	1,595
08 March 2021	12 March 2021	4,089	12,088	21,958	898
15 March 2021	19 March 2021	3,730	8,778	16,744	526
22 March 2021	26 March 2021	2,645	10,938	11,949	452

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period					*By Product and Residua*
From	To	Number of New Trade / USD/PHP / Non-deliverable Forward	Number of New Trade / USD/TWD / Non-deliverable Forward	Number of New Trade / Others / Non-deliverable Forward	Number of New Trade / 0 - 3 Months / Non-deliverable Forward
28 September 2020	30 September 2020	891	6,992	591	19,670
05 October 2020	09 October 2020	2,353	10,858	695	43,531
12 October 2020	16 October 2020	2,369	11,608	662	37,280
19 October 2020	23 October 2020	1,666	10,128	671	35,319
26 October 2020	30 October 2020	2,126	9,838	834	37,596
02 November 2020	06 November 2020	1,551	11,494	589	46,962
09 November 2020	13 November 2020	2,286	12,306	735	45,303
16 November 2020	20 November 2020	1,791	10,680	586	38,542
23 November 2020	27 November 2020	1,814	9,679	639	37,428
30 November 2020	04 December 2020	1,754	16,580	771	52,801
07 December 2020	11 December 2020	2,120	12,172	714	43,688
14 December 2020	18 December 2020	1,543	11,698	627	40,343
21 December 2020	24 December 2020	1,081	7,667	378	27,095
28 December 2020	31 December 2020	577	6,723	291	23,966
04 January 2021	08 January 2021	2,352	15,410	623	52,093
11 January 2021	15 January 2021	1,681	12,771	604	46,161
18 January 2021	22 January 2021	1,576	12,943	665	45,334
25 January 2021	29 January 2021	1,626	11,993	789	50,016
01 February 2021	05 February 2021	2,358	12,663	667	48,971
08 February 2021	11 February 2021	1,224	6,811	609	30,977
15 February 2021	19 February 2021	2,826	7,795	613	39,738
22 February 2021	26 February 2021	2,271	15,007	832	53,599
01 March 2021	05 March 2021	3,167	14,088	837	64,110
08 March 2021	12 March 2021	2,593	18,609	835	57,785
15 March 2021	19 March 2021	2,484	14,724	667	45,604
22 March 2021	26 March 2021	1,842	14,690	624	42,145

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*/ Maturity*			
From	To	Number of New Trade / 3 - 6 Months / Non-deliverable Forward	Number of New Trade / 6 - 9 Months / Non-deliverable Forward	Number of New Trade / 9 - 12 Months / Non-deliverable Forward	Number of New Trade / 1 - 2 Years / Non-deliverable Forward
28 September 2020	30 September 2020	900	266	67	129
05 October 2020	09 October 2020	1,106	329	109	222
12 October 2020	16 October 2020	1,279	387	155	259
19 October 2020	23 October 2020	1,325	278	163	213
26 October 2020	30 October 2020	1,075	214	180	257
02 November 2020	06 November 2020	1,216	151	116	166
09 November 2020	13 November 2020	1,393	239	157	218
16 November 2020	20 November 2020	1,924	119	132	211
23 November 2020	27 November 2020	1,878	121	157	179
30 November 2020	04 December 2020	2,959	195	151	143
07 December 2020	11 December 2020	3,473	194	176	169
14 December 2020	18 December 2020	1,598	226	159	179
21 December 2020	24 December 2020	400	167	125	107
28 December 2020	31 December 2020	469	141	128	149
04 January 2021	08 January 2021	1,449	330	282	345
11 January 2021	15 January 2021	1,275	272	188	247
18 January 2021	22 January 2021	1,131	314	364	393
25 January 2021	29 January 2021	1,039	306	293	197
01 February 2021	05 February 2021	898	213	159	295
08 February 2021	11 February 2021	540	172	87	159
15 February 2021	19 February 2021	930	232	150	187
22 February 2021	26 February 2021	2,037	326	259	399
01 March 2021	05 March 2021	2,614	366	206	318
08 March 2021	12 March 2021	3,492	564	242	359
15 March 2021	19 March 2021	2,351	373	405	234
22 March 2021	26 March 2021	1,018	479	290	291

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover			
For The Period			
From	To	Number of New Trade / 2 - 5 Years / Non-deliverable Forward	Number of New Trade / > 5 Years / Non-deliverable Forward
28 September 2020	30 September 2020	17	0
05 October 2020	09 October 2020	47	2
12 October 2020	16 October 2020	10	1
19 October 2020	23 October 2020	37	0
26 October 2020	30 October 2020	27	3
02 November 2020	06 November 2020	18	1
09 November 2020	13 November 2020	9	1
16 November 2020	20 November 2020	7	0
23 November 2020	27 November 2020	23	0
30 November 2020	04 December 2020	17	0
07 December 2020	11 December 2020	10	3
14 December 2020	18 December 2020	4	3
21 December 2020	24 December 2020	19	0
28 December 2020	31 December 2020	16	0
04 January 2021	08 January 2021	27	0
11 January 2021	15 January 2021	10	1
18 January 2021	22 January 2021	43	3
25 January 2021	29 January 2021	21	3
01 February 2021	05 February 2021	32	3
08 February 2021	11 February 2021	26	0
15 February 2021	19 February 2021	16	0
22 February 2021	26 February 2021	35	2
01 March 2021	05 March 2021	23	9
08 March 2021	12 March 2021	51	5
15 March 2021	19 March 2021	15	32
22 March 2021	26 March 2021	34	12

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover		*New Trade Turnover (US$mn)*			
For The Period		*Asset Class Total*	*By Product*	*By Product and Intention to Clear*	
From	To	New Trade Turnover (US$mn) / Total	New Trade Turnover (US$mn) / Non-deliverable Forward	New Trade Turnover (US$mn) / Intended to Clear / Non-deliverable Forward	New Trade Turnover (US$mn) / Not Intended to Clear / Non-deliverable Forward
29 March 2021	01 April 2021	224,809.16	224,809.16	83,589.52	141,219.64
07 April 2021	09 April 2021	245,123.88	245,123.88	92,978.17	152,145.70
12 April 2021	16 April 2021	237,824.13	237,824.13	89,969.75	147,854.38
19 April 2021	23 April 2021	399,864.18	399,864.18	125,142.42	274,721.76
26 April 2021	30 April 2021	276,956.11	276,956.11	93,258.39	183,697.72
03 May 2021	07 May 2021	222,849.98	222,849.98	86,480.33	136,369.65
10 May 2021	14 May 2021	266,310.84	266,310.84	92,947.51	173,363.34
17 May 2021	21 May 2021	296,680.76	296,680.76	104,761.36	191,919.40
24 May 2021	28 May 2021	303,164.55	303,164.55	96,581.08	206,583.47
31 May 2021	04 June 2021	341,114.49	341,114.49	99,795.71	241,318.78
07 June 2021	11 June 2021	291,950.66	291,950.66	105,076.63	186,874.03
15 June 2021	18 June 2021	245,754.72	245,754.72	90,400.81	155,353.91
21 June 2021	25 June 2021	312,692.17	312,692.17	100,645.32	212,046.85
28 June 2021	02 July 2021	273,255.08	273,255.08	97,721.98	175,533.10
05 July 2021	09 July 2021	453,343.26	453,343.26	123,969.14	329,374.12
12 July 2021	16 July 2021	289,294.30	289,294.30	100,639.93	188,654.37
19 July 2021	23 July 2021	299,874.85	299,874.85	117,343.48	182,531.37
26 July 2021	30 July 2021	343,343.32	343,343.32	127,046.38	216,296.94
02 August 2021	06 August 2021	275,817.86	275,817.86	105,418.10	170,399.76
09 August 2021	13 August 2021	240,979.16	240,979.16	89,944.71	151,034.45
16 August 2021	20 August 2021	244,188.40	244,188.40	93,248.05	150,940.35
23 August 2021	27 August 2021	306,341.03	306,341.03	112,284.46	194,056.57
30 August 2021	03 September 2021	334,728.02	334,728.02	122,005.38	212,722.64
06 September 2021	10 September 2021	356,731.48	356,731.48	128,067.60	228,663.88
13 September 2021	17 September 2021	272,188.81	272,188.81	104,229.96	167,958.85
20 September 2021	24 September 2021	207,544.57	207,544.57	74,130.74	133,413.84

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*By Product and Currency*			
From	To	New Trade Turnover (US$mn) / USD/CNY / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/IDR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/INR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/KRW / Non-deliverable Forward
29 March 2021	01 April 2021	15,601.33	10,657.02	39,682.02	50,127.22
07 April 2021	09 April 2021	15,663.32	11,005.58	54,556.96	68,617.15
12 April 2021	16 April 2021	16,337.61	8,808.94	37,024.09	54,289.31
19 April 2021	23 April 2021	15,125.07	127,669.49	62,465.76	61,481.80
26 April 2021	30 April 2021	21,820.60	9,705.95	52,425.85	61,826.67
03 May 2021	07 May 2021	10,138.98	9,228.87	61,615.49	49,628.67
10 May 2021	14 May 2021	16,961.41	4,791.95	41,576.62	66,829.29
17 May 2021	21 May 2021	23,090.98	9,475.36	54,322.90	60,756.25
24 May 2021	28 May 2021	23,738.74	7,359.47	53,522.48	68,736.97
31 May 2021	04 June 2021	14,807.93	8,202.64	61,915.84	128,792.43
07 June 2021	11 June 2021	19,255.69	16,625.47	53,629.85	82,931.01
15 June 2021	18 June 2021	19,910.54	11,526.11	41,931.12	66,251.47
21 June 2021	25 June 2021	22,027.49	11,143.26	55,733.72	83,977.13
28 June 2021	02 July 2021	18,858.54	11,117.44	37,314.65	81,406.16
05 July 2021	09 July 2021	25,585.37	7,267.67	52,695.41	75,011.42
12 July 2021	16 July 2021	25,876.16	8,842.70	45,304.51	71,907.84
19 July 2021	23 July 2021	20,222.92	9,941.81	47,336.85	67,438.74
26 July 2021	30 July 2021	27,207.63	7,679.45	50,137.45	92,614.93
02 August 2021	06 August 2021	19,799.15	10,556.79	41,761.17	67,594.71
09 August 2021	13 August 2021	11,111.37	7,845.18	34,843.48	73,103.77
16 August 2021	20 August 2021	19,718.84	7,581.49	32,828.12	62,592.50
23 August 2021	27 August 2021	19,869.49	9,069.08	50,046.98	77,097.71
30 August 2021	03 September 2021	21,659.76	11,399.86	44,906.81	93,743.40
06 September 2021	10 September 2021	20,755.41	9,409.50	38,423.41	122,261.77
13 September 2021	17 September 2021	24,448.13	8,989.81	28,480.56	80,200.71
20 September 2021	24 September 2021	14,655.06	8,688.18	44,369.90	49,455.37

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / USD/MYR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/PHP / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/TWD / Non-deliverable Forward	New Trade Turnover (US$mn) / Others / Non-deliverable Forward
29 March 2021	01 April 2021	1,647.07	4,393.75	94,628.33	8,072.42
07 April 2021	09 April 2021	4,100.77	6,854.35	77,474.26	6,851.49
12 April 2021	16 April 2021	2,813.28	9,066.25	102,333.11	7,151.54
19 April 2021	23 April 2021	2,008.18	6,661.81	117,048.31	7,403.76
26 April 2021	30 April 2021	2,612.27	6,824.77	108,357.71	13,382.29
03 May 2021	07 May 2021	1,949.18	5,419.82	77,457.68	7,411.29
10 May 2021	14 May 2021	2,628.84	4,339.11	121,904.05	7,279.57
17 May 2021	21 May 2021	2,125.95	7,010.94	130,862.71	9,035.67
24 May 2021	28 May 2021	4,220.41	8,284.40	128,505.47	8,796.61
31 May 2021	04 June 2021	4,538.36	7,944.11	107,334.87	7,578.30
07 June 2021	11 June 2021	3,730.52	8,855.85	100,104.76	6,817.51
15 June 2021	18 June 2021	3,244.98	7,233.68	87,679.83	7,977.00
21 June 2021	25 June 2021	2,664.18	7,995.45	116,011.63	13,139.30
28 June 2021	02 July 2021	3,623.39	8,417.80	99,512.62	13,004.47
05 July 2021	09 July 2021	2,990.38	10,391.15	267,032.63	12,369.24
12 July 2021	16 July 2021	3,950.93	9,332.25	114,517.77	9,562.14
19 July 2021	23 July 2021	3,491.52	10,836.91	130,519.85	10,086.25
26 July 2021	30 July 2021	3,106.09	7,841.73	140,772.53	13,983.50
02 August 2021	06 August 2021	1,926.30	12,257.97	115,070.27	6,851.50
09 August 2021	13 August 2021	2,027.62	7,508.36	96,005.23	8,534.16
16 August 2021	20 August 2021	2,400.31	7,919.33	103,460.00	7,687.80
23 August 2021	27 August 2021	3,530.61	10,226.35	124,391.11	12,109.70
30 August 2021	03 September 2021	4,298.73	7,677.31	138,679.48	12,362.68
06 September 2021	10 September 2021	5,111.52	11,461.29	140,043.77	9,264.81
13 September 2021	17 September 2021	2,734.89	9,228.15	110,034.72	8,071.85
20 September 2021	24 September 2021	2,565.84	8,002.72	72,690.69	7,116.82

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*By Product and Residual Maturity*			
From	To	New Trade Turnover (US$mn) / 0 - 3 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 3 - 6 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 6 - 9 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 9 - 12 Months / Non-deliverable Forward
29 March 2021	01 April 2021	195,879.40	16,232.12	6,318.24	3,581.69
07 April 2021	09 April 2021	222,074.19	12,141.81	5,129.57	3,653.83
12 April 2021	16 April 2021	204,812.98	19,371.91	7,940.43	2,729.30
19 April 2021	23 April 2021	372,089.45	15,235.57	5,911.34	2,244.12
26 April 2021	30 April 2021	248,473.98	16,770.36	5,216.83	2,872.36
03 May 2021	07 May 2021	198,911.31	14,141.96	5,165.23	2,961.19
10 May 2021	14 May 2021	225,940.04	19,963.27	11,486.48	5,352.76
17 May 2021	21 May 2021	260,844.30	20,690.27	5,541.21	4,043.80
24 May 2021	28 May 2021	259,927.91	25,901.61	6,903.80	3,169.37
31 May 2021	04 June 2021	234,729.97	90,260.91	7,791.18	3,516.27
07 June 2021	11 June 2021	228,497.03	41,864.28	10,633.70	4,400.33
15 June 2021	18 June 2021	207,778.79	20,626.48	8,978.21	4,810.93
21 June 2021	25 June 2021	271,611.18	19,058.89	10,791.42	5,093.90
28 June 2021	02 July 2021	229,889.88	20,298.25	11,539.58	5,797.25
05 July 2021	09 July 2021	388,920.29	25,003.67	24,600.41	6,467.12
12 July 2021	16 July 2021	239,009.88	25,537.91	16,902.42	2,926.04
19 July 2021	23 July 2021	256,916.98	20,218.30	11,707.69	5,037.17
26 July 2021	30 July 2021	280,407.74	30,936.14	13,863.58	10,262.35
02 August 2021	06 August 2021	231,613.35	24,400.55	9,357.81	5,479.04
09 August 2021	13 August 2021	204,901.92	20,586.74	7,629.57	2,413.32
16 August 2021	20 August 2021	210,122.37	20,699.31	6,711.16	2,022.66
23 August 2021	27 August 2021	260,267.98	32,011.22	7,261.52	3,655.02
30 August 2021	03 September 2021	277,099.02	43,651.86	6,428.89	5,046.16
06 September 2021	10 September 2021	303,553.56	41,183.65	4,852.49	3,156.58
13 September 2021	17 September 2021	234,687.35	28,232.19	4,944.88	1,630.14
20 September 2021	24 September 2021	186,773.73	12,013.01	5,450.08	1,790.80

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					*Number of New Trade*
For The Period					*Asset Class Total*
From	To	New Trade Turnover (US$mn) / 1 - 2 Years / Non-deliverable Forward	New Trade Turnover (US$mn) / 2 - 5 Years / Non-deliverable Forward	New Trade Turnover (US$mn) / > 5 Years / Non-deliverable Forward	Number of New Trade / Total
29 March 2021	01 April 2021	2,645.74	128.27	23.70	31,459
07 April 2021	09 April 2021	2,043.68	80.81	0.00	40,795
12 April 2021	16 April 2021	2,643.86	288.29	37.37	40,672
19 April 2021	23 April 2021	3,831.64	552.05	0.00	43,497
26 April 2021	30 April 2021	3,346.60	245.26	30.70	41,963
03 May 2021	07 May 2021	1,522.51	143.70	4.09	36,927
10 May 2021	14 May 2021	3,358.60	209.68	0.00	44,004
17 May 2021	21 May 2021	4,984.88	576.31	0.00	46,384
24 May 2021	28 May 2021	6,025.78	1,236.08	0.00	45,535
31 May 2021	04 June 2021	4,289.14	527.02	0.00	45,026
07 June 2021	11 June 2021	4,943.86	1,601.46	10.00	38,403
15 June 2021	18 June 2021	2,852.13	694.65	13.52	41,206
21 June 2021	25 June 2021	5,699.94	429.09	7.76	45,446
28 June 2021	02 July 2021	5,478.66	251.46	0.00	39,812
05 July 2021	09 July 2021	8,103.04	209.59	39.13	47,216
12 July 2021	16 July 2021	4,553.88	228.32	135.85	40,810
19 July 2021	23 July 2021	4,795.93	689.21	509.57	46,931
26 July 2021	30 July 2021	7,502.95	314.99	55.57	46,049
02 August 2021	06 August 2021	4,830.74	132.36	4.00	48,343
09 August 2021	13 August 2021	4,750.40	664.83	32.38	39,763
16 August 2021	20 August 2021	3,785.35	838.00	9.55	46,052
23 August 2021	27 August 2021	2,986.54	158.75	0.00	41,536
30 August 2021	03 September 2021	2,347.32	128.12	26.65	50,892
06 September 2021	10 September 2021	3,533.56	449.64	2.00	47,157
13 September 2021	17 September 2021	2,544.45	134.71	15.08	42,392
20 September 2021	24 September 2021	1,458.82	54.87	3.25	37,950

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*By Product*	*By Product and Intention to Clear*		*By Product and Currenc*
From	To	Number of New Trade / Non-deliverable Forward	Number of New Trade / Intended to Clear / Non-deliverable Forward	Number of New Trade / Not Intended to Clear / Non-deliverable Forward	Number of New Trade / USD/CNY / Non-deliverable Forward
29 March 2021	01 April 2021	31,459	10,824	20,635	982
07 April 2021	09 April 2021	40,795	12,585	28,210	1,077
12 April 2021	16 April 2021	40,672	13,140	27,532	1,335
19 April 2021	23 April 2021	43,497	14,435	29,062	1,092
26 April 2021	30 April 2021	41,963	14,357	27,606	1,480
03 May 2021	07 May 2021	36,927	12,218	24,709	618
10 May 2021	14 May 2021	44,004	14,532	29,472	1,237
17 May 2021	21 May 2021	46,384	15,678	30,707	1,555
24 May 2021	28 May 2021	45,535	15,332	30,204	1,484
31 May 2021	04 June 2021	45,026	14,454	30,572	1,132
07 June 2021	11 June 2021	38,403	12,667	25,736	1,287
15 June 2021	18 June 2021	41,206	13,212	27,994	1,155
21 June 2021	25 June 2021	45,446	15,521	29,926	1,447
28 June 2021	02 July 2021	39,812	13,441	26,371	1,167
05 July 2021	09 July 2021	47,216	16,063	31,153	1,384
12 July 2021	16 July 2021	40,810	13,976	26,835	1,058
19 July 2021	23 July 2021	46,931	16,435	30,496	1,251
26 July 2021	30 July 2021	46,049	16,903	29,146	1,400
02 August 2021	06 August 2021	48,343	17,092	31,252	1,213
09 August 2021	13 August 2021	39,763	13,602	26,161	677
16 August 2021	20 August 2021	46,052	15,251	30,801	1,149
23 August 2021	27 August 2021	41,536	13,893	27,643	1,059
30 August 2021	03 September 2021	50,892	18,150	32,743	1,170
06 September 2021	10 September 2021	47,157	16,094	31,063	1,399
13 September 2021	17 September 2021	42,392	13,679	28,713	1,371
20 September 2021	24 September 2021	37,950	12,120	25,830	797

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*y*			
From	To	Number of New Trade / USD/IDR / Non-deliverable Forward	Number of New Trade / USD/INR / Non-deliverable Forward	Number of New Trade / USD/KRW / Non-deliverable Forward	Number of New Trade / USD/MYR / Non-deliverable Forward
29 March 2021	01 April 2021	2,433	6,747	8,932	392
07 April 2021	09 April 2021	2,654	12,505	13,142	787
12 April 2021	16 April 2021	2,408	9,992	13,011	709
19 April 2021	23 April 2021	2,445	9,828	13,939	591
26 April 2021	30 April 2021	2,692	8,295	12,544	644
03 May 2021	07 May 2021	2,553	10,181	11,473	496
10 May 2021	14 May 2021	1,865	8,245	15,605	609
17 May 2021	21 May 2021	2,292	8,224	14,675	518
24 May 2021	28 May 2021	2,656	8,106	14,592	1,242
31 May 2021	04 June 2021	2,082	10,850	15,168	948
07 June 2021	11 June 2021	3,186	6,294	13,701	797
15 June 2021	18 June 2021	3,443	7,596	15,163	865
21 June 2021	25 June 2021	2,915	7,430	15,405	686
28 June 2021	02 July 2021	3,077	6,358	14,210	919
05 July 2021	09 July 2021	2,676	7,508	15,783	753
12 July 2021	16 July 2021	3,190	6,071	13,561	819
19 July 2021	23 July 2021	2,824	7,136	16,394	849
26 July 2021	30 July 2021	2,340	6,276	17,990	775
02 August 2021	06 August 2021	4,013	8,301	16,850	548
09 August 2021	13 August 2021	2,509	5,330	17,528	473
16 August 2021	20 August 2021	2,953	4,362	21,309	493
23 August 2021	27 August 2021	2,950	5,420	17,363	733
30 August 2021	03 September 2021	4,127	7,353	18,178	894
06 September 2021	10 September 2021	3,276	6,599	16,395	1,223
13 September 2021	17 September 2021	3,141	5,485	16,591	673
20 September 2021	24 September 2021	3,109	7,329	13,414	670

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period					*By Product and Residua*
From	To	Number of New Trade / USD/PHP / Non-deliverable Forward	Number of New Trade / USD/TWD / Non-deliverable Forward	Number of New Trade / Others / Non-deliverable Forward	Number of New Trade / 0 - 3 Months / Non-deliverable Forward
29 March 2021	01 April 2021	1,354	9,999	621	29,859
07 April 2021	09 April 2021	2,134	7,863	634	39,352
12 April 2021	16 April 2021	1,982	10,615	621	38,763
19 April 2021	23 April 2021	1,727	13,254	622	41,884
26 April 2021	30 April 2021	2,084	13,378	847	40,239
03 May 2021	07 May 2021	1,704	9,213	691	35,556
10 May 2021	14 May 2021	1,409	14,419	617	41,923
17 May 2021	21 May 2021	1,877	16,627	620	44,042
24 May 2021	28 May 2021	2,363	14,365	729	42,446
31 May 2021	04 June 2021	2,049	12,176	623	42,075
07 June 2021	11 June 2021	2,011	10,442	687	34,152
15 June 2021	18 June 2021	2,455	9,891	641	38,572
21 June 2021	25 June 2021	2,695	13,918	951	43,385
28 June 2021	02 July 2021	2,682	10,525	875	37,670
05 July 2021	09 July 2021	3,299	15,119	696	44,510
12 July 2021	16 July 2021	2,997	12,528	587	38,626
19 July 2021	23 July 2021	2,881	14,925	673	44,784
26 July 2021	30 July 2021	2,235	14,278	757	43,560
02 August 2021	06 August 2021	3,681	13,167	571	46,278
09 August 2021	13 August 2021	2,151	10,388	707	38,084
16 August 2021	20 August 2021	2,126	13,013	648	43,970
23 August 2021	27 August 2021	2,538	10,726	750	39,245
30 August 2021	03 September 2021	2,151	16,128	892	47,732
06 September 2021	10 September 2021	2,500	15,116	650	43,532
13 September 2021	17 September 2021	3,089	11,320	724	39,732
20 September 2021	24 September 2021	2,220	9,847	566	36,851

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*/ Maturity*			
From	To	Number of New Trade / 3 - 6 Months / Non-deliverable Forward	Number of New Trade / 6 - 9 Months / Non-deliverable Forward	Number of New Trade / 9 - 12 Months / Non-deliverable Forward	Number of New Trade / 1 - 2 Years / Non-deliverable Forward
29 March 2021	01 April 2021	893	311	230	139
07 April 2021	09 April 2021	759	283	209	176
12 April 2021	16 April 2021	1,145	381	156	197
19 April 2021	23 April 2021	850	319	172	241
26 April 2021	30 April 2021	866	325	205	242
03 May 2021	07 May 2021	783	298	153	122
10 May 2021	14 May 2021	1,026	520	232	269
17 May 2021	21 May 2021	1,405	356	245	291
24 May 2021	28 May 2021	2,152	335	203	296
31 May 2021	04 June 2021	1,962	422	225	312
07 June 2021	11 June 2021	3,186	531	206	295
15 June 2021	18 June 2021	1,599	439	238	268
21 June 2021	25 June 2021	963	433	315	311
28 June 2021	02 July 2021	1,128	463	225	301
05 July 2021	09 July 2021	1,228	688	260	466
12 July 2021	16 July 2021	1,193	496	162	312
19 July 2021	23 July 2021	1,085	428	260	273
26 July 2021	30 July 2021	1,178	501	354	410
02 August 2021	06 August 2021	957	522	220	340
09 August 2021	13 August 2021	870	395	116	239
16 August 2021	20 August 2021	1,237	408	148	234
23 August 2021	27 August 2021	1,576	333	144	227
30 August 2021	03 September 2021	2,422	293	192	227
06 September 2021	10 September 2021	2,895	292	144	259
13 September 2021	17 September 2021	1,935	278	151	265
20 September 2021	24 September 2021	631	216	95	149

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover			
For The Period			
From	To	Number of New Trade / 2 - 5 Years / Non-deliverable Forward	Number of New Trade / > 5 Years / Non-deliverable Forward
29 March 2021	01 April 2021	26	2
07 April 2021	09 April 2021	17	0
12 April 2021	16 April 2021	26	4
19 April 2021	23 April 2021	32	0
26 April 2021	30 April 2021	81	6
03 May 2021	07 May 2021	14	2
10 May 2021	14 May 2021	35	0
17 May 2021	21 May 2021	47	0
24 May 2021	28 May 2021	105	0
31 May 2021	04 June 2021	32	0
07 June 2021	11 June 2021	33	1
15 June 2021	18 June 2021	90	2
21 June 2021	25 June 2021	36	4
28 June 2021	02 July 2021	26	0
05 July 2021	09 July 2021	55	10
12 July 2021	16 July 2021	17	5
19 July 2021	23 July 2021	58	44
26 July 2021	30 July 2021	29	18
02 August 2021	06 August 2021	26	1
09 August 2021	13 August 2021	56	4
16 August 2021	20 August 2021	54	3
23 August 2021	27 August 2021	13	0
30 August 2021	03 September 2021	19	9
06 September 2021	10 September 2021	33	2
13 September 2021	17 September 2021	25	7
20 September 2021	24 September 2021	9	1

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover		*New Trade Turnover (US$mn)*			
For The Period		*Asset Class Total*	*By Product*	*By Product and Intention to Clear*	
From	To	New Trade Turnover (US$mn) / Total	New Trade Turnover (US$mn) / Non-deliverable Forward	New Trade Turnover (US$mn) / Intended to Clear / Non-deliverable Forward	New Trade Turnover (US$mn) / Not Intended to Clear / Non-deliverable Forward
27 September 2021	30 September 2021	246,392.35	246,392.35	86,073.60	160,318.75
04 October 2021	08 October 2021	291,424.66	291,424.66	111,248.29	180,176.36
11 October 2021	15 October 2021	253,034.26	253,034.26	95,576.25	157,458.00
18 October 2021	22 October 2021	302,954.61	302,954.61	113,826.75	189,127.85
25 October 2021	29 October 2021	290,417.05	290,417.05	104,657.75	185,759.30
01 November 2021	05 November 2021	237,788.21	237,788.21	90,042.41	147,745.80
08 November 2021	12 November 2021	276,445.30	276,445.30	108,195.57	168,249.73
15 November 2021	19 November 2021	262,463.02	262,463.02	105,832.99	156,630.03
22 November 2021	26 November 2021	285,653.56	285,653.56	100,310.86	185,342.70
29 November 2021	03 December 2021	308,847.66	308,847.66	110,379.34	198,468.32
06 December 2021	10 December 2021	330,742.86	330,742.86	124,821.91	205,920.95
13 December 2021	17 December 2021	289,756.52	289,756.52	93,891.07	195,865.44
20 December 2021	24 December 2021	211,183.15	211,183.15	80,363.47	130,819.68
28 December 2021	31 December 2021	232,437.38	232,437.38	84,344.36	148,093.03
03 January 2022	07 January 2022	341,429.26	341,429.26	143,504.22	197,925.05
10 January 2022	14 January 2022	348,922.10	348,922.10	136,933.25	211,988.85
17 January 2022	21 January 2022	333,389.63	333,389.63	137,000.52	196,389.11
24 January 2022	28 January 2022	363,550.39	363,550.39	144,207.59	219,342.80
31 January 2022	04 February 2022	468,567.14	468,567.14	189,712.56	278,854.57
07 February 2022	11 February 2022	290,982.70	290,982.70	124,701.42	166,281.28
14 February 2022	18 February 2022	299,983.77	299,983.77	126,408.46	173,575.30
21 February 2022	25 February 2022	378,752.25	378,752.25	150,074.35	228,677.89
28 February 2022	04 March 2022	306,040.56	306,040.56	125,523.78	180,516.78
07 March 2022	11 March 2022	410,444.48	410,444.48	165,564.84	244,879.64
14 March 2022	18 March 2022	320,235.23	320,235.23	123,696.20	196,539.03
21 March 2022	25 March 2022	312,149.26	312,149.26	132,558.62	179,590.64

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*By Product and Currency*			
From	To	New Trade Turnover (US$mn) / USD/CNY / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/IDR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/INR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/KRW / Non-deliverable Forward
27 September 2021	30 September 2021	21,753.09	5,778.81	43,724.17	63,106.94
04 October 2021	08 October 2021	6,850.58	13,325.92	46,401.61	68,010.85
11 October 2021	15 October 2021	23,175.28	7,876.19	35,849.64	74,786.71
18 October 2021	22 October 2021	30,222.19	8,267.01	41,042.23	76,937.59
25 October 2021	29 October 2021	26,778.06	8,176.76	54,906.21	85,525.85
01 November 2021	05 November 2021	19,237.35	10,268.17	37,732.16	72,820.53
08 November 2021	12 November 2021	23,054.71	8,760.26	47,156.78	76,125.89
15 November 2021	19 November 2021	18,481.60	9,365.53	51,835.53	72,595.65
22 November 2021	26 November 2021	32,247.64	10,148.28	56,507.97	84,596.85
29 November 2021	03 December 2021	24,974.85	13,297.68	60,200.11	86,167.11
06 December 2021	10 December 2021	20,435.04	12,876.17	58,564.46	96,181.86
13 December 2021	17 December 2021	24,707.42	9,619.85	48,279.15	96,062.48
20 December 2021	24 December 2021	20,033.97	7,160.15	42,925.18	50,148.91
28 December 2021	31 December 2021	15,985.70	6,374.41	56,903.93	45,608.68
03 January 2022	07 January 2022	25,108.62	13,017.23	55,586.55	80,000.23
10 January 2022	14 January 2022	43,621.05	11,179.93	50,497.21	93,749.81
17 January 2022	21 January 2022	24,369.21	12,335.17	40,739.52	92,139.71
24 January 2022	28 January 2022	38,428.79	10,991.09	57,694.82	98,950.00
31 January 2022	04 February 2022	41,635.92	18,813.69	94,188.33	124,897.59
07 February 2022	11 February 2022	26,452.58	11,626.06	47,021.62	86,658.14
14 February 2022	18 February 2022	19,604.33	14,893.69	52,199.78	85,383.46
21 February 2022	25 February 2022	28,651.11	12,677.29	79,082.29	106,623.32
28 February 2022	04 March 2022	19,482.96	12,691.13	55,105.22	94,367.60
07 March 2022	11 March 2022	27,403.87	16,865.00	79,542.07	111,807.81
14 March 2022	18 March 2022	32,142.67	9,315.02	47,715.42	91,375.02
21 March 2022	25 March 2022	25,535.84	8,456.27	49,272.75	90,322.74

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / USD/MYR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/PHP / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/TWD / Non-deliverable Forward	New Trade Turnover (US$mn) / Others / Non-deliverable Forward
27 September 2021	30 September 2021	2,396.39	8,872.72	92,645.38	8,114.85
04 October 2021	08 October 2021	3,414.42	11,386.85	135,165.58	6,868.85
11 October 2021	15 October 2021	2,446.88	6,526.83	97,718.19	4,654.54
18 October 2021	22 October 2021	2,271.26	7,086.42	128,899.81	8,228.09
25 October 2021	29 October 2021	2,448.38	7,164.74	96,658.54	8,758.52
01 November 2021	05 November 2021	2,280.58	7,273.41	84,145.19	4,030.81
08 November 2021	12 November 2021	2,507.75	7,541.13	106,441.55	4,857.24
15 November 2021	19 November 2021	2,410.26	14,468.82	86,242.90	7,062.73
22 November 2021	26 November 2021	2,569.97	9,522.99	81,719.03	8,340.82
29 November 2021	03 December 2021	4,240.77	8,595.64	97,690.94	13,680.54
06 December 2021	10 December 2021	6,171.56	8,343.88	119,572.98	8,596.92
13 December 2021	17 December 2021	2,936.38	6,222.27	93,753.88	8,175.09
20 December 2021	24 December 2021	1,421.34	5,643.42	78,599.32	5,250.86
28 December 2021	31 December 2021	1,420.54	7,837.33	90,629.34	7,677.46
03 January 2022	07 January 2022	2,927.21	13,821.83	143,508.64	7,458.95
10 January 2022	14 January 2022	3,234.34	13,446.15	118,167.37	15,026.25
17 January 2022	21 January 2022	2,150.34	16,300.83	134,912.59	10,442.27
24 January 2022	28 January 2022	2,242.91	11,047.07	130,281.08	13,914.61
31 January 2022	04 February 2022	2,979.25	19,627.79	144,901.85	21,522.71
07 February 2022	11 February 2022	2,445.13	10,502.61	97,401.78	8,874.78
14 February 2022	18 February 2022	2,730.53	8,139.96	105,515.05	11,516.96
21 February 2022	25 February 2022	3,337.88	9,486.82	121,903.91	16,989.63
28 February 2022	04 March 2022	5,309.37	10,482.74	97,922.69	10,678.85
07 March 2022	11 March 2022	4,255.26	15,325.51	143,161.44	12,083.52
14 March 2022	18 March 2022	3,403.95	10,536.62	113,738.11	12,008.43
21 March 2022	25 March 2022	3,021.42	7,337.91	118,499.93	9,702.39

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*By Product and Residual Maturity*			
From	To	New Trade Turnover (US$mn) / 0 - 3 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 3 - 6 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 6 - 9 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 9 - 12 Months / Non-deliverable Forward
27 September 2021	30 September 2021	214,363.53	19,500.31	5,207.54	3,611.74
04 October 2021	08 October 2021	254,097.15	22,510.80	6,714.38	2,833.54
11 October 2021	15 October 2021	218,255.22	20,855.83	6,229.31	2,351.80
18 October 2021	22 October 2021	267,138.13	23,498.13	6,360.21	2,060.58
25 October 2021	29 October 2021	257,472.98	21,472.33	5,191.44	1,842.85
01 November 2021	05 November 2021	211,603.47	16,837.45	2,529.22	2,560.60
08 November 2021	12 November 2021	249,808.27	19,524.30	2,581.78	1,064.79
15 November 2021	19 November 2021	236,941.01	18,787.76	2,119.92	2,268.09
22 November 2021	26 November 2021	253,955.27	23,848.54	1,599.48	2,951.96
29 November 2021	03 December 2021	273,619.09	27,735.10	3,428.97	1,313.92
06 December 2021	10 December 2021	260,002.55	46,626.15	17,417.70	2,398.76
13 December 2021	17 December 2021	254,813.58	21,982.85	4,790.03	3,987.94
20 December 2021	24 December 2021	196,882.95	8,452.12	1,835.87	491.01
28 December 2021	31 December 2021	204,071.57	20,784.94	2,739.12	2,485.81
03 January 2022	07 January 2022	292,854.11	30,149.93	6,377.42	5,684.39
10 January 2022	14 January 2022	296,337.41	22,123.76	19,026.56	4,676.43
17 January 2022	21 January 2022	293,841.87	22,895.82	4,520.75	4,792.04
24 January 2022	28 January 2022	316,677.29	28,988.40	3,782.10	6,272.56
31 January 2022	04 February 2022	414,334.12	32,289.35	5,329.50	7,216.76
07 February 2022	11 February 2022	261,685.25	15,117.45	3,981.84	3,008.89
14 February 2022	18 February 2022	272,179.88	17,803.71	3,244.46	1,927.78
21 February 2022	25 February 2022	332,912.64	25,788.64	7,638.93	4,925.69
28 February 2022	04 March 2022	256,873.11	34,841.86	6,921.80	2,731.53
07 March 2022	11 March 2022	335,296.34	53,318.77	11,040.46	3,049.49
14 March 2022	18 March 2022	279,856.11	21,239.83	8,643.35	2,867.99
21 March 2022	25 March 2022	275,580.05	17,811.09	12,281.00	2,507.96

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					*Number of New Trade*
For The Period					*Asset Class Total*
From	To	New Trade Turnover (US$mn) / 1 - 2 Years / Non-deliverable Forward	New Trade Turnover (US$mn) / 2 - 5 Years / Non-deliverable Forward	New Trade Turnover (US$mn) / > 5 Years / Non-deliverable Forward	Number of New Trade / Total
27 September 2021	30 September 2021	3,609.69	99.55	0.00	36,520
04 October 2021	08 October 2021	4,416.49	807.63	44.66	56,354
11 October 2021	15 October 2021	4,636.30	705.80	0.00	42,054
18 October 2021	22 October 2021	3,616.12	265.56	15.88	49,724
25 October 2021	29 October 2021	3,850.92	415.90	170.63	47,356
01 November 2021	05 November 2021	3,961.74	295.13	0.60	46,719
08 November 2021	12 November 2021	3,151.14	311.03	3.98	51,552
15 November 2021	19 November 2021	2,192.06	154.18	0.00	45,396
22 November 2021	26 November 2021	3,060.35	237.97	0.00	45,767
29 November 2021	03 December 2021	2,609.93	140.66	0.00	58,668
06 December 2021	10 December 2021	4,154.78	142.92	0.00	49,212
13 December 2021	17 December 2021	4,017.35	164.77	0.00	47,515
20 December 2021	24 December 2021	3,345.78	175.42	0.00	36,733
28 December 2021	31 December 2021	2,294.61	49.33	12.00	34,499
03 January 2022	07 January 2022	6,079.74	271.90	11.77	57,984
10 January 2022	14 January 2022	5,983.43	771.52	3.00	55,438
17 January 2022	21 January 2022	6,391.62	847.52	100.01	57,526
24 January 2022	28 January 2022	7,207.96	602.13	19.95	51,960
31 January 2022	04 February 2022	8,675.64	701.82	19.95	79,662
07 February 2022	11 February 2022	6,543.01	644.26	2.00	55,022
14 February 2022	18 February 2022	4,474.21	353.73	0.00	52,807
21 February 2022	25 February 2022	6,785.18	701.16	0.00	62,442
28 February 2022	04 March 2022	4,575.92	96.34	0.00	59,622
07 March 2022	11 March 2022	6,974.17	765.25	0.00	70,035
14 March 2022	18 March 2022	6,929.40	698.56	0.00	62,818
21 March 2022	25 March 2022	3,768.70	190.45	10.00	50,711

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*By Product*	*By Product and Intention to Clear*		*By Product and Currenc*
From	To	Number of New Trade / Non-deliverable Forward	Number of New Trade / Intended to Clear / Non-deliverable Forward	Number of New Trade / Not Intended to Clear / Non-deliverable Forward	Number of New Trade / USD/CNY / Non-deliverable Forward
27 September 2021	30 September 2021	36,520	11,754	24,766	1,102
04 October 2021	08 October 2021	56,354	19,320	37,034	576
11 October 2021	15 October 2021	42,054	14,917	27,137	1,151
18 October 2021	22 October 2021	49,724	17,666	32,058	1,697
25 October 2021	29 October 2021	47,356	17,081	30,276	1,339
01 November 2021	05 November 2021	46,719	16,501	30,219	1,224
08 November 2021	12 November 2021	51,552	18,437	33,116	1,412
15 November 2021	19 November 2021	45,396	16,377	29,019	1,084
22 November 2021	26 November 2021	45,767	16,299	29,469	1,350
29 November 2021	03 December 2021	58,668	20,360	38,308	1,286
06 December 2021	10 December 2021	49,212	17,222	31,991	1,146
13 December 2021	17 December 2021	47,515	15,920	31,595	1,035
20 December 2021	24 December 2021	36,733	13,175	23,559	1,165
28 December 2021	31 December 2021	34,499	12,246	22,253	743
03 January 2022	07 January 2022	57,984	21,888	36,097	1,208
10 January 2022	14 January 2022	55,438	20,549	34,889	1,630
17 January 2022	21 January 2022	57,526	22,334	35,192	1,259
24 January 2022	28 January 2022	51,960	20,294	31,666	1,620
31 January 2022	04 February 2022	79,662	29,676	49,986	1,813
07 February 2022	11 February 2022	55,022	20,212	34,811	1,372
14 February 2022	18 February 2022	52,807	20,811	31,997	1,087
21 February 2022	25 February 2022	62,442	24,517	37,925	1,479
28 February 2022	04 March 2022	59,622	24,591	35,031	1,271
07 March 2022	11 March 2022	70,035	26,075	43,960	1,441
14 March 2022	18 March 2022	62,818	23,847	38,971	1,623
21 March 2022	25 March 2022	50,711	20,162	30,550	1,337

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*y*			
From	To	Number of New Trade / USD/IDR / Non-deliverable Forward	Number of New Trade / USD/INR / Non-deliverable Forward	Number of New Trade / USD/KRW / Non-deliverable Forward	Number of New Trade / USD/MYR / Non-deliverable Forward
27 September 2021	30 September 2021	2,048	6,915	12,322	580
04 October 2021	08 October 2021	4,152	10,912	17,502	745
11 October 2021	15 October 2021	3,507	7,850	14,346	457
18 October 2021	22 October 2021	3,584	8,138	18,954	522
25 October 2021	29 October 2021	3,140	7,720	19,336	618
01 November 2021	05 November 2021	4,045	8,137	18,034	588
08 November 2021	12 November 2021	3,099	9,693	19,222	607
15 November 2021	19 November 2021	3,218	7,547	16,680	723
22 November 2021	26 November 2021	3,603	8,795	16,393	651
29 November 2021	03 December 2021	4,886	11,980	21,264	944
06 December 2021	10 December 2021	3,745	10,693	18,002	1,023
13 December 2021	17 December 2021	3,763	10,163	16,145	665
20 December 2021	24 December 2021	2,650	8,498	12,124	471
28 December 2021	31 December 2021	2,325	8,194	9,303	340
03 January 2022	07 January 2022	4,717	10,928	18,875	840
10 January 2022	14 January 2022	3,749	9,364	20,398	761
17 January 2022	21 January 2022	4,003	8,394	20,737	577
24 January 2022	28 January 2022	3,699	10,164	17,628	524
31 January 2022	04 February 2022	6,559	19,257	27,136	806
07 February 2022	11 February 2022	4,256	14,511	17,889	560
14 February 2022	18 February 2022	5,926	11,220	19,159	793
21 February 2022	25 February 2022	4,018	14,079	22,222	757
28 February 2022	04 March 2022	4,269	11,526	24,709	1,473
07 March 2022	11 March 2022	4,836	14,800	23,765	966
14 March 2022	18 March 2022	3,035	9,232	25,596	733
21 March 2022	25 March 2022	2,460	8,625	18,527	746

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period					*By Product and Residua*
From	To	Number of New Trade / USD/PHP / Non-deliverable Forward	Number of New Trade / USD/TWD / Non-deliverable Forward	Number of New Trade / Others / Non-deliverable Forward	Number of New Trade / 0 - 3 Months / Non-deliverable Forward
27 September 2021	30 September 2021	3,135	9,748	673	35,026
04 October 2021	08 October 2021	3,712	17,918	838	54,045
11 October 2021	15 October 2021	2,321	11,851	572	40,226
18 October 2021	22 October 2021	2,181	13,846	803	47,933
25 October 2021	29 October 2021	2,375	12,020	810	45,764
01 November 2021	05 November 2021	2,112	12,012	570	45,218
08 November 2021	12 November 2021	2,437	14,422	661	49,787
15 November 2021	19 November 2021	2,786	12,595	765	43,176
22 November 2021	26 November 2021	2,974	11,298	706	43,765
29 November 2021	03 December 2021	2,196	15,294	821	54,867
06 December 2021	10 December 2021	2,224	11,652	728	45,025
13 December 2021	17 December 2021	2,228	12,917	600	44,962
20 December 2021	24 December 2021	1,959	9,335	532	35,998
28 December 2021	31 December 2021	2,376	10,749	470	33,482
03 January 2022	07 January 2022	4,281	16,612	525	55,961
10 January 2022	14 January 2022	3,316	15,465	756	53,467
17 January 2022	21 January 2022	3,874	17,891	793	55,649
24 January 2022	28 January 2022	3,546	13,830	951	50,161
31 January 2022	04 February 2022	6,044	16,476	1,572	77,373
07 February 2022	11 February 2022	2,710	13,008	719	53,452
14 February 2022	18 February 2022	1,931	11,845	848	50,851
21 February 2022	25 February 2022	2,571	16,512	805	59,638
28 February 2022	04 March 2022	3,120	12,311	944	54,665
07 March 2022	11 March 2022	4,312	18,870	1,046	63,790
14 March 2022	18 March 2022	2,816	19,110	674	59,788
21 March 2022	25 March 2022	2,270	16,025	724	48,973

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*/ Maturity*			
From	To	Number of New Trade / 3 - 6 Months / Non-deliverable Forward	Number of New Trade / 6 - 9 Months / Non-deliverable Forward	Number of New Trade / 9 - 12 Months / Non-deliverable Forward	Number of New Trade / 1 - 2 Years / Non-deliverable Forward
27 September 2021	30 September 2021	889	241	166	171
04 October 2021	08 October 2021	1,508	330	150	286
11 October 2021	15 October 2021	1,028	328	133	316
18 October 2021	22 October 2021	1,144	221	162	251
25 October 2021	29 October 2021	953	230	155	232
01 November 2021	05 November 2021	934	156	171	220
08 November 2021	12 November 2021	1,223	179	115	205
15 November 2021	19 November 2021	1,722	170	176	141
22 November 2021	26 November 2021	1,619	93	119	155
29 November 2021	03 December 2021	3,231	204	135	208
06 December 2021	10 December 2021	3,234	519	149	279
13 December 2021	17 December 2021	1,865	234	197	247
20 December 2021	24 December 2021	386	107	74	152
28 December 2021	31 December 2021	580	135	119	176
03 January 2022	07 January 2022	1,111	223	262	394
10 January 2022	14 January 2022	1,059	327	203	332
17 January 2022	21 January 2022	1,041	187	213	386
24 January 2022	28 January 2022	910	173	234	425
31 January 2022	04 February 2022	1,148	240	288	549
07 February 2022	11 February 2022	787	179	190	357
14 February 2022	18 February 2022	1,327	195	169	242
21 February 2022	25 February 2022	1,846	308	250	348
28 February 2022	04 March 2022	4,098	347	188	304
07 March 2022	11 March 2022	5,034	563	164	418
14 March 2022	18 March 2022	2,031	392	206	356
21 March 2022	25 March 2022	800	477	161	270

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover			
For The Period			
From	To	Number of New Trade / 2 - 5 Years / Non-deliverable Forward	Number of New Trade / > 5 Years / Non-deliverable Forward
27 September 2021	30 September 2021	28	0
04 October 2021	08 October 2021	32	4
11 October 2021	15 October 2021	24	0
18 October 2021	22 October 2021	12	2
25 October 2021	29 October 2021	20	3
01 November 2021	05 November 2021	19	2
08 November 2021	12 November 2021	40	4
15 November 2021	19 November 2021	12	0
22 November 2021	26 November 2021	18	0
29 November 2021	03 December 2021	24	0
06 December 2021	10 December 2021	8	0
13 December 2021	17 December 2021	10	0
20 December 2021	24 December 2021	17	0
28 December 2021	31 December 2021	6	1
03 January 2022	07 January 2022	28	6
10 January 2022	14 January 2022	48	3
17 January 2022	21 January 2022	47	4
24 January 2022	28 January 2022	47	11
31 January 2022	04 February 2022	54	11
07 February 2022	11 February 2022	58	1
14 February 2022	18 February 2022	24	0
21 February 2022	25 February 2022	52	0
28 February 2022	04 March 2022	21	0
07 March 2022	11 March 2022	67	0
14 March 2022	18 March 2022	46	0
21 March 2022	25 March 2022	30	1

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover		*New Trade Turnover (US$mn)*			
For The Period		*Asset Class Total*	*By Product*	*By Product and Intention to Clear*	
From	To	New Trade Turnover (US$mn) / Total	New Trade Turnover (US$mn) / Non-deliverable Forward	New Trade Turnover (US$mn) / Intended to Clear / Non-deliverable Forward	New Trade Turnover (US$mn) / Not Intended to Clear / Non-deliverable Forward
28 March 2022	01 April 2022	327,119.99	327,119.99	130,025.15	197,094.84
04 April 2022	08 April 2022	324,993.58	324,993.58	119,604.58	205,389.00
11 April 2022	14 April 2022	234,382.87	234,382.87	97,073.87	137,309.00
19 April 2022	22 April 2022	337,387.46	337,387.46	130,913.54	206,473.92
25 April 2022	29 April 2022	334,593.86	334,593.86	126,165.38	208,428.49
03 May 2022	06 May 2022	218,778.58	218,778.58	90,134.94	128,643.64
10 May 2022	13 May 2022	270,516.30	270,516.30	110,620.56	159,895.75
16 May 2022	20 May 2022	330,071.68	330,071.68	129,761.86	200,309.81
23 May 2022	27 May 2022	322,403.37	322,403.37	129,259.40	193,143.96
30 May 2022	02 June 2022	222,573.73	222,573.73	76,614.85	145,958.88
06 June 2022	10 June 2022	329,384.54	329,384.54	134,873.28	194,511.26
13 June 2022	17 June 2022	305,949.78	305,949.78	122,501.18	183,448.60
20 June 2022	24 June 2022	296,759.49	296,759.49	116,962.00	179,797.50
27 June 2022	30 June 2022	308,759.48	308,759.48	79,164.46	229,595.02
04 July 2022	08 July 2022	336,505.51	336,505.51	128,232.43	208,273.08
11 July 2022	15 July 2022	252,395.21	252,395.21	101,706.87	150,688.34
18 July 2022	22 July 2022	236,629.84	236,629.84	90,791.57	145,838.27
25 July 2022	29 July 2022	266,123.95	266,123.95	109,126.76	156,997.19
01 August 2022	05 August 2022	254,849.13	254,849.13	105,647.22	149,201.91
08 August 2022	12 August 2022	207,547.22	207,547.22	83,129.42	124,417.80
15 August 2022	19 August 2022	272,133.25	272,133.25	79,296.60	192,836.65
22 August 2022	26 August 2022	305,417.10	305,417.10	99,641.60	205,775.50
29 August 2022	02 September 2022	275,078.27	275,078.27	100,159.67	174,918.60
05 September 2022	09 September 2022	263,753.69	263,753.69	97,038.37	166,715.31
13 September 2022	16 September 2022	333,391.11	333,391.11	118,932.89	214,458.22
19 September 2022	23 September 2022	314,850.28	314,850.28	120,462.07	194,388.21

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*By Product and Currency*			
From	To	New Trade Turnover (US$mn) / USD/CNY / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/IDR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/INR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/KRW / Non-deliverable Forward
28 March 2022	01 April 2022	33,833.05	7,693.86	55,976.56	96,342.19
04 April 2022	08 April 2022	18,559.30	76,272.77	60,086.58	78,274.68
11 April 2022	14 April 2022	13,571.72	7,440.00	31,585.75	70,102.88
19 April 2022	22 April 2022	32,880.78	12,617.74	55,073.79	95,390.79
25 April 2022	29 April 2022	35,757.09	18,721.83	48,849.58	97,517.85
03 May 2022	06 May 2022	11,693.21	3,640.73	45,603.69	69,283.35
10 May 2022	13 May 2022	26,256.09	17,232.32	56,157.23	70,055.61
16 May 2022	20 May 2022	57,696.04	13,123.17	47,914.97	86,803.70
23 May 2022	27 May 2022	23,022.72	13,222.96	71,271.60	91,833.88
30 May 2022	02 June 2022	12,373.99	8,562.63	34,183.48	53,825.21
06 June 2022	10 June 2022	27,259.77	17,950.09	59,355.13	107,139.31
13 June 2022	17 June 2022	27,965.23	15,378.35	53,484.85	83,974.74
20 June 2022	24 June 2022	32,380.41	11,959.43	56,699.46	81,620.81
27 June 2022	30 June 2022	28,655.17	9,980.88	53,299.22	127,842.19
04 July 2022	08 July 2022	39,271.70	17,479.89	69,947.32	73,375.14
11 July 2022	15 July 2022	33,088.58	14,854.42	48,510.07	56,391.26
18 July 2022	22 July 2022	24,669.03	13,174.03	57,063.68	48,012.97
25 July 2022	29 July 2022	19,947.58	12,295.68	59,133.49	62,404.75
01 August 2022	05 August 2022	26,507.86	9,422.32	56,370.68	41,951.81
08 August 2022	12 August 2022	18,971.50	9,679.27	29,699.91	54,077.04
15 August 2022	19 August 2022	30,671.06	9,568.60	44,815.78	107,780.61
22 August 2022	26 August 2022	27,122.64	10,869.04	60,077.52	107,581.25
29 August 2022	02 September 2022	33,358.33	9,880.86	45,022.98	64,481.77
05 September 2022	09 September 2022	33,447.74	8,913.10	47,031.03	61,703.81
13 September 2022	16 September 2022	30,641.58	13,273.30	53,717.00	130,497.06
19 September 2022	23 September 2022	42,185.92	11,333.85	71,712.90	76,262.26

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / USD/MYR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/PHP / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/TWD / Non-deliverable Forward	New Trade Turnover (US$mn) / Others / Non-deliverable Forward
28 March 2022	01 April 2022	3,571.64	7,419.18	109,138.42	13,145.10
04 April 2022	08 April 2022	2,988.29	10,605.41	68,432.09	9,774.46
11 April 2022	14 April 2022	3,001.14	6,067.23	96,305.91	6,308.25
19 April 2022	22 April 2022	3,459.61	6,277.00	119,890.55	11,797.22
25 April 2022	29 April 2022	5,329.46	6,377.72	107,819.44	14,220.89
03 May 2022	06 May 2022	1,673.03	7,150.83	72,109.23	7,624.52
10 May 2022	13 May 2022	3,860.69	7,704.56	81,145.56	8,104.24
16 May 2022	20 May 2022	4,079.07	9,479.28	100,812.74	10,162.69
23 May 2022	27 May 2022	3,349.77	11,611.41	93,115.83	14,975.20
30 May 2022	02 June 2022	4,960.91	7,689.72	96,215.52	4,762.26
06 June 2022	10 June 2022	6,570.73	10,827.86	87,712.99	12,568.66
13 June 2022	17 June 2022	3,594.40	9,923.81	97,781.85	13,846.55
20 June 2022	24 June 2022	4,483.62	11,624.95	88,595.49	9,395.32
27 June 2022	30 June 2022	2,298.88	7,586.70	71,187.28	7,909.15
04 July 2022	08 July 2022	4,388.62	12,523.83	101,721.03	17,797.99
11 July 2022	15 July 2022	3,034.40	8,759.42	78,737.46	9,019.60
18 July 2022	22 July 2022	3,285.90	6,572.23	76,068.88	7,783.12
25 July 2022	29 July 2022	3,320.33	10,820.44	82,985.78	15,215.91
01 August 2022	05 August 2022	3,177.69	5,934.83	103,096.90	8,387.05
08 August 2022	12 August 2022	3,148.07	6,778.41	74,687.10	10,505.92
15 August 2022	19 August 2022	3,548.62	6,274.34	60,281.95	9,192.30
22 August 2022	26 August 2022	3,302.68	5,350.85	77,392.14	13,720.99
29 August 2022	02 September 2022	3,054.86	7,018.79	95,181.46	17,079.21
05 September 2022	09 September 2022	8,480.99	13,976.79	81,297.78	8,902.44
13 September 2022	16 September 2022	4,642.09	6,890.52	86,231.89	7,497.68
19 September 2022	23 September 2022	4,181.56	10,482.01	74,383.14	24,308.64

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*By Product and Residual Maturity*			
From	To	New Trade Turnover (US$mn) / 0 - 3 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 3 - 6 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 6 - 9 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 9 - 12 Months / Non-deliverable Forward
28 March 2022	01 April 2022	288,885.49	17,548.40	11,221.56	4,751.40
04 April 2022	08 April 2022	301,246.00	14,693.89	4,425.85	1,583.56
11 April 2022	14 April 2022	209,909.20	14,630.50	4,664.14	1,731.99
19 April 2022	22 April 2022	299,409.79	22,576.69	8,836.33	2,593.91
25 April 2022	29 April 2022	296,201.67	19,570.70	9,396.21	3,956.47
03 May 2022	06 May 2022	197,407.67	11,230.50	3,666.03	3,228.84
10 May 2022	13 May 2022	237,735.96	19,397.32	5,878.56	2,911.97
16 May 2022	20 May 2022	296,621.13	21,874.26	5,458.76	2,489.19
23 May 2022	27 May 2022	282,525.56	25,154.87	6,457.65	2,918.00
30 May 2022	02 June 2022	194,206.40	20,249.87	3,698.64	1,062.25
06 June 2022	10 June 2022	276,522.82	39,403.31	4,645.20	3,980.51
13 June 2022	17 June 2022	266,268.70	25,990.54	4,933.99	2,005.21
20 June 2022	24 June 2022	265,917.52	18,496.96	5,704.99	2,607.44
27 June 2022	30 June 2022	284,510.80	14,086.92	5,825.47	2,172.64
04 July 2022	08 July 2022	289,912.08	17,449.95	23,018.83	2,199.32
11 July 2022	15 July 2022	225,074.52	11,934.24	9,644.42	1,577.52
18 July 2022	22 July 2022	211,890.42	15,205.96	3,991.05	1,652.77
25 July 2022	29 July 2022	239,358.65	12,825.03	7,059.28	2,236.53
01 August 2022	05 August 2022	226,131.82	15,091.06	7,987.37	1,178.56
08 August 2022	12 August 2022	188,513.97	12,077.64	3,636.49	1,152.88
15 August 2022	19 August 2022	252,527.45	11,400.04	4,615.91	1,555.54
22 August 2022	26 August 2022	276,519.41	18,859.29	5,142.78	1,060.31
29 August 2022	02 September 2022	230,259.74	30,998.14	2,298.76	4,582.98
05 September 2022	09 September 2022	220,763.63	33,924.30	2,638.90	2,441.58
13 September 2022	16 September 2022	264,322.56	55,570.75	4,954.25	2,042.55
19 September 2022	23 September 2022	280,701.72	25,125.01	3,778.52	1,710.83

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					*Number of New Trade*
For The Period					*Asset Class Total*
From	To	New Trade Turnover (US$mn) / 1 - 2 Years / Non-deliverable Forward	New Trade Turnover (US$mn) / 2 - 5 Years / Non-deliverable Forward	New Trade Turnover (US$mn) / > 5 Years / Non-deliverable Forward	Number of New Trade / Total
28 March 2022	01 April 2022	4,574.02	139.12	0.00	53,677
04 April 2022	08 April 2022	2,956.92	87.36	0.00	42,363
11 April 2022	14 April 2022	3,137.67	309.38	0.00	42,233
19 April 2022	22 April 2022	3,598.99	371.76	0.00	54,035
25 April 2022	29 April 2022	5,018.97	449.84	0.00	60,794
03 May 2022	06 May 2022	3,119.18	126.35	0.00	37,969
10 May 2022	13 May 2022	4,285.92	306.57	0.00	51,842
16 May 2022	20 May 2022	3,384.98	243.36	0.00	51,075
23 May 2022	27 May 2022	5,114.49	232.80	0.00	46,921
30 May 2022	02 June 2022	3,077.27	279.30	0.00	43,864
06 June 2022	10 June 2022	4,407.99	405.72	18.98	50,505
13 June 2022	17 June 2022	5,870.24	794.79	86.31	54,153
20 June 2022	24 June 2022	3,510.86	521.72	0.00	49,655
27 June 2022	30 June 2022	1,977.53	186.13	0.00	41,045
04 July 2022	08 July 2022	2,955.91	830.71	138.71	58,233
11 July 2022	15 July 2022	3,472.04	644.13	48.34	44,795
18 July 2022	22 July 2022	3,642.73	242.91	4.00	43,823
25 July 2022	29 July 2022	3,838.70	766.22	39.55	44,013
01 August 2022	05 August 2022	4,016.81	433.51	10.00	49,460
08 August 2022	12 August 2022	2,023.72	142.52	0.00	36,800
15 August 2022	19 August 2022	1,657.51	376.80	0.00	33,320
22 August 2022	26 August 2022	3,166.96	513.25	155.09	36,739
29 August 2022	02 September 2022	6,299.26	639.39	0.00	47,364
05 September 2022	09 September 2022	3,760.42	218.63	6.23	43,475
13 September 2022	16 September 2022	6,295.57	191.43	14.00	50,328
19 September 2022	23 September 2022	3,483.06	51.13	0.00	55,763

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*By Product*	*By Product and Intention to Clear*		*By Product and Currenc*
From	To	Number of New Trade / Non-deliverable Forward	Number of New Trade / Intended to Clear / Non-deliverable Forward	Number of New Trade / Not Intended to Clear / Non-deliverable Forward	Number of New Trade / USD/CNY / Non-deliverable Forward
28 March 2022	01 April 2022	53,677	21,436	32,241	1,443
04 April 2022	08 April 2022	42,363	17,192	25,171	906
11 April 2022	14 April 2022	42,233	15,616	26,617	805
19 April 2022	22 April 2022	54,035	20,518	33,517	1,564
25 April 2022	29 April 2022	60,794	23,528	37,267	2,191
03 May 2022	06 May 2022	37,969	14,709	23,260	789
10 May 2022	13 May 2022	51,842	20,401	31,441	1,722
16 May 2022	20 May 2022	51,075	20,108	30,967	1,684
23 May 2022	27 May 2022	46,921	18,898	28,023	1,272
30 May 2022	02 June 2022	43,864	15,972	27,892	835
06 June 2022	10 June 2022	50,505	19,370	31,135	1,663
13 June 2022	17 June 2022	54,153	21,165	32,989	1,540
20 June 2022	24 June 2022	49,655	20,000	29,655	1,337
27 June 2022	30 June 2022	41,045	15,733	25,312	1,380
04 July 2022	08 July 2022	58,233	24,201	34,032	1,820
11 July 2022	15 July 2022	44,795	17,151	27,644	1,647
18 July 2022	22 July 2022	43,823	17,049	26,774	1,418
25 July 2022	29 July 2022	44,013	17,863	26,151	1,110
01 August 2022	05 August 2022	49,460	19,989	29,471	1,347
08 August 2022	12 August 2022	36,800	14,673	22,127	1,094
15 August 2022	19 August 2022	33,320	12,519	20,802	1,585
22 August 2022	26 August 2022	36,739	14,278	22,462	1,497
29 August 2022	02 September 2022	47,364	17,996	29,368	1,629
05 September 2022	09 September 2022	43,475	15,493	27,982	1,744
13 September 2022	16 September 2022	50,328	20,693	29,636	1,899
19 September 2022	23 September 2022	55,763	23,080	32,683	1,991

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*y*			
From	To	Number of New Trade / USD/IDR / Non-deliverable Forward	Number of New Trade / USD/INR / Non-deliverable Forward	Number of New Trade / USD/KRW / Non-deliverable Forward	Number of New Trade / USD/MYR / Non-deliverable Forward
28 March 2022	01 April 2022	2,403	8,788	19,587	828
04 April 2022	08 April 2022	2,945	11,194	14,167	698
11 April 2022	14 April 2022	2,194	6,126	15,981	728
19 April 2022	22 April 2022	3,466	9,258	20,248	666
25 April 2022	29 April 2022	5,939	9,543	24,623	972
03 May 2022	06 May 2022	1,094	8,984	13,496	551
10 May 2022	13 May 2022	4,344	11,922	17,570	903
16 May 2022	20 May 2022	3,299	10,171	19,062	792
23 May 2022	27 May 2022	2,922	9,464	15,767	774
30 May 2022	02 June 2022	2,587	6,664	13,347	1,134
06 June 2022	10 June 2022	4,685	11,967	14,732	1,076
13 June 2022	17 June 2022	4,541	12,796	16,028	826
20 June 2022	24 June 2022	3,598	10,691	15,945	728
27 June 2022	30 June 2022	2,797	9,065	13,029	514
04 July 2022	08 July 2022	5,049	13,651	17,302	863
11 July 2022	15 July 2022	4,109	10,527	13,329	594
18 July 2022	22 July 2022	4,098	11,543	13,662	679
25 July 2022	29 July 2022	3,550	9,548	13,750	605
01 August 2022	05 August 2022	2,685	12,972	12,782	610
08 August 2022	12 August 2022	2,691	7,098	11,641	600
15 August 2022	19 August 2022	1,939	9,168	9,383	537
22 August 2022	26 August 2022	2,497	7,648	11,609	752
29 August 2022	02 September 2022	2,776	9,454	15,730	598
05 September 2022	09 September 2022	2,723	9,115	12,265	2,415
13 September 2022	16 September 2022	2,948	9,960	20,372	886
19 September 2022	23 September 2022	3,576	14,102	21,623	857

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period					*By Product and Residua*
From	To	Number of New Trade / USD/PHP / Non-deliverable Forward	Number of New Trade / USD/TWD / Non-deliverable Forward	Number of New Trade / Others / Non-deliverable Forward	Number of New Trade / 0 - 3 Months / Non-deliverable Forward
28 March 2022	01 April 2022	2,339	17,359	932	51,922
04 April 2022	08 April 2022	2,928	8,842	685	41,067
11 April 2022	14 April 2022	2,000	13,828	571	40,892
19 April 2022	22 April 2022	1,936	16,078	820	51,936
25 April 2022	29 April 2022	2,276	14,376	877	58,683
03 May 2022	06 May 2022	2,049	10,457	550	36,767
10 May 2022	13 May 2022	2,169	12,524	689	50,151
16 May 2022	20 May 2022	2,147	13,282	640	48,896
23 May 2022	27 May 2022	2,566	13,466	691	44,347
30 May 2022	02 June 2022	2,141	16,715	443	40,984
06 June 2022	10 June 2022	2,472	13,064	848	45,966
13 June 2022	17 June 2022	2,302	15,402	720	49,571
20 June 2022	24 June 2022	3,667	12,974	717	47,353
27 June 2022	30 June 2022	2,096	11,664	502	39,450
04 July 2022	08 July 2022	3,512	15,207	831	56,162
11 July 2022	15 July 2022	2,307	11,701	583	43,333
18 July 2022	22 July 2022	1,693	10,119	613	42,534
25 July 2022	29 July 2022	2,850	11,848	753	42,665
01 August 2022	05 August 2022	1,772	16,685	608	47,946
08 August 2022	12 August 2022	1,912	11,147	619	35,615
15 August 2022	19 August 2022	1,631	8,471	608	32,180
22 August 2022	26 August 2022	1,408	10,607	723	35,118
29 August 2022	02 September 2022	1,575	14,459	1,144	44,491
05 September 2022	09 September 2022	2,391	12,182	641	40,731
13 September 2022	16 September 2022	1,855	11,616	794	46,640
19 September 2022	23 September 2022	2,064	10,783	769	53,062

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*/ Maturity*			
From	To	Number of New Trade / 3 - 6 Months / Non-deliverable Forward	Number of New Trade / 6 - 9 Months / Non-deliverable Forward	Number of New Trade / 9 - 12 Months / Non-deliverable Forward	Number of New Trade / 1 - 2 Years / Non-deliverable Forward
28 March 2022	01 April 2022	759	409	260	308
04 April 2022	08 April 2022	721	253	107	207
11 April 2022	14 April 2022	714	307	113	180
19 April 2022	22 April 2022	1,318	383	167	203
25 April 2022	29 April 2022	1,030	394	303	334
03 May 2022	06 May 2022	538	231	183	223
10 May 2022	13 May 2022	903	293	183	263
16 May 2022	20 May 2022	1,466	268	164	248
23 May 2022	27 May 2022	1,834	299	158	258
30 May 2022	02 June 2022	2,289	227	124	220
06 June 2022	10 June 2022	3,730	289	252	237
13 June 2022	17 June 2022	3,617	396	180	337
20 June 2022	24 June 2022	1,618	244	184	235
27 June 2022	30 June 2022	835	377	203	161
04 July 2022	08 July 2022	1,076	476	183	258
11 July 2022	15 July 2022	738	326	126	214
18 July 2022	22 July 2022	658	241	112	247
25 July 2022	29 July 2022	678	318	121	176
01 August 2022	05 August 2022	774	353	100	254
08 August 2022	12 August 2022	703	263	61	134
15 August 2022	19 August 2022	677	255	83	104
22 August 2022	26 August 2022	1,125	201	80	170
29 August 2022	02 September 2022	2,298	151	149	247
05 September 2022	09 September 2022	2,114	189	173	248
13 September 2022	16 September 2022	3,030	239	133	274
19 September 2022	23 September 2022	2,197	201	89	207

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover			
For The Period			
From	To	Number of New Trade / 2 - 5 Years / Non-deliverable Forward	Number of New Trade / > 5 Years / Non-deliverable Forward
28 March 2022	01 April 2022	20	0
04 April 2022	08 April 2022	9	0
11 April 2022	14 April 2022	28	0
19 April 2022	22 April 2022	28	0
25 April 2022	29 April 2022	51	0
03 May 2022	06 May 2022	28	0
10 May 2022	13 May 2022	50	0
16 May 2022	20 May 2022	34	0
23 May 2022	27 May 2022	27	0
30 May 2022	02 June 2022	21	0
06 June 2022	10 June 2022	30	2
13 June 2022	17 June 2022	51	2
20 June 2022	24 June 2022	23	0
27 June 2022	30 June 2022	19	0
04 July 2022	08 July 2022	69	10
11 July 2022	15 July 2022	56	4
18 July 2022	22 July 2022	30	2
25 July 2022	29 July 2022	52	5
01 August 2022	05 August 2022	33	1
08 August 2022	12 August 2022	25	0
15 August 2022	19 August 2022	22	0
22 August 2022	26 August 2022	31	16
29 August 2022	02 September 2022	30	0
05 September 2022	09 September 2022	19	2
13 September 2022	16 September 2022	10	3
19 September 2022	23 September 2022	9	0

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover		*New Trade Turnover (US$mn)*			
For The Period		*Asset Class Total*	*By Product*	*By Product and Intention to Clear*	
From	To	New Trade Turnover (US$mn) / Total	New Trade Turnover (US$mn) / Non-deliverable Forward	New Trade Turnover (US$mn) / Intended to Clear / Non-deliverable Forward	New Trade Turnover (US$mn) / Not Intended to Clear / Non-deliverable Forward
26 September 2022	30 September 2022	373,453.65	373,453.65	132,932.49	240,521.16
03 October 2022	07 October 2022	287,464.25	287,464.25	105,414.75	182,049.49
10 October 2022	14 October 2022	315,554.27	315,554.27	117,670.34	197,883.92
17 October 2022	21 October 2022	310,955.96	310,955.96	129,892.31	181,063.65
24 October 2022	28 October 2022	313,930.30	313,930.30	112,523.37	201,406.93
31 October 2022	04 November 2022	263,277.26	263,277.26	97,105.77	166,171.48
07 November 2022	11 November 2022	266,983.94	266,983.94	97,964.56	169,019.38
14 November 2022	18 November 2022	307,021.28	307,021.28	113,946.38	193,074.91
21 November 2022	25 November 2022	271,259.92	271,259.92	97,234.84	174,025.09
28 November 2022	02 December 2022	325,327.54	325,327.54	126,235.36	199,092.18
05 December 2022	09 December 2022	309,670.72	309,670.72	106,100.00	203,570.71
12 December 2022	16 December 2022	289,451.46	289,451.46	102,272.21	187,179.25
19 December 2022	23 December 2022	222,782.43	222,782.43	79,609.98	143,172.45
28 December 2022	30 December 2022	163,542.99	163,542.99	63,628.21	99,914.78
03 January 2023	06 January 2023	274,724.81	274,724.81	106,227.61	168,497.20
09 January 2023	13 January 2023	339,195.19	339,195.19	134,594.39	204,600.80
16 January 2023	20 January 2023	310,384.45	310,384.45	114,433.46	195,950.99
26 January 2023	27 January 2023	431,202.89	431,202.89	160,852.50	270,350.38
30 January 2023	03 February 2023	281,858.12	281,858.12	103,443.93	178,414.20
06 February 2023	10 February 2023	304,000.37	304,000.37	116,551.14	187,449.23
13 February 2023	17 February 2023	262,780.46	262,780.46	97,660.19	165,120.27
20 February 2023	24 February 2023	343,999.95	343,999.95	121,399.27	222,600.68
27 February 2023	03 March 2023	301,590.50	301,590.50	111,940.01	189,650.49
06 March 2023	10 March 2023	359,317.37	359,317.37	129,100.23	230,217.14
13 March 2023	17 March 2023	335,869.01	335,869.01	134,801.67	201,067.34
20 March 2023	24 March 2023	264,517.24	264,517.24	103,454.75	161,062.49

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*By Product and Currency*			
From	To	New Trade Turnover (US$mn) / USD/CNY / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/IDR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/INR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/KRW / Non-deliverable Forward
26 September 2022	30 September 2022	44,987.17	15,135.89	80,596.00	96,292.81
03 October 2022	07 October 2022	11,200.10	11,955.67	50,158.11	78,980.53
10 October 2022	14 October 2022	35,132.56	12,056.91	87,180.89	88,038.45
17 October 2022	21 October 2022	32,878.34	12,770.62	77,566.02	78,248.65
24 October 2022	28 October 2022	36,045.90	10,486.41	52,147.34	83,647.24
31 October 2022	04 November 2022	28,079.61	11,332.34	45,751.91	81,229.67
07 November 2022	11 November 2022	22,303.73	9,784.62	42,864.25	86,946.40
14 November 2022	18 November 2022	29,894.58	14,662.48	51,402.63	79,780.07
21 November 2022	25 November 2022	36,192.55	10,769.40	51,857.88	61,959.51
28 November 2022	02 December 2022	35,943.05	14,779.56	55,142.93	84,883.82
05 December 2022	09 December 2022	19,384.16	13,518.47	39,323.17	113,712.12
12 December 2022	16 December 2022	21,207.08	10,340.18	48,047.33	85,849.94
19 December 2022	23 December 2022	14,450.18	9,022.98	44,492.62	54,376.67
28 December 2022	30 December 2022	12,909.69	6,116.61	38,916.53	28,756.70
03 January 2023	06 January 2023	39,550.11	7,965.50	30,033.17	67,899.77
09 January 2023	13 January 2023	36,592.17	17,992.73	39,229.67	113,981.97
16 January 2023	20 January 2023	38,437.51	15,611.43	42,270.76	84,680.82
26 January 2023	27 January 2023	41,200.78	23,339.15	84,456.50	130,846.18
30 January 2023	03 February 2023	26,307.26	11,059.13	47,896.87	59,983.47
06 February 2023	10 February 2023	16,613.09	10,082.83	45,610.60	93,042.95
13 February 2023	17 February 2023	13,832.94	9,789.63	33,553.75	102,906.82
20 February 2023	24 February 2023	24,886.60	9,123.65	49,418.15	125,048.50
27 February 2023	03 March 2023	30,123.97	12,392.85	52,473.01	105,110.23
06 March 2023	10 March 2023	18,587.86	12,630.34	36,428.11	148,145.59
13 March 2023	17 March 2023	23,397.34	13,236.40	49,179.99	107,275.56
20 March 2023	24 March 2023	15,204.99	8,682.19	37,027.74	89,033.48

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / USD/MYR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/PHP / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/TWD / Non-deliverable Forward	New Trade Turnover (US$mn) / Others / Non-deliverable Forward
26 September 2022	30 September 2022	3,744.91	11,495.95	87,058.72	34,142.20
03 October 2022	07 October 2022	6,314.06	10,656.17	95,058.95	23,140.66
10 October 2022	14 October 2022	6,593.38	8,949.80	59,491.58	18,110.69
17 October 2022	21 October 2022	4,693.47	10,375.67	85,130.69	9,292.50
24 October 2022	28 October 2022	4,144.82	9,543.74	91,294.74	26,620.11
31 October 2022	04 November 2022	3,818.85	8,529.02	62,095.95	22,439.92
07 November 2022	11 November 2022	2,421.99	8,261.57	76,736.23	17,665.15
14 November 2022	18 November 2022	3,513.51	9,527.55	89,033.18	29,207.28
21 November 2022	25 November 2022	1,724.35	8,953.90	80,294.18	19,508.16
28 November 2022	02 December 2022	3,048.60	7,256.10	98,754.88	25,518.60
05 December 2022	09 December 2022	5,927.56	8,614.74	88,715.39	20,475.09
12 December 2022	16 December 2022	3,753.86	6,170.56	93,393.87	20,688.63
19 December 2022	23 December 2022	2,767.60	5,999.05	74,231.88	17,441.45
28 December 2022	30 December 2022	2,369.71	3,400.16	64,334.64	6,738.94
03 January 2023	06 January 2023	2,606.45	5,906.68	96,603.55	24,159.58
09 January 2023	13 January 2023	5,622.17	9,828.42	94,888.98	21,059.07
16 January 2023	20 January 2023	4,213.17	9,822.99	94,496.52	20,851.24
26 January 2023	27 January 2023	5,397.11	15,781.05	100,324.94	29,857.19
30 January 2023	03 February 2023	3,957.08	8,281.38	110,300.97	14,071.95
06 February 2023	10 February 2023	3,400.11	10,441.65	112,933.33	11,875.81
13 February 2023	17 February 2023	4,829.21	4,842.53	84,032.00	8,993.58
20 February 2023	24 February 2023	5,212.54	6,084.04	112,898.34	11,328.14
27 February 2023	03 March 2023	4,875.93	10,542.80	71,128.26	14,943.45
06 March 2023	10 March 2023	5,115.72	6,487.50	120,271.44	11,650.82
13 March 2023	17 March 2023	4,010.84	6,787.74	122,898.20	9,082.93
20 March 2023	24 March 2023	3,550.65	9,505.83	90,554.09	10,958.28

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*By Product and Residual Maturity*			
From	To	New Trade Turnover (US$mn) / 0 - 3 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 3 - 6 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 6 - 9 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 9 - 12 Months / Non-deliverable Forward
26 September 2022	30 September 2022	331,078.15	25,641.67	7,439.56	4,999.50
03 October 2022	07 October 2022	258,339.37	17,091.08	5,050.56	1,571.94
10 October 2022	14 October 2022	286,439.14	18,566.37	4,361.23	1,627.43
17 October 2022	21 October 2022	275,289.70	24,970.51	4,774.45	1,914.77
24 October 2022	28 October 2022	279,241.93	22,630.94	5,002.06	2,534.28
31 October 2022	04 November 2022	241,086.03	16,317.18	2,253.86	1,127.37
07 November 2022	11 November 2022	240,810.60	18,842.08	2,597.09	1,153.00
14 November 2022	18 November 2022	277,097.22	18,971.60	2,828.06	3,492.10
21 November 2022	25 November 2022	241,924.83	18,846.00	4,309.16	1,595.42
28 November 2022	02 December 2022	294,542.07	23,733.37	2,967.73	1,060.82
05 December 2022	09 December 2022	260,571.19	36,958.52	4,362.93	3,447.61
12 December 2022	16 December 2022	257,684.40	22,657.73	3,909.23	2,200.26
19 December 2022	23 December 2022	206,329.36	9,374.47	2,433.44	1,887.51
28 December 2022	30 December 2022	145,008.16	12,321.18	2,634.69	1,217.45
03 January 2023	06 January 2023	238,643.01	15,471.35	14,830.23	1,737.40
09 January 2023	13 January 2023	302,432.78	20,483.80	8,835.84	2,872.63
16 January 2023	20 January 2023	284,546.76	16,921.48	2,572.53	1,803.64
26 January 2023	27 January 2023	400,154.92	18,564.85	3,365.13	2,677.56
30 January 2023	03 February 2023	256,073.21	14,546.73	2,730.17	2,937.29
06 February 2023	10 February 2023	272,660.69	17,479.58	4,293.79	3,757.75
13 February 2023	17 February 2023	233,789.14	18,079.18	4,519.66	2,743.28
20 February 2023	24 February 2023	310,242.15	22,916.42	5,050.69	2,458.06
27 February 2023	03 March 2023	259,295.91	27,296.18	8,620.68	2,454.32
06 March 2023	10 March 2023	280,425.35	63,465.68	8,703.88	2,869.48
13 March 2023	17 March 2023	274,010.90	42,229.17	9,322.65	4,570.25
20 March 2023	24 March 2023	231,171.40	20,077.46	5,342.98	3,545.55

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					*Number of New Trade*
For The Period					*Asset Class Total*
From	To	New Trade Turnover (US$mn) / 1 - 2 Years / Non-deliverable Forward	New Trade Turnover (US$mn) / 2 - 5 Years / Non-deliverable Forward	New Trade Turnover (US$mn) / > 5 Years / Non-deliverable Forward	Number of New Trade / Total
26 September 2022	30 September 2022	4,015.25	57.19	222.34	72,384
03 October 2022	07 October 2022	5,292.58	118.71	0.00	56,952
10 October 2022	14 October 2022	4,074.74	485.37	0.00	53,906
17 October 2022	21 October 2022	3,579.72	311.82	115.00	53,834
24 October 2022	28 October 2022	4,353.03	161.06	7.00	56,087
31 October 2022	04 November 2022	2,333.40	139.43	20.00	53,056
07 November 2022	11 November 2022	3,230.59	350.58	0.00	66,417
14 November 2022	18 November 2022	4,260.27	346.70	25.32	62,313
21 November 2022	25 November 2022	4,403.88	164.44	16.20	47,086
28 November 2022	02 December 2022	2,553.44	468.28	1.84	56,276
05 December 2022	09 December 2022	4,000.21	326.26	4.00	49,592
12 December 2022	16 December 2022	2,826.60	173.24	0.00	43,930
19 December 2022	23 December 2022	2,550.47	207.16	0.00	36,187
28 December 2022	30 December 2022	2,232.76	128.75	0.00	25,721
03 January 2023	06 January 2023	3,873.37	169.44	0.00	42,198
09 January 2023	13 January 2023	4,092.60	477.54	0.00	64,482
16 January 2023	20 January 2023	3,779.91	279.92	480.21	59,794
26 January 2023	27 January 2023	5,375.72	584.50	480.21	84,228
30 January 2023	03 February 2023	4,547.57	923.15	100.00	56,659
06 February 2023	10 February 2023	5,602.45	156.12	50.00	59,781
13 February 2023	17 February 2023	3,383.03	133.17	133.00	56,857
20 February 2023	24 February 2023	3,026.63	186.01	120.00	52,405
27 February 2023	03 March 2023	3,148.65	739.76	35.00	60,180
06 March 2023	10 March 2023	3,618.21	234.78	0.00	56,260
13 March 2023	17 March 2023	5,542.05	193.99	0.00	59,772
20 March 2023	24 March 2023	4,217.27	142.58	20.00	54,254

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*By Product*	*By Product and Intention to Clear*		*By Product and Currenc*
From	To	Number of New Trade / Non-deliverable Forward	Number of New Trade / Intended to Clear / Non-deliverable Forward	Number of New Trade / Not Intended to Clear / Non-deliverable Forward	Number of New Trade / USD/CNY / Non-deliverable Forward
26 September 2022	30 September 2022	72,384	28,980	43,404	2,097
03 October 2022	07 October 2022	56,952	22,467	34,485	563
10 October 2022	14 October 2022	53,906	19,933	33,973	1,930
17 October 2022	21 October 2022	53,834	20,980	32,855	2,024
24 October 2022	28 October 2022	56,087	21,792	34,295	2,092
31 October 2022	04 November 2022	53,056	21,659	31,397	1,443
07 November 2022	11 November 2022	66,417	27,016	39,402	1,258
14 November 2022	18 November 2022	62,313	25,100	37,213	1,405
21 November 2022	25 November 2022	47,086	18,236	28,850	1,724
28 November 2022	02 December 2022	56,276	22,153	34,123	1,987
05 December 2022	09 December 2022	49,592	18,265	31,327	1,174
12 December 2022	16 December 2022	43,930	16,497	27,433	1,041
19 December 2022	23 December 2022	36,187	14,023	22,164	781
28 December 2022	30 December 2022	25,721	9,159	16,562	558
03 January 2023	06 January 2023	42,198	17,271	24,927	1,522
09 January 2023	13 January 2023	64,482	27,413	37,070	1,545
16 January 2023	20 January 2023	59,794	25,896	33,899	1,690
26 January 2023	27 January 2023	84,228	35,153	49,075	1,870
30 January 2023	03 February 2023	56,659	22,398	34,261	1,294
06 February 2023	10 February 2023	59,781	24,878	34,903	826
13 February 2023	17 February 2023	56,857	23,439	33,418	1,004
20 February 2023	24 February 2023	52,405	22,330	30,075	1,491
27 February 2023	03 March 2023	60,180	24,685	35,495	1,613
06 March 2023	10 March 2023	56,260	22,012	34,248	1,125
13 March 2023	17 March 2023	59,772	24,020	35,752	1,401
20 March 2023	24 March 2023	54,254	21,379	32,876	1,033

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		y			
From	To	Number of New Trade / USD/IDR / Non-deliverable Forward	Number of New Trade / USD/INR / Non-deliverable Forward	Number of New Trade / USD/KRW / Non-deliverable Forward	Number of New Trade / USD/MYR / Non-deliverable Forward
26 September 2022	30 September 2022	4,413	13,967	31,237	984
03 October 2022	07 October 2022	3,262	11,030	23,709	1,435
10 October 2022	14 October 2022	3,073	14,613	20,411	1,245
17 October 2022	21 October 2022	3,391	13,300	20,110	815
24 October 2022	28 October 2022	2,837	9,257	22,656	712
31 October 2022	04 November 2022	2,991	9,883	22,756	889
07 November 2022	11 November 2022	3,583	10,440	31,587	653
14 November 2022	18 November 2022	3,926	10,756	27,075	770
21 November 2022	25 November 2022	2,956	9,726	18,202	481
28 November 2022	02 December 2022	5,126	11,816	20,941	619
05 December 2022	09 December 2022	4,062	9,221	20,233	1,309
12 December 2022	16 December 2022	2,527	8,567	16,913	742
19 December 2022	23 December 2022	1,943	7,729	14,051	687
28 December 2022	30 December 2022	1,971	5,361	8,746	456
03 January 2023	06 January 2023	3,093	7,099	17,365	681
09 January 2023	13 January 2023	6,524	12,752	23,383	1,203
16 January 2023	20 January 2023	6,524	11,834	22,687	1,001
26 January 2023	27 January 2023	9,244	20,403	30,796	1,365
30 January 2023	03 February 2023	3,998	14,072	14,419	813
06 February 2023	10 February 2023	3,797	10,821	21,813	1,097
13 February 2023	17 February 2023	3,666	9,520	24,580	1,287
20 February 2023	24 February 2023	2,781	6,884	21,392	1,003
27 February 2023	03 March 2023	4,231	12,015	26,453	901
06 March 2023	10 March 2023	3,590	9,402	23,901	1,026
13 March 2023	17 March 2023	4,061	10,159	24,781	800
20 March 2023	24 March 2023	3,403	7,966	25,082	1,016

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period					*By Product and Residua*
From	To	Number of New Trade / USD/PHP / Non-deliverable Forward	Number of New Trade / USD/TWD / Non-deliverable Forward	Number of New Trade / Others / Non-deliverable Forward	Number of New Trade / 0 - 3 Months / Non-deliverable Forward
26 September 2022	30 September 2022	3,205	15,420	1,063	70,296
03 October 2022	07 October 2022	2,239	14,021	695	55,476
10 October 2022	14 October 2022	2,140	9,716	778	52,214
17 October 2022	21 October 2022	2,275	11,242	678	51,966
24 October 2022	28 October 2022	2,576	15,060	901	54,470
31 October 2022	04 November 2022	2,313	11,964	818	51,783
07 November 2022	11 November 2022	2,305	15,828	765	64,785
14 November 2022	18 November 2022	2,571	15,049	763	60,501
21 November 2022	25 November 2022	1,999	11,269	731	45,357
28 November 2022	02 December 2022	1,777	13,189	823	54,007
05 December 2022	09 December 2022	2,170	10,648	777	46,255
12 December 2022	16 December 2022	1,899	11,484	758	41,784
19 December 2022	23 December 2022	1,661	8,707	631	35,229
28 December 2022	30 December 2022	1,156	7,022	452	24,991
03 January 2023	06 January 2023	2,080	9,683	677	41,028
09 January 2023	13 January 2023	3,529	14,673	875	62,686
16 January 2023	20 January 2023	3,097	11,898	1,065	58,378
26 January 2023	27 January 2023	5,283	13,715	1,554	82,403
30 January 2023	03 February 2023	3,154	18,248	662	55,343
06 February 2023	10 February 2023	3,313	17,487	628	58,214
13 February 2023	17 February 2023	2,192	14,019	590	55,063
20 February 2023	24 February 2023	2,172	15,993	691	50,408
27 February 2023	03 March 2023	3,462	10,746	760	56,685
06 March 2023	10 March 2023	2,229	14,402	587	51,425
13 March 2023	17 March 2023	2,489	15,348	735	55,028
20 March 2023	24 March 2023	2,894	12,227	636	51,556

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*/ Maturity*			
From	To	Number of New Trade / 3 - 6 Months / Non-deliverable Forward	Number of New Trade / 6 - 9 Months / Non-deliverable Forward	Number of New Trade / 9 - 12 Months / Non-deliverable Forward	Number of New Trade / 1 - 2 Years / Non-deliverable Forward
26 September 2022	30 September 2022	1,265	323	216	273
03 October 2022	07 October 2022	914	272	84	201
10 October 2022	14 October 2022	995	284	97	278
17 October 2022	21 October 2022	1,212	298	142	193
24 October 2022	28 October 2022	970	204	165	252
31 October 2022	04 November 2022	890	153	87	134
07 November 2022	11 November 2022	986	240	132	261
14 November 2022	18 November 2022	1,103	167	165	307
21 November 2022	25 November 2022	1,125	160	120	232
28 November 2022	02 December 2022	1,637	187	88	278
05 December 2022	09 December 2022	2,669	226	161	261
12 December 2022	16 December 2022	1,503	218	159	260
19 December 2022	23 December 2022	499	143	122	178
28 December 2022	30 December 2022	433	94	80	112
03 January 2023	06 January 2023	609	227	98	219
09 January 2023	13 January 2023	966	172	183	429
16 January 2023	20 January 2023	874	167	118	220
26 January 2023	27 January 2023	1,027	248	186	306
30 January 2023	03 February 2023	664	120	168	279
06 February 2023	10 February 2023	856	218	186	280
13 February 2023	17 February 2023	1,146	255	128	250
20 February 2023	24 February 2023	1,458	233	124	162
27 February 2023	03 March 2023	2,851	294	126	192
06 March 2023	10 March 2023	3,989	353	190	277
13 March 2023	17 March 2023	3,749	420	216	336
20 March 2023	24 March 2023	1,961	272	190	247

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover			
For The Period			
From	To	Number of New Trade / 2 - 5 Years / Non-deliverable Forward	Number of New Trade / > 5 Years / Non-deliverable Forward
26 September 2022	30 September 2022	10	2
03 October 2022	07 October 2022	6	0
10 October 2022	14 October 2022	38	0
17 October 2022	21 October 2022	19	5
24 October 2022	28 October 2022	27	1
31 October 2022	04 November 2022	8	1
07 November 2022	11 November 2022	14	0
14 November 2022	18 November 2022	69	2
21 November 2022	25 November 2022	91	2
28 November 2022	02 December 2022	78	2
05 December 2022	09 December 2022	19	2
12 December 2022	16 December 2022	7	0
19 December 2022	23 December 2022	17	0
28 December 2022	30 December 2022	12	0
03 January 2023	06 January 2023	18	0
09 January 2023	13 January 2023	47	0
16 January 2023	20 January 2023	35	4
26 January 2023	27 January 2023	55	4
30 January 2023	03 February 2023	84	2
06 February 2023	10 February 2023	25	2
13 February 2023	17 February 2023	9	7
20 February 2023	24 February 2023	15	6
27 February 2023	03 March 2023	32	2
06 March 2023	10 March 2023	27	0
13 March 2023	17 March 2023	24	0
20 March 2023	24 March 2023	25	4

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover		*New Trade Turnover (US$mn)*			
For The Period		*Asset Class Total*	*By Product*	*By Product and Intention to Clear*	
From	To	New Trade Turnover (US$mn) / Total	New Trade Turnover (US$mn) / Non-deliverable Forward	New Trade Turnover (US$mn) / Intended to Clear / Non-deliverable Forward	New Trade Turnover (US$mn) / Not Intended to Clear / Non-deliverable Forward
27 March 2023	31 March 2023	299,248.06	299,248.06	112,115.46	187,132.60
03 April 2023	06 April 2023	160,828.88	160,828.88	60,578.43	100,250.45
11 April 2023	14 April 2023	258,109.14	258,109.14	98,752.83	159,356.32
17 April 2023	21 April 2023	261,546.20	261,546.20	102,843.92	158,702.28
24 April 2023	28 April 2023	323,994.33	323,994.33	113,993.50	210,000.83
02 May 2023	05 May 2023	194,151.11	194,151.11	81,747.16	112,403.95
08 May 2023	12 May 2023	253,034.80	253,034.80	96,275.52	156,759.29
15 May 2023	19 May 2023	349,189.88	349,189.88	121,117.05	228,072.82
22 May 2023	25 May 2023	232,264.86	232,264.86	74,309.92	157,954.93
29 May 2023	02 June 2023	343,386.02	343,386.02	140,994.28	202,391.74
05 June 2023	09 June 2023	260,964.62	260,964.62	90,619.63	170,345.00
12 June 2023	16 June 2023	329,750.80	329,750.80	132,549.88	197,200.92
19 June 2023	23 June 2023	240,938.13	240,938.13	100,725.39	140,212.74
26 June 2023	30 June 2023	321,034.55	321,034.55	108,364.05	212,670.50
03 July 2023	07 July 2023	265,292.01	265,292.01	100,491.07	164,800.94
10 July 2023	14 July 2023	321,502.62	321,502.62	126,158.90	195,343.72
17 July 2023	21 July 2023	258,094.79	258,094.79	99,509.85	158,584.93
24 July 2023	28 July 2023	267,411.72	267,411.72	87,001.84	180,409.88
31 July 2023	04 August 2023	214,569.71	214,569.71	74,452.87	140,116.84
07 August 2023	11 August 2023	272,449.16	272,449.16	88,618.74	183,830.42
14 August 2023	18 August 2023	244,184.89	244,184.89	86,721.81	157,463.08
21 August 2023	25 August 2023	277,940.45	277,940.45	87,226.33	190,714.12
28 August 2023	01 September 2023	277,588.81	277,588.81	89,413.03	188,175.78
04 September 2023	08 September 2023	262,090.24	262,090.24	89,994.02	172,096.22
11 September 2023	15 September 2023	328,466.96	328,466.96	110,655.95	217,811.01
18 September 2023	22 September 2023	252,800.34	252,800.34	82,605.70	170,194.64

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*By Product and Currency*			
From	To	New Trade Turnover (US$mn) / USD/CNY / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/IDR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/INR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/KRW / Non-deliverable Forward
27 March 2023	31 March 2023	23,384.76	12,121.48	35,013.42	105,695.96
03 April 2023	06 April 2023	12,571.75	9,606.81	28,617.80	69,062.45
11 April 2023	14 April 2023	18,081.68	12,125.10	33,171.10	83,639.81
17 April 2023	21 April 2023	17,090.04	8,558.39	34,678.98	89,385.84
24 April 2023	28 April 2023	34,493.63	8,762.74	54,177.59	108,548.52
02 May 2023	05 May 2023	12,744.03	10,022.77	24,169.00	58,919.94
08 May 2023	12 May 2023	20,034.76	13,002.25	31,386.94	76,967.41
15 May 2023	19 May 2023	30,186.12	68,742.94	42,508.03	93,988.44
22 May 2023	25 May 2023	15,043.56	6,698.77	39,323.32	76,031.96
29 May 2023	02 June 2023	30,397.55	10,396.24	38,939.47	123,359.29
05 June 2023	09 June 2023	19,621.80	11,288.76	38,068.53	82,725.51
12 June 2023	16 June 2023	18,624.43	11,505.04	43,639.23	131,043.30
19 June 2023	23 June 2023	14,263.22	13,788.09	44,192.45	77,343.07
26 June 2023	30 June 2023	33,750.44	7,198.18	40,634.85	127,452.18
03 July 2023	07 July 2023	26,329.31	10,796.64	39,384.63	87,927.26
10 July 2023	14 July 2023	28,938.81	12,328.28	53,349.77	90,119.23
17 July 2023	21 July 2023	23,694.99	6,327.80	38,491.07	87,159.13
24 July 2023	28 July 2023	30,936.23	7,721.99	39,897.16	72,644.42
31 July 2023	04 August 2023	21,840.55	8,352.72	28,884.53	62,302.67
07 August 2023	11 August 2023	32,611.99	7,921.49	30,609.74	80,060.29
14 August 2023	18 August 2023	22,653.87	6,643.02	29,769.79	59,350.14
21 August 2023	25 August 2023	29,756.24	11,140.82	38,255.27	69,622.88
28 August 2023	01 September 2023	30,444.20	5,321.27	41,593.55	88,826.31
04 September 2023	08 September 2023	29,934.81	6,439.64	31,003.29	97,444.99
11 September 2023	15 September 2023	29,943.91	6,953.77	31,909.02	107,620.77
18 September 2023	22 September 2023	30,115.58	7,284.13	33,426.79	80,643.23

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / USD/MYR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/PHP / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/TWD / Non-deliverable Forward	New Trade Turnover (US$mn) / Others / Non-deliverable Forward
27 March 2023	31 March 2023	3,910.71	8,744.02	95,734.84	14,642.87
03 April 2023	06 April 2023	3,147.08	5,011.64	26,840.32	5,971.03
11 April 2023	14 April 2023	3,824.16	6,400.54	90,455.47	10,411.29
17 April 2023	21 April 2023	3,329.70	10,010.88	86,914.21	11,578.17
24 April 2023	28 April 2023	3,750.05	7,024.11	86,708.85	20,528.84
02 May 2023	05 May 2023	2,704.08	4,941.18	71,256.09	9,394.03
08 May 2023	12 May 2023	3,624.01	8,552.57	91,541.08	7,925.79
15 May 2023	19 May 2023	3,755.01	7,475.86	92,484.56	10,048.92
22 May 2023	25 May 2023	2,237.87	4,784.65	79,204.26	8,940.47
29 May 2023	02 June 2023	4,723.05	7,542.80	106,467.20	21,560.40
05 June 2023	09 June 2023	4,232.11	7,150.70	88,926.93	8,950.28
12 June 2023	16 June 2023	5,009.13	6,082.99	100,555.30	13,291.39
19 June 2023	23 June 2023	2,459.08	6,746.17	74,118.31	8,027.74
26 June 2023	30 June 2023	4,527.84	5,254.89	91,182.38	11,033.79
03 July 2023	07 July 2023	2,285.90	5,087.64	79,863.56	13,617.06
10 July 2023	14 July 2023	5,275.10	6,641.73	107,646.12	17,203.59
17 July 2023	21 July 2023	3,726.53	4,869.76	84,972.34	8,853.18
24 July 2023	28 July 2023	3,953.16	3,713.30	100,814.46	7,731.01
31 July 2023	04 August 2023	4,187.65	5,447.56	80,801.17	2,752.87
07 August 2023	11 August 2023	2,822.73	6,452.03	106,536.46	5,434.44
14 August 2023	18 August 2023	3,529.66	6,161.56	112,113.52	3,963.33
21 August 2023	25 August 2023	2,791.38	3,385.53	112,430.14	10,558.18
28 August 2023	01 September 2023	2,261.43	3,251.95	99,165.38	6,724.73
04 September 2023	08 September 2023	4,112.59	4,164.36	82,797.21	6,193.36
11 September 2023	15 September 2023	4,818.13	3,503.17	139,378.85	4,339.36
18 September 2023	22 September 2023	2,066.48	5,197.02	87,817.89	6,249.23

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*By Product and Residual Maturity*			
From	To	New Trade Turnover (US$mn) / 0 - 3 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 3 - 6 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 6 - 9 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 9 - 12 Months / Non-deliverable Forward
27 March 2023	31 March 2023	271,150.76	20,134.31	3,951.72	1,830.90
03 April 2023	06 April 2023	147,845.32	7,171.25	2,572.50	908.19
11 April 2023	14 April 2023	232,773.10	13,353.20	5,227.53	2,411.07
17 April 2023	21 April 2023	230,528.44	19,379.04	5,565.35	2,104.46
24 April 2023	28 April 2023	287,937.80	20,954.79	5,414.37	4,074.36
02 May 2023	05 May 2023	172,419.90	14,001.89	3,343.38	1,837.93
08 May 2023	12 May 2023	216,061.99	20,313.51	9,279.33	3,622.32
15 May 2023	19 May 2023	311,250.49	20,021.23	10,299.31	2,788.88
22 May 2023	25 May 2023	202,714.10	19,701.76	4,601.54	2,888.90
29 May 2023	02 June 2023	297,614.62	31,099.93	7,727.23	3,837.69
05 June 2023	09 June 2023	216,262.26	35,880.32	4,380.71	1,240.05
12 June 2023	16 June 2023	267,196.09	43,699.37	9,105.29	4,507.65
19 June 2023	23 June 2023	212,250.75	17,659.01	4,835.75	1,721.22
26 June 2023	30 June 2023	281,457.43	24,628.55	8,176.30	2,921.24
03 July 2023	07 July 2023	223,466.77	17,532.91	16,509.19	2,845.95
10 July 2023	14 July 2023	272,363.33	24,375.58	18,192.93	2,393.87
17 July 2023	21 July 2023	226,200.09	21,441.90	5,790.65	1,279.11
24 July 2023	28 July 2023	240,342.33	16,236.77	5,805.58	1,111.90
31 July 2023	04 August 2023	188,830.89	17,294.05	3,865.22	1,351.81
07 August 2023	11 August 2023	234,903.10	25,124.86	5,292.42	2,253.28
14 August 2023	18 August 2023	211,560.07	21,408.07	6,603.93	2,031.40
21 August 2023	25 August 2023	239,125.23	27,931.56	5,738.26	1,849.82
28 August 2023	01 September 2023	231,128.80	32,914.21	6,854.72	2,913.41
04 September 2023	08 September 2023	218,675.53	30,066.62	6,025.18	3,727.48
11 September 2023	15 September 2023	252,844.47	53,291.84	10,839.20	4,712.68
18 September 2023	22 September 2023	216,389.41	23,888.42	4,848.87	4,010.98

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					*Number of New Trade*
For The Period					*Asset Class Total*
From	To	New Trade Turnover (US$mn) / 1 - 2 Years / Non-deliverable Forward	New Trade Turnover (US$mn) / 2 - 5 Years / Non-deliverable Forward	New Trade Turnover (US$mn) / > 5 Years / Non-deliverable Forward	Number of New Trade / Total
27 March 2023	31 March 2023	1,901.69	273.69	5.00	49,665
03 April 2023	06 April 2023	2,133.48	192.54	5.60	33,648
11 April 2023	14 April 2023	3,941.42	396.02	6.80	47,251
17 April 2023	21 April 2023	3,606.42	362.50	0.00	47,293
24 April 2023	28 April 2023	5,409.47	173.54	30.00	52,340
02 May 2023	05 May 2023	2,376.14	171.87	0.00	38,137
08 May 2023	12 May 2023	3,630.07	127.58	0.00	44,463
15 May 2023	19 May 2023	4,402.78	384.66	42.53	54,056
22 May 2023	25 May 2023	1,729.36	166.72	462.47	41,317
29 May 2023	02 June 2023	2,594.06	512.50	0.00	59,275
05 June 2023	09 June 2023	2,952.81	247.81	0.66	43,593
12 June 2023	16 June 2023	4,913.04	329.10	0.26	57,968
19 June 2023	23 June 2023	3,836.11	635.29	0.00	44,524
26 June 2023	30 June 2023	3,449.24	371.19	30.60	45,598
03 July 2023	07 July 2023	4,285.29	643.91	8.00	46,850
10 July 2023	14 July 2023	4,025.36	151.55	0.00	56,806
17 July 2023	21 July 2023	3,229.24	153.80	0.00	50,976
24 July 2023	28 July 2023	3,520.36	394.77	0.00	46,958
31 July 2023	04 August 2023	2,989.08	236.65	2.00	44,356
07 August 2023	11 August 2023	4,586.18	288.48	0.86	47,783
14 August 2023	18 August 2023	2,333.22	248.19	0.00	47,179
21 August 2023	25 August 2023	2,774.09	511.50	10.00	43,909
28 August 2023	01 September 2023	3,531.97	161.70	84.00	40,178
04 September 2023	08 September 2023	3,367.58	222.75	5.10	43,998
11 September 2023	15 September 2023	6,062.08	707.33	9.37	42,595
18 September 2023	22 September 2023	3,390.48	272.17	0.00	43,521

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*By Product*	*By Product and Intention to Clear*		*By Product and Currenc*
From	To	Number of New Trade / Non-deliverable Forward	Number of New Trade / Intended to Clear / Non-deliverable Forward	Number of New Trade / Not Intended to Clear / Non-deliverable Forward	Number of New Trade / USD/CNY / Non-deliverable Forward
27 March 2023	31 March 2023	49,665	20,073	29,592	1,225
03 April 2023	06 April 2023	33,648	14,483	19,166	452
11 April 2023	14 April 2023	47,251	19,698	27,553	823
17 April 2023	21 April 2023	47,293	18,457	28,837	998
24 April 2023	28 April 2023	52,340	20,884	31,456	1,895
02 May 2023	05 May 2023	38,137	15,767	22,370	599
08 May 2023	12 May 2023	44,463	18,004	26,459	1,195
15 May 2023	19 May 2023	54,056	23,908	30,149	1,774
22 May 2023	25 May 2023	41,317	17,275	24,043	927
29 May 2023	02 June 2023	59,275	25,932	33,343	1,453
05 June 2023	09 June 2023	43,593	17,201	26,392	1,454
12 June 2023	16 June 2023	57,968	26,150	31,818	1,050
19 June 2023	23 June 2023	44,524	19,447	25,077	632
26 June 2023	30 June 2023	45,598	19,493	26,105	1,836
03 July 2023	07 July 2023	46,850	19,296	27,554	1,417
10 July 2023	14 July 2023	56,806	24,481	32,326	1,665
17 July 2023	21 July 2023	50,976	20,870	30,106	1,724
24 July 2023	28 July 2023	46,958	18,165	28,794	1,711
31 July 2023	04 August 2023	44,356	17,154	27,203	1,601
07 August 2023	11 August 2023	47,783	18,166	29,617	1,505
14 August 2023	18 August 2023	47,179	18,033	29,146	1,614
21 August 2023	25 August 2023	43,909	17,588	26,321	1,674
28 August 2023	01 September 2023	40,178	14,672	25,507	1,778
04 September 2023	08 September 2023	43,998	16,727	27,271	1,789
11 September 2023	15 September 2023	42,595	16,745	25,850	1,683
18 September 2023	22 September 2023	43,521	17,119	26,402	1,692

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*y*			
From	To	Number of New Trade / USD/IDR / Non-deliverable Forward	Number of New Trade / USD/INR / Non-deliverable Forward	Number of New Trade / USD/KRW / Non-deliverable Forward	Number of New Trade / USD/MYR / Non-deliverable Forward
27 March 2023	31 March 2023	4,215	6,542	22,024	882
03 April 2023	06 April 2023	3,075	5,941	17,300	725
11 April 2023	14 April 2023	3,805	6,917	22,185	728
17 April 2023	21 April 2023	2,924	7,628	20,757	696
24 April 2023	28 April 2023	3,614	8,709	21,666	619
02 May 2023	05 May 2023	3,132	6,290	15,361	648
08 May 2023	12 May 2023	3,691	7,742	16,741	665
15 May 2023	19 May 2023	2,855	9,919	21,997	799
22 May 2023	25 May 2023	1,929	7,161	18,668	735
29 May 2023	02 June 2023	2,696	9,271	25,433	1,106
05 June 2023	09 June 2023	2,906	9,132	15,421	833
12 June 2023	16 June 2023	3,333	9,905	26,887	1,143
19 June 2023	23 June 2023	3,157	9,494	17,150	635
26 June 2023	30 June 2023	1,689	5,903	20,555	776
03 July 2023	07 July 2023	3,130	9,933	18,844	672
10 July 2023	14 July 2023	3,794	10,067	21,947	1,187
17 July 2023	21 July 2023	2,382	7,753	22,535	1,123
24 July 2023	28 July 2023	3,199	8,586	17,773	971
31 July 2023	04 August 2023	3,687	8,908	15,075	1,208
07 August 2023	11 August 2023	2,989	7,364	19,486	1,055
14 August 2023	18 August 2023	2,663	8,687	16,417	1,061
21 August 2023	25 August 2023	2,627	7,670	16,053	704
28 August 2023	01 September 2023	2,325	8,377	15,082	553
04 September 2023	08 September 2023	2,436	8,018	17,980	872
11 September 2023	15 September 2023	2,268	6,947	16,708	616
18 September 2023	22 September 2023	2,862	8,593	15,958	544

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period					*By Product and Residua*
From	To	Number of New Trade / USD/PHP / Non-deliverable Forward	Number of New Trade / USD/TWD / Non-deliverable Forward	Number of New Trade / Others / Non-deliverable Forward	Number of New Trade / 0 - 3 Months / Non-deliverable Forward
27 March 2023	31 March 2023	2,246	11,807	726	48,049
03 April 2023	06 April 2023	1,661	3,947	549	32,965
11 April 2023	14 April 2023	2,298	9,876	621	45,864
17 April 2023	21 April 2023	3,287	10,163	841	45,660
24 April 2023	28 April 2023	2,698	12,169	972	50,828
02 May 2023	05 May 2023	1,845	9,774	490	37,147
08 May 2023	12 May 2023	2,657	11,193	581	42,882
15 May 2023	19 May 2023	2,893	13,309	512	52,346
22 May 2023	25 May 2023	1,528	9,685	685	39,876
29 May 2023	02 June 2023	2,462	15,955	901	56,452
05 June 2023	09 June 2023	1,557	11,625	666	40,980
12 June 2023	16 June 2023	1,896	12,917	838	53,643
19 June 2023	23 June 2023	2,214	10,576	666	42,326
26 June 2023	30 June 2023	1,713	12,540	586	43,950
03 July 2023	07 July 2023	1,467	10,835	553	45,122
10 July 2023	14 July 2023	2,080	15,305	762	54,818
17 July 2023	21 July 2023	1,457	13,447	556	49,275
24 July 2023	28 July 2023	1,390	12,873	456	45,619
31 July 2023	04 August 2023	1,932	11,681	265	42,948
07 August 2023	11 August 2023	2,495	12,561	330	46,000
14 August 2023	18 August 2023	2,061	14,396	281	45,386
21 August 2023	25 August 2023	1,307	13,263	612	42,132
28 August 2023	01 September 2023	1,023	10,479	562	37,447
04 September 2023	08 September 2023	1,567	10,878	460	40,604
11 September 2023	15 September 2023	1,144	12,686	544	38,396
18 September 2023	22 September 2023	1,667	11,805	402	41,107

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*/ Maturity*			
From	To	Number of New Trade / 3 - 6 Months / Non-deliverable Forward	Number of New Trade / 6 - 9 Months / Non-deliverable Forward	Number of New Trade / 9 - 12 Months / Non-deliverable Forward	Number of New Trade / 1 - 2 Years / Non-deliverable Forward
27 March 2023	31 March 2023	1,090	215	145	150
03 April 2023	06 April 2023	339	130	66	137
11 April 2023	14 April 2023	611	315	183	251
17 April 2023	21 April 2023	851	368	135	263
24 April 2023	28 April 2023	804	284	178	234
02 May 2023	05 May 2023	608	175	77	127
08 May 2023	12 May 2023	850	341	163	215
15 May 2023	19 May 2023	917	417	134	211
22 May 2023	25 May 2023	1,024	196	74	127
29 May 2023	02 June 2023	2,179	308	166	146
05 June 2023	09 June 2023	2,074	228	111	174
12 June 2023	16 June 2023	3,469	364	218	254
19 June 2023	23 June 2023	1,541	288	111	221
26 June 2023	30 June 2023	980	254	179	193
03 July 2023	07 July 2023	968	340	132	239
10 July 2023	14 July 2023	1,195	415	125	236
17 July 2023	21 July 2023	1,133	234	111	204
24 July 2023	28 July 2023	866	227	91	138
31 July 2023	04 August 2023	886	204	102	196
07 August 2023	11 August 2023	1,115	277	106	275
14 August 2023	18 August 2023	1,101	309	159	200
21 August 2023	25 August 2023	1,201	247	107	170
28 August 2023	01 September 2023	1,922	265	159	301
04 September 2023	08 September 2023	2,687	298	148	231
11 September 2023	15 September 2023	3,217	328	199	333
18 September 2023	22 September 2023	1,767	223	219	175

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover			
For The Period			
From	To	Number of New Trade / 2 - 5 Years / Non-deliverable Forward	Number of New Trade / > 5 Years / Non-deliverable Forward
27 March 2023	31 March 2023	17	1
03 April 2023	06 April 2023	5	8
11 April 2023	14 April 2023	24	4
17 April 2023	21 April 2023	18	0
24 April 2023	28 April 2023	11	2
02 May 2023	05 May 2023	4	0
08 May 2023	12 May 2023	13	0
15 May 2023	19 May 2023	31	1
22 May 2023	25 May 2023	17	4
29 May 2023	02 June 2023	25	0
05 June 2023	09 June 2023	24	2
12 June 2023	16 June 2023	20	1
19 June 2023	23 June 2023	38	0
26 June 2023	30 June 2023	33	10
03 July 2023	07 July 2023	50	1
10 July 2023	14 July 2023	19	0
17 July 2023	21 July 2023	20	0
24 July 2023	28 July 2023	20	0
31 July 2023	04 August 2023	19	2
07 August 2023	11 August 2023	9	2
14 August 2023	18 August 2023	25	0
21 August 2023	25 August 2023	52	1
28 August 2023	01 September 2023	82	2
04 September 2023	08 September 2023	27	5
11 September 2023	15 September 2023	115	7
18 September 2023	22 September 2023	30	0

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover		*New Trade Turnover (US$mn)*			
For The Period		*Asset Class Total*	*By Product*	*By Product and Intention to Clear*	
From	To	New Trade Turnover (US$mn) / Total	New Trade Turnover (US$mn) / Non-deliverable Forward	New Trade Turnover (US$mn) / Intended to Clear / Non-deliverable Forward	New Trade Turnover (US$mn) / Not Intended to Clear / Non-deliverable Forward
25 September 2023	29 September 2023	316,506.46	316,506.46	87,470.97	229,035.50
03 October 2023	06 October 2023	191,819.42	191,819.42	69,302.66	122,516.76
09 October 2023	13 October 2023	220,494.61	220,494.61	72,573.01	147,921.61
16 October 2023	20 October 2023	232,172.08	232,172.08	76,020.89	156,151.19
23 October 2023	27 October 2023	242,614.34	242,614.34	75,686.12	166,928.22
30 October 2023	03 November 2023	268,174.98	268,174.98	86,716.83	181,458.15
06 November 2023	10 November 2023	294,385.65	294,385.65	106,510.32	187,875.33
13 November 2023	17 November 2023	334,943.82	334,943.82	125,945.41	208,998.42
20 November 2023	24 November 2023	333,452.34	333,452.34	132,315.20	201,137.14
27 November 2023	01 December 2023	328,529.10	328,529.10	110,970.52	217,558.58
04 December 2023	08 December 2023	308,804.07	308,804.07	114,404.68	194,399.39
11 December 2023	15 December 2023	341,556.40	341,556.40	107,369.59	234,186.81
18 December 2023	22 December 2023	263,802.06	263,802.06	84,567.55	179,234.51
27 December 2023	29 December 2023	176,056.81	176,056.81	55,961.01	120,095.81
02 January 2024	05 January 2024	239,618.54	239,618.54	83,258.96	156,359.57
08 January 2024	12 January 2024	316,453.12	316,453.12	99,505.75	216,947.37
15 January 2024	19 January 2024	385,001.26	385,001.26	131,707.24	253,294.02
22 January 2024	26 January 2024	291,846.44	291,846.44	96,713.85	195,132.58
29 January 2024	02 February 2024	277,258.05	277,258.05	97,059.49	180,198.56
05 February 2024	09 February 2024	245,075.67	245,075.67	75,906.09	169,169.58
14 February 2024	16 February 2024	130,576.87	130,576.87	41,007.37	89,569.50
19 February 2024	23 February 2024	287,644.16	287,644.16	102,146.85	185,497.31
26 February 2024	01 March 2024	425,868.14	425,868.14	113,485.80	312,382.34
04 March 2024	08 March 2024	282,981.94	282,981.94	94,474.24	188,507.70
11 March 2024	15 March 2024	302,681.77	302,681.77	98,917.10	203,764.67
18 March 2024	22 March 2024	335,946.02	335,946.02	102,343.50	233,602.52

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*By Product and Currency*			
From	To	New Trade Turnover (US$mn) / USD/CNY / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/IDR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/INR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/KRW / Non-deliverable Forward
25 September 2023	29 September 2023	32,897.87	7,162.21	43,122.07	73,367.87
03 October 2023	06 October 2023	4,045.01	6,968.76	31,146.22	57,253.77
09 October 2023	13 October 2023	22,959.48	8,251.22	37,549.83	62,721.29
16 October 2023	20 October 2023	22,389.01	6,990.14	41,113.90	65,158.36
23 October 2023	27 October 2023	30,009.59	8,208.18	29,164.15	75,427.87
30 October 2023	03 November 2023	20,190.37	9,129.30	45,029.66	104,434.09
06 November 2023	10 November 2023	32,041.13	10,227.25	47,071.38	105,082.23
13 November 2023	17 November 2023	18,551.65	10,549.77	42,453.92	105,200.93
20 November 2023	24 November 2023	25,934.11	12,441.96	44,660.48	100,381.42
27 November 2023	01 December 2023	31,779.50	10,984.00	46,888.79	110,034.49
04 December 2023	08 December 2023	17,788.53	9,646.69	38,305.08	115,243.54
11 December 2023	15 December 2023	28,288.26	13,793.34	41,520.92	114,289.72
18 December 2023	22 December 2023	17,227.96	9,551.92	38,599.36	72,040.36
27 December 2023	29 December 2023	9,313.58	2,268.17	28,172.07	33,938.21
02 January 2024	05 January 2024	34,673.51	5,408.07	27,546.04	51,855.47
08 January 2024	12 January 2024	39,682.07	11,763.58	45,212.12	91,497.88
15 January 2024	19 January 2024	22,710.47	9,134.03	56,232.42	95,969.49
22 January 2024	26 January 2024	26,642.50	11,980.13	41,400.17	82,779.68
29 January 2024	02 February 2024	22,486.46	9,248.51	43,758.42	96,519.84
05 February 2024	09 February 2024	20,005.81	8,561.63	39,241.88	98,759.22
14 February 2024	16 February 2024	1,011.39	8,045.02	25,077.10	46,871.46
19 February 2024	23 February 2024	25,899.02	10,708.53	42,417.26	87,851.16
26 February 2024	01 March 2024	23,861.73	10,606.30	63,546.47	194,579.82
04 March 2024	08 March 2024	18,155.87	10,600.97	45,956.08	81,805.51
11 March 2024	15 March 2024	19,399.29	9,242.83	41,107.89	100,535.60
18 March 2024	22 March 2024	33,695.81	11,715.37	57,144.41	90,085.02

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / USD/MYR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/PHP / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/TWD / Non-deliverable Forward	New Trade Turnover (US$mn) / Others / Non-deliverable Forward
25 September 2023	29 September 2023	2,110.72	5,658.04	144,313.86	7,873.84
03 October 2023	06 October 2023	2,523.36	2,875.41	78,785.19	8,221.70
09 October 2023	13 October 2023	4,732.09	3,320.57	78,108.97	2,851.16
16 October 2023	20 October 2023	3,075.55	3,719.06	84,767.16	4,958.91
23 October 2023	27 October 2023	2,021.47	4,403.41	89,141.09	4,238.60
30 October 2023	03 November 2023	2,137.77	3,538.93	78,405.44	5,309.42
06 November 2023	10 November 2023	2,210.16	5,268.37	88,696.03	3,789.11
13 November 2023	17 November 2023	2,975.45	4,514.79	144,149.36	6,547.95
20 November 2023	24 November 2023	3,751.90	5,781.79	135,700.20	4,800.48
27 November 2023	01 December 2023	5,393.05	9,137.82	103,939.15	10,372.30
04 December 2023	08 December 2023	3,981.06	5,634.35	111,132.96	7,071.85
11 December 2023	15 December 2023	2,894.65	6,231.18	130,276.55	4,261.78
18 December 2023	22 December 2023	4,133.53	3,569.00	115,811.90	2,868.04
27 December 2023	29 December 2023	2,298.18	1,495.33	95,336.27	3,235.00
02 January 2024	05 January 2024	3,499.36	3,099.24	110,355.68	3,181.17
08 January 2024	12 January 2024	2,665.51	5,068.24	109,546.89	11,016.83
15 January 2024	19 January 2024	2,747.37	4,298.76	186,214.74	7,693.97
22 January 2024	26 January 2024	3,361.85	6,830.82	110,807.22	8,044.08
29 January 2024	02 February 2024	3,080.16	4,824.81	93,523.21	3,816.64
05 February 2024	09 February 2024	3,482.31	5,216.62	60,319.11	9,489.09
14 February 2024	16 February 2024	2,251.19	3,668.69	39,552.21	4,099.80
19 February 2024	23 February 2024	3,753.12	7,413.30	100,567.47	9,034.29
26 February 2024	01 March 2024	7,058.17	7,244.91	112,001.95	6,968.79
04 March 2024	08 March 2024	4,916.88	4,681.82	107,649.98	9,214.83
11 March 2024	15 March 2024	6,696.95	4,871.76	113,289.83	7,537.61
18 March 2024	22 March 2024	4,785.91	6,307.06	125,100.58	7,111.85

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*By Product and Residual Maturity*			
From	To	New Trade Turnover (US$mn) / 0 - 3 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 3 - 6 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 6 - 9 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 9 - 12 Months / Non-deliverable Forward
25 September 2023	29 September 2023	277,624.80	25,187.15	7,872.43	2,149.12
03 October 2023	06 October 2023	171,791.70	9,496.69	3,945.97	2,902.00
09 October 2023	13 October 2023	189,111.06	21,157.54	3,117.84	4,441.07
16 October 2023	20 October 2023	199,627.46	19,570.17	5,871.42	2,414.31
23 October 2023	27 October 2023	215,112.81	16,297.87	5,281.52	1,981.40
30 October 2023	03 November 2023	239,768.35	21,270.84	3,921.94	1,498.74
06 November 2023	10 November 2023	262,627.14	21,402.44	5,598.75	2,918.22
13 November 2023	17 November 2023	294,458.76	26,919.99	4,993.66	3,417.49
20 November 2023	24 November 2023	289,262.03	28,707.22	9,258.93	2,654.15
27 November 2023	01 December 2023	290,126.66	27,555.72	6,809.50	1,247.46
04 December 2023	08 December 2023	253,001.77	38,793.65	6,678.59	5,711.86
11 December 2023	15 December 2023	278,093.25	48,454.79	7,553.01	3,673.64
18 December 2023	22 December 2023	226,556.18	24,780.99	6,614.87	1,927.09
27 December 2023	29 December 2023	165,217.67	7,188.67	1,754.73	1,029.88
02 January 2024	05 January 2024	199,339.49	17,098.69	8,865.99	7,361.62
08 January 2024	12 January 2024	260,186.75	25,270.00	23,238.98	3,347.03
15 January 2024	19 January 2024	320,729.99	37,529.03	16,639.74	5,391.78
22 January 2024	26 January 2024	249,526.19	23,631.51	9,500.93	5,446.35
29 January 2024	02 February 2024	238,557.46	24,800.86	5,150.67	5,510.37
05 February 2024	09 February 2024	213,012.97	18,184.38	5,649.70	3,461.69
14 February 2024	16 February 2024	117,893.91	7,622.34	2,216.12	1,660.76
19 February 2024	23 February 2024	242,976.32	27,246.13	8,378.91	3,914.72
26 February 2024	01 March 2024	369,439.09	39,220.51	9,105.71	4,040.53
04 March 2024	08 March 2024	218,978.75	40,221.20	7,911.12	6,652.25
11 March 2024	15 March 2024	235,541.16	46,881.33	10,237.63	6,270.89
18 March 2024	22 March 2024	275,487.98	36,709.75	12,928.99	5,050.49

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					*Number of New Trade*
For The Period					*Asset Class Total*
From	To	New Trade Turnover (US$mn) / 1 - 2 Years / Non-deliverable Forward	New Trade Turnover (US$mn) / 2 - 5 Years / Non-deliverable Forward	New Trade Turnover (US$mn) / > 5 Years / Non-deliverable Forward	Number of New Trade / Total
25 September 2023	29 September 2023	3,401.86	210.01	61.09	42,481
03 October 2023	06 October 2023	3,288.12	364.93	30.00	41,121
09 October 2023	13 October 2023	2,526.76	140.34	0.00	45,363
16 October 2023	20 October 2023	4,338.95	334.95	14.80	48,795
23 October 2023	27 October 2023	3,839.41	76.33	25.00	44,530
30 October 2023	03 November 2023	1,540.88	89.73	84.50	51,468
06 November 2023	10 November 2023	1,749.71	79.40	10.00	67,045
13 November 2023	17 November 2023	4,605.32	548.61	0.00	64,086
20 November 2023	24 November 2023	3,230.83	339.17	0.00	61,728
27 November 2023	01 December 2023	2,031.92	131.83	626.01	58,253
04 December 2023	08 December 2023	3,771.83	846.37	0.00	54,154
11 December 2023	15 December 2023	3,622.78	101.36	57.55	53,986
18 December 2023	22 December 2023	3,774.98	147.94	0.00	42,365
27 December 2023	29 December 2023	835.05	0.83	30.00	29,603
02 January 2024	05 January 2024	6,527.24	269.42	156.10	38,555
08 January 2024	12 January 2024	3,941.49	420.20	48.66	51,213
15 January 2024	19 January 2024	4,099.89	369.83	241.01	73,601
22 January 2024	26 January 2024	3,487.24	254.23	0.00	50,438
29 January 2024	02 February 2024	2,872.17	273.59	92.92	51,242
05 February 2024	09 February 2024	4,600.96	140.97	25.00	43,590
14 February 2024	16 February 2024	988.68	195.05	0.00	29,106
19 February 2024	23 February 2024	4,706.28	421.79	0.00	49,261
26 February 2024	01 March 2024	3,779.53	282.42	0.35	48,442
04 March 2024	08 March 2024	8,771.38	446.04	1.20	47,947
11 March 2024	15 March 2024	3,578.40	167.86	4.50	54,865
18 March 2024	22 March 2024	5,167.57	508.24	93.00	63,087

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*By Product*	*By Product and Intention to Clear*		*By Product and Currenc*
From	To	Number of New Trade / Non-deliverable Forward	Number of New Trade / Intended to Clear / Non-deliverable Forward	Number of New Trade / Not Intended to Clear / Non-deliverable Forward	Number of New Trade / USD/CNY / Non-deliverable Forward
25 September 2023	29 September 2023	42,481	16,711	25,770	1,667
03 October 2023	06 October 2023	41,121	17,461	23,660	320
09 October 2023	13 October 2023	45,363	18,029	27,335	1,267
16 October 2023	20 October 2023	48,795	20,720	28,076	1,396
23 October 2023	27 October 2023	44,530	19,226	25,305	1,424
30 October 2023	03 November 2023	51,468	22,504	28,965	1,409
06 November 2023	10 November 2023	67,045	28,891	38,154	2,164
13 November 2023	17 November 2023	64,086	27,010	37,076	1,364
20 November 2023	24 November 2023	61,728	26,470	35,259	1,607
27 November 2023	01 December 2023	58,253	24,489	33,764	1,925
04 December 2023	08 December 2023	54,154	22,186	31,968	1,441
11 December 2023	15 December 2023	53,986	21,417	32,569	1,607
18 December 2023	22 December 2023	42,365	16,191	26,174	927
27 December 2023	29 December 2023	29,603	12,328	17,276	570
02 January 2024	05 January 2024	38,555	15,719	22,836	1,205
08 January 2024	12 January 2024	51,213	21,421	29,793	1,483
15 January 2024	19 January 2024	73,601	31,912	41,690	1,208
22 January 2024	26 January 2024	50,438	20,792	29,646	1,369
29 January 2024	02 February 2024	51,242	21,139	30,104	1,275
05 February 2024	09 February 2024	43,590	18,400	25,190	1,085
14 February 2024	16 February 2024	29,106	11,337	17,769	113
19 February 2024	23 February 2024	49,261	21,112	28,149	1,478
26 February 2024	01 March 2024	48,442	19,874	28,568	1,454
04 March 2024	08 March 2024	47,947	18,699	29,248	1,222
11 March 2024	15 March 2024	54,865	21,265	33,600	1,401
18 March 2024	22 March 2024	63,087	24,725	38,363	1,942

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*y*			
From	To	Number of New Trade / USD/IDR / Non-deliverable Forward	Number of New Trade / USD/INR / Non-deliverable Forward	Number of New Trade / USD/KRW / Non-deliverable Forward	Number of New Trade / USD/MYR / Non-deliverable Forward
25 September 2023	29 September 2023	2,692	7,697	16,864	562
03 October 2023	06 October 2023	3,290	7,664	16,399	762
09 October 2023	13 October 2023	3,251	8,305	16,968	1,677
16 October 2023	20 October 2023	3,048	9,434	19,329	828
23 October 2023	27 October 2023	3,476	5,900	19,794	464
30 October 2023	03 November 2023	4,122	10,795	20,344	709
06 November 2023	10 November 2023	4,411	10,987	32,290	695
13 November 2023	17 November 2023	3,661	9,372	24,682	787
20 November 2023	24 November 2023	4,459	7,636	22,504	784
27 November 2023	01 December 2023	3,669	9,238	24,034	909
04 December 2023	08 December 2023	3,398	8,670	23,446	758
11 December 2023	15 December 2023	3,537	9,445	21,665	678
18 December 2023	22 December 2023	2,925	8,715	14,971	747
27 December 2023	29 December 2023	1,061	4,060	10,903	500
02 January 2024	05 January 2024	2,236	7,709	12,248	737
08 January 2024	12 January 2024	3,364	11,445	17,823	812
15 January 2024	19 January 2024	3,288	15,276	24,848	706
22 January 2024	26 January 2024	3,842	8,538	16,520	691
29 January 2024	02 February 2024	3,903	9,688	17,127	652
05 February 2024	09 February 2024	2,971	8,407	17,496	981
14 February 2024	16 February 2024	3,495	6,036	10,666	642
19 February 2024	23 February 2024	3,497	9,321	16,794	1,050
26 February 2024	01 March 2024	3,320	9,460	15,564	1,277
04 March 2024	08 March 2024	3,530	9,397	14,742	1,122
11 March 2024	15 March 2024	2,710	11,023	19,529	1,657
18 March 2024	22 March 2024	4,096	12,562	20,988	907

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period					*By Product and Residua*
From	To	Number of New Trade / USD/PHP / Non-deliverable Forward	Number of New Trade / USD/TWD / Non-deliverable Forward	Number of New Trade / Others / Non-deliverable Forward	Number of New Trade / 0 - 3 Months / Non-deliverable Forward
25 September 2023	29 September 2023	1,554	11,122	325	40,656
03 October 2023	06 October 2023	1,274	10,913	501	39,924
09 October 2023	13 October 2023	1,549	12,087	262	44,107
16 October 2023	20 October 2023	1,321	13,084	358	47,152
23 October 2023	27 October 2023	1,288	11,870	316	43,333
30 October 2023	03 November 2023	1,322	12,345	424	50,203
06 November 2023	10 November 2023	2,032	14,119	348	65,448
13 November 2023	17 November 2023	1,884	21,875	462	62,097
20 November 2023	24 November 2023	1,869	22,603	268	59,585
27 November 2023	01 December 2023	1,960	16,070	450	55,868
04 December 2023	08 December 2023	1,504	14,582	357	50,659
11 December 2023	15 December 2023	1,728	14,914	414	48,453
18 December 2023	22 December 2023	1,777	11,967	337	39,342
27 December 2023	29 December 2023	627	11,627	257	28,985
02 January 2024	05 January 2024	1,306	12,915	200	37,153
08 January 2024	12 January 2024	2,367	13,515	406	49,544
15 January 2024	19 January 2024	2,214	25,681	382	71,122
22 January 2024	26 January 2024	2,874	16,252	354	48,077
29 January 2024	02 February 2024	2,257	16,070	272	49,789
05 February 2024	09 February 2024	2,016	9,877	758	42,125
14 February 2024	16 February 2024	1,347	6,503	304	28,408
19 February 2024	23 February 2024	2,453	14,233	437	47,280
26 February 2024	01 March 2024	2,053	14,869	447	45,615
04 March 2024	08 March 2024	1,890	15,607	438	43,835
11 March 2024	15 March 2024	1,535	16,600	410	48,908
18 March 2024	22 March 2024	3,124	19,049	421	57,922

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*/ Maturity*			
From	To	Number of New Trade / 3 - 6 Months / Non-deliverable Forward	Number of New Trade / 6 - 9 Months / Non-deliverable Forward	Number of New Trade / 9 - 12 Months / Non-deliverable Forward	Number of New Trade / 1 - 2 Years / Non-deliverable Forward
25 September 2023	29 September 2023	1,217	258	121	187
03 October 2023	06 October 2023	538	234	117	222
09 October 2023	13 October 2023	736	174	182	153
16 October 2023	20 October 2023	974	337	115	193
23 October 2023	27 October 2023	637	220	138	192
30 October 2023	03 November 2023	868	169	85	130
06 November 2023	10 November 2023	1,070	218	130	165
13 November 2023	17 November 2023	1,196	266	170	317
20 November 2023	24 November 2023	1,465	327	106	231
27 November 2023	01 December 2023	1,759	333	81	174
04 December 2023	08 December 2023	2,703	296	212	252
11 December 2023	15 December 2023	4,717	326	162	301
18 December 2023	22 December 2023	2,385	292	101	232
27 December 2023	29 December 2023	314	86	71	145
02 January 2024	05 January 2024	826	180	168	207
08 January 2024	12 January 2024	948	318	170	178
15 January 2024	19 January 2024	1,499	458	243	240
22 January 2024	26 January 2024	1,549	321	235	209
29 January 2024	02 February 2024	855	189	222	156
05 February 2024	09 February 2024	849	198	153	254
14 February 2024	16 February 2024	372	131	110	75
19 February 2024	23 February 2024	1,076	347	289	248
26 February 2024	01 March 2024	2,149	270	214	174
04 March 2024	08 March 2024	3,187	308	256	338
11 March 2024	15 March 2024	5,152	333	276	184
18 March 2024	22 March 2024	4,161	443	284	247

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover			
For The Period			
From	To	Number of New Trade / 2 - 5 Years / Non-deliverable Forward	Number of New Trade / > 5 Years / Non-deliverable Forward
25 September 2023	29 September 2023	35	8
03 October 2023	06 October 2023	87	1
09 October 2023	13 October 2023	13	0
16 October 2023	20 October 2023	23	2
23 October 2023	27 October 2023	10	1
30 October 2023	03 November 2023	10	4
06 November 2023	10 November 2023	13	1
13 November 2023	17 November 2023	41	0
20 November 2023	24 November 2023	15	0
27 November 2023	01 December 2023	36	3
04 December 2023	08 December 2023	34	0
11 December 2023	15 December 2023	22	6
18 December 2023	22 December 2023	13	0
27 December 2023	29 December 2023	2	1
02 January 2024	05 January 2024	17	4
08 January 2024	12 January 2024	37	19
15 January 2024	19 January 2024	36	5
22 January 2024	26 January 2024	48	0
29 January 2024	02 February 2024	26	6
05 February 2024	09 February 2024	10	1
14 February 2024	16 February 2024	12	0
19 February 2024	23 February 2024	22	0
26 February 2024	01 March 2024	20	1
04 March 2024	08 March 2024	21	3
11 March 2024	15 March 2024	10	3
18 March 2024	22 March 2024	26	5

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover		*New Trade Turnover (US$mn)*			
For The Period		*Asset Class Total*	*By Product*	*By Product and Intention to Clear*	
From	To	New Trade Turnover (US$mn) / Total	New Trade Turnover (US$mn) / Non-deliverable Forward	New Trade Turnover (US$mn) / Intended to Clear / Non-deliverable Forward	New Trade Turnover (US$mn) / Not Intended to Clear / Non-deliverable Forward
25 March 2024	28 March 2024	316,498.03	316,498.03	100,576.47	215,921.56
02 April 2024	05 April 2024	227,555.06	227,555.06	76,699.90	150,855.16
08 April 2024	12 April 2024	255,458.74	255,458.74	85,782.78	169,675.97
15 April 2024	19 April 2024	334,070.65	334,070.65	110,976.64	223,094.01
22 April 2024	26 April 2024	319,673.96	319,673.96	106,660.57	213,013.39
29 April 2024	03 May 2024	228,014.07	228,014.07	76,863.92	151,150.15
06 May 2024	10 May 2024	227,331.00	227,331.00	73,541.31	153,789.69
13 May 2024	17 May 2024	263,753.50	263,753.50	87,758.50	175,995.01
20 May 2024	24 May 2024	236,081.71	236,081.71	82,426.68	153,655.03
27 May 2024	31 May 2024	339,212.84	339,212.84	113,935.30	225,277.54
03 June 2024	07 June 2024	358,265.12	358,265.12	135,316.02	222,949.10
11 June 2024	14 June 2024	289,081.81	289,081.81	87,353.07	201,728.74
17 June 2024	21 June 2024	255,093.22	255,093.22	88,182.67	166,910.55
24 June 2024	28 June 2024	346,952.10	346,952.10	121,829.25	225,122.85
02 July 2024	05 July 2024	261,102.81	261,102.81	94,056.99	167,045.82
08 July 2024	12 July 2024	375,894.78	375,894.78	127,290.83	248,603.96
15 July 2024	19 July 2024	352,298.19	352,298.19	135,517.36	216,780.82
22 July 2024	26 July 2024	324,740.67	324,740.67	122,641.31	202,099.36
29 July 2024	02 August 2024	400,862.30	400,862.30	164,285.49	236,576.81
05 August 2024	09 August 2024	532,947.51	532,947.51	217,344.12	315,603.39
12 August 2024	16 August 2024	396,786.10	396,786.10	145,188.68	251,597.42
19 August 2024	23 August 2024	388,445.88	388,445.88	155,276.89	233,168.99
26 August 2024	30 August 2024	466,922.31	466,922.31	171,813.92	295,108.39
02 September 2024	06 September 2024	455,100.38	455,100.38	185,106.69	269,993.68
09 September 2024	13 September 2024	465,907.76	465,907.76	174,672.56	291,235.21
16 September 2024	20 September 2024	296,889.72	296,889.72	106,055.62	190,834.10

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*By Product and Currency*			
From	To	New Trade Turnover (US$mn) / USD/CNY / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/IDR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/INR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/KRW / Non-deliverable Forward
25 March 2024	28 March 2024	35,158.81	9,690.96	54,714.19	87,806.68
02 April 2024	05 April 2024	16,094.55	10,213.12	35,390.86	74,802.36
08 April 2024	12 April 2024	22,743.89	5,761.98	30,631.54	68,112.91
15 April 2024	19 April 2024	31,556.32	13,410.30	43,575.72	92,269.65
22 April 2024	26 April 2024	26,431.13	10,457.17	49,065.14	87,824.48
29 April 2024	03 May 2024	24,535.04	8,353.75	29,948.19	62,909.13
06 May 2024	10 May 2024	24,144.00	5,674.49	38,309.74	62,851.28
13 May 2024	17 May 2024	24,592.43	8,902.11	34,948.70	52,954.18
20 May 2024	24 May 2024	29,472.08	6,474.36	28,118.60	59,311.20
27 May 2024	31 May 2024	28,782.97	12,664.14	53,915.86	92,004.42
03 June 2024	07 June 2024	24,243.01	12,698.85	82,490.46	72,725.89
11 June 2024	14 June 2024	21,358.33	11,557.74	42,943.27	90,315.45
17 June 2024	21 June 2024	30,697.53	7,751.14	34,626.25	68,138.26
24 June 2024	28 June 2024	31,399.58	12,785.77	60,685.34	96,234.27
02 July 2024	05 July 2024	21,583.70	6,397.42	31,715.90	81,199.04
08 July 2024	12 July 2024	41,099.80	11,355.62	45,724.82	118,444.87
15 July 2024	19 July 2024	28,528.11	15,006.47	44,470.38	83,614.28
22 July 2024	26 July 2024	28,960.30	13,747.50	63,664.97	85,215.63
29 July 2024	02 August 2024	31,287.09	13,582.46	51,839.21	102,300.06
05 August 2024	09 August 2024	43,653.46	19,355.02	71,427.19	136,390.02
12 August 2024	16 August 2024	36,925.90	15,670.89	48,138.15	75,642.13
19 August 2024	23 August 2024	38,768.22	17,439.67	47,709.44	91,601.33
26 August 2024	30 August 2024	37,856.87	14,140.65	78,698.55	119,940.91
02 September 2024	06 September 2024	26,830.61	21,889.48	61,520.99	111,751.55
09 September 2024	13 September 2024	25,959.99	33,218.48	63,541.25	149,967.11
16 September 2024	20 September 2024	12,936.82	14,926.40	58,607.44	47,910.58

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / USD/MYR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/PHP / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/TWD / Non-deliverable Forward	New Trade Turnover (US$mn) / Others / Non-deliverable Forward
25 March 2024	28 March 2024	2,430.60	3,539.66	116,091.18	7,065.95
02 April 2024	05 April 2024	2,761.11	4,217.14	74,264.98	9,810.93
08 April 2024	12 April 2024	2,488.39	3,937.33	112,157.84	9,624.85
15 April 2024	19 April 2024	6,620.79	6,615.84	132,014.20	8,007.83
22 April 2024	26 April 2024	3,336.13	4,945.97	122,329.30	15,284.64
29 April 2024	03 May 2024	1,618.86	4,849.17	90,322.56	5,477.37
06 May 2024	10 May 2024	2,586.78	3,714.97	78,269.95	11,779.78
13 May 2024	17 May 2024	4,401.75	4,246.29	125,578.93	8,129.11
20 May 2024	24 May 2024	2,793.17	6,308.55	96,281.75	7,322.00
27 May 2024	31 May 2024	4,440.11	6,019.70	129,581.86	11,803.78
03 June 2024	07 June 2024	5,609.91	8,058.02	146,149.34	6,289.63
11 June 2024	14 June 2024	7,685.36	2,991.04	104,445.87	7,784.76
17 June 2024	21 June 2024	2,506.41	4,102.81	103,271.56	3,999.26
24 June 2024	28 June 2024	4,359.27	4,687.81	122,533.51	14,266.56
02 July 2024	05 July 2024	3,322.27	3,182.46	109,615.55	4,086.48
08 July 2024	12 July 2024	3,427.30	3,649.28	130,908.20	21,284.88
15 July 2024	19 July 2024	7,464.55	6,402.04	156,300.77	10,511.59
22 July 2024	26 July 2024	5,200.01	5,309.14	105,807.08	16,836.03
29 July 2024	02 August 2024	7,374.94	7,274.35	173,569.93	13,634.26
05 August 2024	09 August 2024	6,950.62	8,118.20	237,201.74	9,851.27
12 August 2024	16 August 2024	6,591.96	6,564.75	192,540.23	14,712.09
19 August 2024	23 August 2024	6,578.19	9,780.70	168,428.86	8,139.48
26 August 2024	30 August 2024	9,033.15	6,375.80	185,865.43	15,010.95
02 September 2024	06 September 2024	8,518.90	9,696.62	205,754.12	9,138.12
09 September 2024	13 September 2024	9,432.86	10,356.22	159,605.24	13,826.61
16 September 2024	20 September 2024	7,963.01	9,557.22	139,568.22	5,420.01

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*By Product and Residual Maturity*			
From	To	New Trade Turnover (US$mn) / 0 - 3 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 3 - 6 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 6 - 9 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 9 - 12 Months / Non-deliverable Forward
25 March 2024	28 March 2024	268,107.83	24,111.75	11,020.03	6,245.97
02 April 2024	05 April 2024	198,619.53	13,636.83	5,194.86	5,939.51
08 April 2024	12 April 2024	218,718.42	21,090.31	7,102.89	4,118.10
15 April 2024	19 April 2024	283,804.81	25,249.05	14,400.07	4,134.88
22 April 2024	26 April 2024	279,222.75	15,958.00	11,653.95	5,329.59
29 April 2024	03 May 2024	196,108.92	19,445.26	5,239.61	2,730.38
06 May 2024	10 May 2024	199,265.78	16,697.10	4,820.22	3,533.06
13 May 2024	17 May 2024	226,359.20	24,833.30	6,913.43	2,180.06
20 May 2024	24 May 2024	197,828.61	16,053.83	11,569.08	3,624.89
27 May 2024	31 May 2024	282,868.98	30,060.21	15,406.39	5,274.49
03 June 2024	07 June 2024	289,858.56	54,062.43	7,410.91	3,109.49
11 June 2024	14 June 2024	230,374.92	47,426.57	4,893.51	2,936.49
17 June 2024	21 June 2024	217,109.12	20,288.02	7,365.50	4,491.01
24 June 2024	28 June 2024	296,762.46	28,944.19	10,984.68	3,569.76
02 July 2024	05 July 2024	222,193.68	18,729.58	10,102.10	1,956.13
08 July 2024	12 July 2024	305,321.18	25,517.53	31,158.72	3,911.76
15 July 2024	19 July 2024	295,754.54	27,698.33	13,117.20	6,247.39
22 July 2024	26 July 2024	283,337.99	18,422.45	8,774.56	5,051.72
29 July 2024	02 August 2024	338,031.82	33,350.58	11,733.22	10,086.89
05 August 2024	09 August 2024	443,682.52	42,679.87	25,302.36	11,179.72
12 August 2024	16 August 2024	340,637.68	30,558.14	12,242.53	5,496.08
19 August 2024	23 August 2024	339,421.90	28,658.95	10,385.36	5,543.43
26 August 2024	30 August 2024	402,344.17	44,090.03	10,156.17	4,695.72
02 September 2024	06 September 2024	379,443.59	63,306.41	5,195.20	4,310.08
09 September 2024	13 September 2024	391,062.08	58,267.10	5,609.56	4,957.80
16 September 2024	20 September 2024	254,283.18	32,394.88	5,806.31	1,970.20

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					*Number of New Trade*
For The Period					*Asset Class Total*
From	To	New Trade Turnover (US$mn) / 1 - 2 Years / Non-deliverable Forward	New Trade Turnover (US$mn) / 2 - 5 Years / Non-deliverable Forward	New Trade Turnover (US$mn) / > 5 Years / Non-deliverable Forward	Number of New Trade / Total
25 March 2024	28 March 2024	6,384.83	616.97	10.64	55,158
02 April 2024	05 April 2024	3,766.46	319.15	78.72	45,509
08 April 2024	12 April 2024	3,958.67	470.35	0.00	44,587
15 April 2024	19 April 2024	5,854.47	512.99	114.38	63,441
22 April 2024	26 April 2024	7,367.67	141.99	0.00	50,297
29 April 2024	03 May 2024	4,415.38	72.97	1.56	41,533
06 May 2024	10 May 2024	2,656.86	357.98	0.00	39,443
13 May 2024	17 May 2024	3,362.12	105.40	0.00	45,423
20 May 2024	24 May 2024	6,612.66	372.65	20.00	39,509
27 May 2024	31 May 2024	5,400.67	202.10	0.00	55,026
03 June 2024	07 June 2024	3,669.91	153.82	0.00	60,845
11 June 2024	14 June 2024	3,377.42	72.90	0.00	43,621
17 June 2024	21 June 2024	5,214.63	624.94	0.00	40,322
24 June 2024	28 June 2024	5,862.82	728.68	99.50	54,527
02 July 2024	05 July 2024	7,699.00	389.31	33.00	44,524
08 July 2024	12 July 2024	8,895.26	980.19	110.14	52,996
15 July 2024	19 July 2024	8,831.27	649.47	0.00	53,312
22 July 2024	26 July 2024	8,459.41	694.53	0.00	50,696
29 July 2024	02 August 2024	6,990.69	579.10	90.00	64,101
05 August 2024	09 August 2024	9,234.81	801.11	67.13	89,724
12 August 2024	16 August 2024	7,443.37	405.30	3.00	62,305
19 August 2024	23 August 2024	3,837.03	559.32	39.90	69,486
26 August 2024	30 August 2024	5,421.44	192.85	21.93	63,203
02 September 2024	06 September 2024	2,681.35	133.73	30.00	60,941
09 September 2024	13 September 2024	4,979.08	990.34	41.80	59,628
16 September 2024	20 September 2024	2,329.80	102.35	3.00	52,422

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*By Product*	*By Product and Intention to Clear*		*By Product and Currenc*
From	To	Number of New Trade / Non-deliverable Forward	Number of New Trade / Intended to Clear / Non-deliverable Forward	Number of New Trade / Not Intended to Clear / Non-deliverable Forward	Number of New Trade / USD/CNY / Non-deliverable Forward
25 March 2024	28 March 2024	55,158	22,495	32,663	1,696
02 April 2024	05 April 2024	45,509	18,231	27,279	985
08 April 2024	12 April 2024	44,587	18,218	26,369	1,223
15 April 2024	19 April 2024	63,441	25,876	37,566	1,649
22 April 2024	26 April 2024	50,297	20,682	29,616	1,446
29 April 2024	03 May 2024	41,533	16,549	24,985	1,487
06 May 2024	10 May 2024	39,443	15,628	23,816	1,335
13 May 2024	17 May 2024	45,423	16,550	28,874	1,263
20 May 2024	24 May 2024	39,509	14,802	24,707	1,329
27 May 2024	31 May 2024	55,026	22,024	33,002	1,422
03 June 2024	07 June 2024	60,845	24,124	36,721	1,333
11 June 2024	14 June 2024	43,621	15,780	27,841	929
17 June 2024	21 June 2024	40,322	15,597	24,725	1,437
24 June 2024	28 June 2024	54,527	22,766	31,761	1,655
02 July 2024	05 July 2024	44,524	19,226	25,298	999
08 July 2024	12 July 2024	52,996	21,794	31,202	1,526
15 July 2024	19 July 2024	53,312	23,403	29,909	1,353
22 July 2024	26 July 2024	50,696	22,253	28,443	1,670
29 July 2024	02 August 2024	64,101	29,444	34,658	1,826
05 August 2024	09 August 2024	89,724	39,798	49,927	2,075
12 August 2024	16 August 2024	62,305	26,104	36,201	1,752
19 August 2024	23 August 2024	69,486	27,662	41,824	1,722
26 August 2024	30 August 2024	63,203	25,911	37,292	1,650
02 September 2024	06 September 2024	60,941	26,061	34,880	1,342
09 September 2024	13 September 2024	59,628	23,212	36,416	1,458
16 September 2024	20 September 2024	52,422	20,113	32,310	1,119

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*y*			
From	To	Number of New Trade / USD/IDR / Non-deliverable Forward	Number of New Trade / USD/INR / Non-deliverable Forward	Number of New Trade / USD/KRW / Non-deliverable Forward	Number of New Trade / USD/MYR / Non-deliverable Forward
25 March 2024	28 March 2024	3,118	11,562	16,992	696
02 April 2024	05 April 2024	3,393	9,403	17,060	720
08 April 2024	12 April 2024	1,867	7,470	15,670	572
15 April 2024	19 April 2024	4,522	10,704	22,615	927
22 April 2024	26 April 2024	3,291	9,426	16,501	825
29 April 2024	03 May 2024	2,677	7,850	13,449	469
06 May 2024	10 May 2024	2,569	7,832	12,455	668
13 May 2024	17 May 2024	3,224	7,603	13,806	958
20 May 2024	24 May 2024	2,499	7,497	11,297	648
27 May 2024	31 May 2024	3,232	12,318	15,554	885
03 June 2024	07 June 2024	3,917	17,965	15,499	858
11 June 2024	14 June 2024	3,747	9,057	13,884	1,436
17 June 2024	21 June 2024	2,617	7,475	13,037	789
24 June 2024	28 June 2024	4,210	10,708	15,692	898
02 July 2024	05 July 2024	2,529	7,747	13,043	834
08 July 2024	12 July 2024	3,823	7,874	16,623	1,079
15 July 2024	19 July 2024	4,322	8,148	16,480	1,126
22 July 2024	26 July 2024	3,960	9,684	15,450	970
29 July 2024	02 August 2024	3,717	8,488	22,491	1,498
05 August 2024	09 August 2024	5,757	16,180	25,820	1,935
12 August 2024	16 August 2024	4,553	9,729	16,919	1,737
19 August 2024	23 August 2024	4,400	10,408	23,496	1,412
26 August 2024	30 August 2024	2,898	11,659	21,106	1,838
02 September 2024	06 September 2024	3,159	10,995	18,432	1,752
09 September 2024	13 September 2024	4,228	9,355	19,690	1,922
16 September 2024	20 September 2024	4,217	11,209	13,703	1,480

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period					*By Product and Residua*
From	To	Number of New Trade / USD/PHP / Non-deliverable Forward	Number of New Trade / USD/TWD / Non-deliverable Forward	Number of New Trade / Others / Non-deliverable Forward	Number of New Trade / 0 - 3 Months / Non-deliverable Forward
25 March 2024	28 March 2024	1,954	18,788	352	53,016
02 April 2024	05 April 2024	2,009	11,593	348	44,220
08 April 2024	12 April 2024	1,631	15,817	339	43,057
15 April 2024	19 April 2024	3,237	19,158	632	61,070
22 April 2024	26 April 2024	2,105	16,258	447	48,591
29 April 2024	03 May 2024	1,901	13,303	399	40,236
06 May 2024	10 May 2024	1,487	12,525	573	38,079
13 May 2024	17 May 2024	2,152	16,013	405	43,880
20 May 2024	24 May 2024	2,599	13,245	396	37,831
27 May 2024	31 May 2024	2,316	18,862	439	52,338
03 June 2024	07 June 2024	2,227	18,674	375	57,298
11 June 2024	14 June 2024	1,394	12,873	303	39,177
17 June 2024	21 June 2024	1,485	13,001	482	37,545
24 June 2024	28 June 2024	1,838	19,085	443	52,215
02 July 2024	05 July 2024	1,442	17,586	345	42,813
08 July 2024	12 July 2024	1,789	19,837	446	50,652
15 July 2024	19 July 2024	2,600	18,802	483	50,701
22 July 2024	26 July 2024	1,916	16,594	453	48,799
29 July 2024	02 August 2024	2,587	23,066	430	61,639
05 August 2024	09 August 2024	3,623	33,955	381	85,748
12 August 2024	16 August 2024	2,530	24,711	376	58,874
19 August 2024	23 August 2024	3,481	24,172	395	66,603
26 August 2024	30 August 2024	2,256	21,367	431	60,033
02 September 2024	06 September 2024	2,855	22,028	378	57,052
09 September 2024	13 September 2024	2,852	19,749	375	54,187
16 September 2024	20 September 2024	2,716	17,516	464	49,457

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*/ Maturity*			
From	To	Number of New Trade / 3 - 6 Months / Non-deliverable Forward	Number of New Trade / 6 - 9 Months / Non-deliverable Forward	Number of New Trade / 9 - 12 Months / Non-deliverable Forward	Number of New Trade / 1 - 2 Years / Non-deliverable Forward
25 March 2024	28 March 2024	1,265	320	237	292
02 April 2024	05 April 2024	658	226	208	180
08 April 2024	12 April 2024	800	312	191	201
15 April 2024	19 April 2024	1,344	520	188	290
22 April 2024	26 April 2024	775	379	215	327
29 April 2024	03 May 2024	643	299	159	186
06 May 2024	10 May 2024	710	277	173	190
13 May 2024	17 May 2024	904	275	143	210
20 May 2024	24 May 2024	845	380	139	291
27 May 2024	31 May 2024	1,569	585	244	279
03 June 2024	07 June 2024	2,778	384	151	222
11 June 2024	14 June 2024	3,863	275	114	188
17 June 2024	21 June 2024	1,887	357	237	262
24 June 2024	28 June 2024	1,303	495	222	258
02 July 2024	05 July 2024	786	416	149	333
08 July 2024	12 July 2024	1,122	570	198	392
15 July 2024	19 July 2024	1,254	580	316	381
22 July 2024	26 July 2024	907	329	249	353
29 July 2024	02 August 2024	1,301	401	398	306
05 August 2024	09 August 2024	2,027	862	547	474
12 August 2024	16 August 2024	1,974	617	336	474
19 August 2024	23 August 2024	1,819	469	244	299
26 August 2024	30 August 2024	2,364	336	187	258
02 September 2024	06 September 2024	3,356	181	210	121
09 September 2024	13 September 2024	4,631	217	233	266
16 September 2024	20 September 2024	2,237	282	185	242

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover			
For The Period			
From	To	Number of New Trade / 2 - 5 Years / Non-deliverable Forward	Number of New Trade / > 5 Years / Non-deliverable Forward
25 March 2024	28 March 2024	26	2
02 April 2024	05 April 2024	17	1
08 April 2024	12 April 2024	27	0
15 April 2024	19 April 2024	30	1
22 April 2024	26 April 2024	12	0
29 April 2024	03 May 2024	11	1
06 May 2024	10 May 2024	15	0
13 May 2024	17 May 2024	12	0
20 May 2024	24 May 2024	19	5
27 May 2024	31 May 2024	12	0
03 June 2024	07 June 2024	13	0
11 June 2024	14 June 2024	5	0
17 June 2024	21 June 2024	34	0
24 June 2024	28 June 2024	30	5
02 July 2024	05 July 2024	25	3
08 July 2024	12 July 2024	62	1
15 July 2024	19 July 2024	81	0
22 July 2024	26 July 2024	61	0
29 July 2024	02 August 2024	49	9
05 August 2024	09 August 2024	63	5
12 August 2024	16 August 2024	30	1
19 August 2024	23 August 2024	45	7
26 August 2024	30 August 2024	24	2
02 September 2024	06 September 2024	20	2
09 September 2024	13 September 2024	93	3
16 September 2024	20 September 2024	18	1

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover		*New Trade Turnover (US$mn)*			
For The Period		*Asset Class Total*	*By Product*	*By Product and Intention to Clear*	
From	To	New Trade Turnover (US$mn) / Total	New Trade Turnover (US$mn) / Non-deliverable Forward	New Trade Turnover (US$mn) / Intended to Clear / Non-deliverable Forward	New Trade Turnover (US$mn) / Not Intended to Clear / Non-deliverable Forward
23 September 2024	27 September 2024	456,086.10	456,086.10	166,720.85	289,365.25
30 September 2024	04 October 2024	352,796.52	352,796.52	153,501.91	199,294.60
07 October 2024	10 October 2024	295,692.37	295,692.37	127,171.41	168,520.95
14 October 2024	18 October 2024	422,594.13	422,594.13	175,724.66	246,869.47
21 October 2024	25 October 2024	375,335.01	375,335.01	151,544.50	223,790.51
28 October 2024	01 November 2024	337,591.11	337,591.11	123,434.73	214,156.38
04 November 2024	08 November 2024	476,958.22	476,958.22	184,389.56	292,568.66
11 November 2024	15 November 2024	414,468.84	414,468.84	174,447.23	240,021.62
18 November 2024	22 November 2024	337,096.56	337,096.56	139,390.97	197,705.59
25 November 2024	29 November 2024	396,933.08	396,933.08	145,218.70	251,714.39
02 December 2024	06 December 2024	482,796.28	482,796.28	196,163.98	286,632.30
09 December 2024	13 December 2024	337,337.47	337,337.47	111,323.90	226,013.57
16 December 2024	20 December 2024	344,069.86	344,069.86	123,691.43	220,378.42
23 December 2024	27 December 2024	188,825.16	188,825.16	61,931.57	126,893.60
30 December 2024	03 January 2025	243,885.87	243,885.87	88,528.77	155,357.10
06 January 2025	10 January 2025	362,679.75	362,679.75	138,657.11	224,022.64
13 January 2025	17 January 2025	389,010.50	389,010.50	127,508.95	261,501.55
20 January 2025	24 January 2025	366,438.47	366,438.47	137,571.28	228,867.19
27 January 2025	28 January 2025	63,041.72	63,041.72	21,272.54	41,769.18
03 February 2025	07 February 2025	418,832.91	418,832.91	153,354.03	265,478.87
10 February 2025	14 February 2025	350,505.80	350,505.80	135,759.27	214,746.53
17 February 2025	21 February 2025	287,444.56	287,444.56	101,947.64	185,496.92
24 February 2025	28 February 2025	350,476.68	350,476.68	126,645.17	223,831.51
03 March 2025	07 March 2025	403,969.21	403,969.21	161,540.56	242,428.64
10 March 2025	14 March 2025	389,182.82	389,182.82	133,975.79	255,207.02
17 March 2025	21 March 2025	304,333.41	304,333.41	103,572.04	200,761.37

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*By Product and Currency*			
From	To	New Trade Turnover (US$mn) / USD/CNY / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/IDR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/INR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/KRW / Non-deliverable Forward
23 September 2024	27 September 2024	29,997.95	13,659.48	73,306.30	90,199.33
30 September 2024	04 October 2024	13,335.89	14,339.31	52,319.29	72,874.69
07 October 2024	10 October 2024	25,140.63	18,697.56	45,270.18	72,383.54
14 October 2024	18 October 2024	25,994.37	13,485.81	66,248.14	109,431.29
21 October 2024	25 October 2024	20,705.83	12,721.17	75,007.44	86,912.37
28 October 2024	01 November 2024	17,234.69	12,136.91	66,370.09	91,697.46
04 November 2024	08 November 2024	32,540.52	14,783.91	69,211.55	102,096.87
11 November 2024	15 November 2024	36,913.19	15,607.92	70,582.04	86,839.02
18 November 2024	22 November 2024	21,730.76	15,217.02	59,483.91	83,527.84
25 November 2024	29 November 2024	23,512.43	13,643.79	100,753.49	94,338.53
02 December 2024	06 December 2024	24,212.78	13,491.98	95,807.66	118,019.76
09 December 2024	13 December 2024	27,056.50	10,881.10	74,572.43	87,120.74
16 December 2024	20 December 2024	21,299.52	11,422.46	67,768.95	53,107.21
23 December 2024	27 December 2024	13,697.59	3,824.71	37,512.32	41,917.53
30 December 2024	03 January 2025	15,990.56	5,742.29	47,676.25	40,641.23
06 January 2025	10 January 2025	36,537.56	13,699.55	72,168.13	88,856.85
13 January 2025	17 January 2025	26,653.18	11,435.96	81,533.05	70,146.98
20 January 2025	24 January 2025	41,766.01	12,741.64	58,732.72	79,741.66
27 January 2025	28 January 2025	9,292.53	1,558.71	27,898.83	9,790.08
03 February 2025	07 February 2025	37,226.97	14,826.20	95,564.55	87,734.09
10 February 2025	14 February 2025	28,606.13	13,799.99	92,787.71	84,111.10
17 February 2025	21 February 2025	23,526.75	8,725.97	61,123.40	58,595.98
24 February 2025	28 February 2025	26,425.23	15,596.69	68,831.00	98,333.97
03 March 2025	07 March 2025	26,136.98	16,802.05	81,668.70	113,482.79
10 March 2025	14 March 2025	22,505.04	12,432.96	94,952.33	95,934.80
17 March 2025	21 March 2025	22,337.88	10,748.74	56,216.08	75,463.07

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / USD/MYR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/PHP / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/TWD / Non-deliverable Forward	New Trade Turnover (US$mn) / Others / Non-deliverable Forward
23 September 2024	27 September 2024	4,367.59	9,716.85	219,633.59	15,205.02
30 September 2024	04 October 2024	5,835.44	7,147.06	180,216.93	6,727.90
07 October 2024	10 October 2024	6,308.60	5,972.12	115,145.50	6,774.24
14 October 2024	18 October 2024	6,787.84	8,897.45	176,162.60	15,586.63
21 October 2024	25 October 2024	5,438.80	7,415.74	148,726.61	18,407.07
28 October 2024	01 November 2024	4,100.54	6,737.64	125,232.98	14,080.81
04 November 2024	08 November 2024	6,314.16	10,349.40	227,620.93	14,040.89
11 November 2024	15 November 2024	5,766.49	11,997.35	178,608.50	8,154.33
18 November 2024	22 November 2024	5,658.16	8,836.35	136,506.26	6,136.25
25 November 2024	29 November 2024	5,845.68	7,316.71	145,689.51	5,832.93
02 December 2024	06 December 2024	5,972.26	7,819.42	211,405.39	6,067.02
09 December 2024	13 December 2024	5,785.46	9,353.10	119,246.49	3,321.65
16 December 2024	20 December 2024	3,392.75	9,448.80	169,371.98	8,258.19
23 December 2024	27 December 2024	1,086.18	4,628.46	81,466.89	4,691.48
30 December 2024	03 January 2025	1,015.22	14,315.82	117,481.65	1,022.84
06 January 2025	10 January 2025	5,652.09	7,260.95	136,426.81	2,077.82
13 January 2025	17 January 2025	4,464.72	9,399.20	180,316.43	5,060.97
20 January 2025	24 January 2025	3,721.38	6,564.73	156,221.53	6,948.80
27 January 2025	28 January 2025	705.15	1,820.57	10,860.62	1,115.24
03 February 2025	07 February 2025	6,731.94	9,471.33	159,478.06	7,799.77
10 February 2025	14 February 2025	4,464.61	6,004.44	118,621.60	2,110.20
17 February 2025	21 February 2025	3,966.11	6,537.31	120,058.02	4,911.01
24 February 2025	28 February 2025	3,285.09	6,757.55	127,871.18	3,375.98
03 March 2025	07 March 2025	5,775.73	9,944.44	146,563.35	3,595.15
10 March 2025	14 March 2025	7,752.12	6,362.86	144,255.81	4,986.88
17 March 2025	21 March 2025	3,245.12	6,511.48	123,688.32	6,122.71

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*By Product and Residual Maturity*			
From	To	New Trade Turnover (US$mn) / 0 - 3 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 3 - 6 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 6 - 9 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 9 - 12 Months / Non-deliverable Forward
23 September 2024	27 September 2024	405,409.83	34,991.68	6,928.36	2,689.96
30 September 2024	04 October 2024	315,845.50	25,659.17	6,285.55	2,773.46
07 October 2024	10 October 2024	254,711.86	24,668.00	8,506.09	5,584.86
14 October 2024	18 October 2024	381,943.86	27,088.15	7,505.42	3,483.88
21 October 2024	25 October 2024	338,994.32	23,610.53	5,996.46	1,956.46
28 October 2024	01 November 2024	304,512.06	20,863.75	5,084.77	1,632.68
04 November 2024	08 November 2024	413,804.32	40,438.48	11,320.46	2,960.39
11 November 2024	15 November 2024	354,906.52	43,731.99	5,535.20	4,283.26
18 November 2024	22 November 2024	299,733.14	27,372.27	3,327.69	2,897.08
25 November 2024	29 November 2024	349,286.47	31,901.94	9,342.51	2,394.73
02 December 2024	06 December 2024	403,681.83	61,642.35	8,068.94	3,012.58
09 December 2024	13 December 2024	268,437.61	53,999.10	8,147.76	2,956.26
16 December 2024	20 December 2024	298,908.39	32,283.25	5,844.47	4,595.17
23 December 2024	27 December 2024	169,827.66	10,916.46	5,924.45	1,507.78
30 December 2024	03 January 2025	212,521.49	19,496.63	4,693.42	3,197.67
06 January 2025	10 January 2025	303,937.35	37,540.64	9,505.92	6,913.93
13 January 2025	17 January 2025	327,575.91	31,576.57	11,047.44	8,526.27
20 January 2025	24 January 2025	309,355.15	33,199.15	10,481.37	6,288.16
27 January 2025	28 January 2025	53,251.67	5,353.30	2,569.83	703.37
03 February 2025	07 February 2025	376,697.18	28,233.95	5,717.74	3,776.75
10 February 2025	14 February 2025	310,622.80	19,205.56	6,465.05	5,897.89
17 February 2025	21 February 2025	254,993.92	21,932.32	3,541.25	3,440.76
24 February 2025	28 February 2025	305,355.07	33,271.91	5,803.80	2,942.24
03 March 2025	07 March 2025	325,373.06	58,614.99	10,536.74	4,717.19
10 March 2025	14 March 2025	301,573.00	73,707.99	7,952.64	3,424.96
17 March 2025	21 March 2025	267,028.13	24,574.04	5,431.16	4,846.72

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					*Number of New Trade*
For The Period					*Asset Class Total*
From	To	New Trade Turnover (US$mn) / 1 - 2 Years / Non-deliverable Forward	New Trade Turnover (US$mn) / 2 - 5 Years / Non-deliverable Forward	New Trade Turnover (US$mn) / > 5 Years / Non-deliverable Forward	Number of New Trade / Total
23 September 2024	27 September 2024	5,633.51	432.77	0.00	68,667
30 September 2024	04 October 2024	2,174.57	58.26	0.00	57,819
07 October 2024	10 October 2024	2,056.85	164.71	0.00	49,705
14 October 2024	18 October 2024	2,246.41	290.41	36.00	64,826
21 October 2024	25 October 2024	4,226.54	500.70	50.00	54,185
28 October 2024	01 November 2024	5,201.99	295.84	0.00	48,290
04 November 2024	08 November 2024	7,916.01	518.56	0.00	87,169
11 November 2024	15 November 2024	5,414.72	533.61	63.56	68,247
18 November 2024	22 November 2024	2,967.89	553.00	245.49	57,831
25 November 2024	29 November 2024	3,747.55	250.99	8.90	67,373
02 December 2024	06 December 2024	5,520.54	820.88	49.16	72,411
09 December 2024	13 December 2024	3,005.78	790.95	0.00	49,250
16 December 2024	20 December 2024	2,087.86	348.99	1.74	48,871
23 December 2024	27 December 2024	626.82	22.00	0.00	34,645
30 December 2024	03 January 2025	2,923.46	1,053.21	0.00	39,715
06 January 2025	10 January 2025	4,684.53	97.38	0.00	62,163
13 January 2025	17 January 2025	9,215.07	1,066.43	2.80	69,674
20 January 2025	24 January 2025	6,399.63	558.38	156.63	69,993
27 January 2025	28 January 2025	1,035.55	32.37	95.64	16,631
03 February 2025	07 February 2025	3,988.40	388.69	30.19	89,208
10 February 2025	14 February 2025	7,822.84	372.15	119.51	70,401
17 February 2025	21 February 2025	3,114.16	415.85	6.30	54,465
24 February 2025	28 February 2025	2,978.61	103.74	21.31	68,847
03 March 2025	07 March 2025	4,375.93	340.29	11.00	77,502
10 March 2025	14 March 2025	2,400.63	123.60	0.00	66,559
17 March 2025	21 March 2025	2,341.68	111.67	0.00	62,821

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*By Product*	*By Product and Intention to Clear*		*By Product and Currenc*
From	To	Number of New Trade / Non-deliverable Forward	Number of New Trade / Intended to Clear / Non-deliverable Forward	Number of New Trade / Not Intended to Clear / Non-deliverable Forward	Number of New Trade / USD/CNY / Non-deliverable Forward
23 September 2024	27 September 2024	68,667	28,176	40,491	1,367
30 September 2024	04 October 2024	57,819	23,638	34,181	768
07 October 2024	10 October 2024	49,705	21,789	27,916	1,297
14 October 2024	18 October 2024	64,826	27,589	37,237	1,541
21 October 2024	25 October 2024	54,185	23,876	30,310	1,272
28 October 2024	01 November 2024	48,290	18,581	29,710	963
04 November 2024	08 November 2024	87,169	36,387	50,782	1,610
11 November 2024	15 November 2024	68,247	28,086	40,161	1,634
18 November 2024	22 November 2024	57,831	24,265	33,566	1,273
25 November 2024	29 November 2024	67,373	25,860	41,514	1,431
02 December 2024	06 December 2024	72,411	28,566	43,845	1,689
09 December 2024	13 December 2024	49,250	16,698	32,553	1,464
16 December 2024	20 December 2024	48,871	17,591	31,281	1,243
23 December 2024	27 December 2024	34,645	11,620	23,025	523
30 December 2024	03 January 2025	39,715	14,804	24,912	940
06 January 2025	10 January 2025	62,163	24,022	38,141	1,853
13 January 2025	17 January 2025	69,674	24,138	45,537	1,416
20 January 2025	24 January 2025	69,993	27,165	42,829	2,011
27 January 2025	28 January 2025	16,631	6,285	10,346	470
03 February 2025	07 February 2025	89,208	32,439	56,769	2,432
10 February 2025	14 February 2025	70,401	27,028	43,373	1,713
17 February 2025	21 February 2025	54,465	19,435	35,030	1,457
24 February 2025	28 February 2025	68,847	25,074	43,773	1,402
03 March 2025	07 March 2025	77,502	30,164	47,338	1,429
10 March 2025	14 March 2025	66,559	24,774	41,786	1,175
17 March 2025	21 March 2025	62,821	24,361	38,460	1,343

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*y*			
From	To	Number of New Trade / USD/IDR / Non-deliverable Forward	Number of New Trade / USD/INR / Non-deliverable Forward	Number of New Trade / USD/KRW / Non-deliverable Forward	Number of New Trade / USD/MYR / Non-deliverable Forward
23 September 2024	27 September 2024	4,160	13,314	20,690	1,241
30 September 2024	04 October 2024	4,891	11,722	17,422	1,419
07 October 2024	10 October 2024	4,849	9,426	15,289	1,416
14 October 2024	18 October 2024	4,176	14,453	19,818	1,519
21 October 2024	25 October 2024	3,553	9,722	18,561	1,029
28 October 2024	01 November 2024	3,857	9,600	16,091	913
04 November 2024	08 November 2024	5,629	16,124	26,268	1,578
11 November 2024	15 November 2024	4,970	13,058	19,986	1,165
18 November 2024	22 November 2024	4,207	10,380	18,777	1,085
25 November 2024	29 November 2024	4,401	18,771	18,040	1,562
02 December 2024	06 December 2024	3,210	17,391	22,006	1,199
09 December 2024	13 December 2024	2,957	13,173	12,777	1,109
16 December 2024	20 December 2024	4,129	10,433	12,575	809
23 December 2024	27 December 2024	2,036	10,711	9,114	412
30 December 2024	03 January 2025	2,282	10,924	9,838	414
06 January 2025	10 January 2025	3,659	15,260	17,375	1,212
13 January 2025	17 January 2025	4,035	22,577	15,537	1,304
20 January 2025	24 January 2025	4,842	15,771	18,698	970
27 January 2025	28 January 2025	785	5,551	4,277	266
03 February 2025	07 February 2025	6,578	24,030	23,578	1,565
10 February 2025	14 February 2025	3,932	25,763	16,859	1,585
17 February 2025	21 February 2025	3,431	13,096	15,220	1,357
24 February 2025	28 February 2025	5,345	16,348	22,065	924
03 March 2025	07 March 2025	6,223	18,239	23,098	1,724
10 March 2025	14 March 2025	5,530	14,884	20,439	1,537
17 March 2025	21 March 2025	4,627	14,199	20,877	827

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period					*By Product and Residua*
From	To	Number of New Trade / USD/PHP / Non-deliverable Forward	Number of New Trade / USD/TWD / Non-deliverable Forward	Number of New Trade / Others / Non-deliverable Forward	Number of New Trade / 0 - 3 Months / Non-deliverable Forward
23 September 2024	27 September 2024	3,126	24,216	555	66,369
30 September 2024	04 October 2024	2,636	18,520	443	55,922
07 October 2024	10 October 2024	2,013	15,096	321	47,977
14 October 2024	18 October 2024	3,204	19,644	472	62,735
21 October 2024	25 October 2024	2,100	17,445	505	52,602
28 October 2024	01 November 2024	1,934	14,524	410	46,998
04 November 2024	08 November 2024	3,574	31,885	502	85,062
11 November 2024	15 November 2024	3,562	23,455	419	65,894
18 November 2024	22 November 2024	2,761	18,928	421	55,844
25 November 2024	29 November 2024	2,733	20,056	382	65,115
02 December 2024	06 December 2024	2,643	23,800	475	69,123
09 December 2024	13 December 2024	2,249	15,062	461	44,218
16 December 2024	20 December 2024	2,395	16,824	464	45,888
23 December 2024	27 December 2024	2,004	9,663	183	33,918
30 December 2024	03 January 2025	2,323	12,793	204	38,546
06 January 2025	10 January 2025	2,938	19,511	357	60,015
13 January 2025	17 January 2025	2,566	21,783	457	66,905
20 January 2025	24 January 2025	2,618	24,588	497	67,344
27 January 2025	28 January 2025	639	4,522	122	16,128
03 February 2025	07 February 2025	3,454	26,820	753	87,302
10 February 2025	14 February 2025	2,790	17,410	350	68,553
17 February 2025	21 February 2025	2,354	17,262	290	52,695
24 February 2025	28 February 2025	2,951	19,355	459	66,246
03 March 2025	07 March 2025	3,004	23,178	608	72,309
10 March 2025	14 March 2025	2,453	20,081	461	60,893
17 March 2025	21 March 2025	2,336	18,105	510	59,704

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*/ Maturity*			
From	To	Number of New Trade / 3 - 6 Months / Non-deliverable Forward	Number of New Trade / 6 - 9 Months / Non-deliverable Forward	Number of New Trade / 9 - 12 Months / Non-deliverable Forward	Number of New Trade / 1 - 2 Years / Non-deliverable Forward
23 September 2024	27 September 2024	1,598	214	183	250
30 September 2024	04 October 2024	1,186	279	229	184
07 October 2024	10 October 2024	1,011	281	202	211
14 October 2024	18 October 2024	1,374	316	190	180
21 October 2024	25 October 2024	951	258	153	181
28 October 2024	01 November 2024	715	240	96	225
04 November 2024	08 November 2024	1,309	313	148	297
11 November 2024	15 November 2024	1,657	217	198	246
18 November 2024	22 November 2024	1,303	195	173	253
25 November 2024	29 November 2024	1,623	268	127	210
02 December 2024	06 December 2024	2,549	289	190	220
09 December 2024	13 December 2024	4,343	280	176	218
16 December 2024	20 December 2024	2,315	268	178	196
23 December 2024	27 December 2024	431	150	68	72
30 December 2024	03 January 2025	671	203	129	133
06 January 2025	10 January 2025	1,239	326	303	258
13 January 2025	17 January 2025	1,556	333	390	444
20 January 2025	24 January 2025	1,329	453	290	460
27 January 2025	28 January 2025	241	139	30	66
03 February 2025	07 February 2025	1,102	238	212	312
10 February 2025	14 February 2025	802	293	285	418
17 February 2025	21 February 2025	1,200	166	180	209
24 February 2025	28 February 2025	1,903	224	208	245
03 March 2025	07 March 2025	4,149	405	293	306
10 March 2025	14 March 2025	4,905	330	256	165
17 March 2025	21 March 2025	2,428	295	230	149

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover			
For The Period			
From	To	Number of New Trade / 2 - 5 Years / Non-deliverable Forward	Number of New Trade / > 5 Years / Non-deliverable Forward
23 September 2024	27 September 2024	54	0
30 September 2024	04 October 2024	19	0
07 October 2024	10 October 2024	24	0
14 October 2024	18 October 2024	26	5
21 October 2024	25 October 2024	40	1
28 October 2024	01 November 2024	18	0
04 November 2024	08 November 2024	42	0
11 November 2024	15 November 2024	34	3
18 November 2024	22 November 2024	54	10
25 November 2024	29 November 2024	29	3
02 December 2024	06 December 2024	36	5
09 December 2024	13 December 2024	16	0
16 December 2024	20 December 2024	26	1
23 December 2024	27 December 2024	6	0
30 December 2024	03 January 2025	33	0
06 January 2025	10 January 2025	23	0
13 January 2025	17 January 2025	45	2
20 January 2025	24 January 2025	109	10
27 January 2025	28 January 2025	17	12
03 February 2025	07 February 2025	41	2
10 February 2025	14 February 2025	45	5
17 February 2025	21 February 2025	14	1
24 February 2025	28 February 2025	20	2
03 March 2025	07 March 2025	38	3
10 March 2025	14 March 2025	11	0
17 March 2025	21 March 2025	17	0

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover		*New Trade Turnover (US$mn)*			
For The Period		*Asset Class Total*	*By Product*	*By Product and Intention to Clear*	
From	To	New Trade Turnover (US$mn) / Total	New Trade Turnover (US$mn) / Non-deliverable Forward	New Trade Turnover (US$mn) / Intended to Clear / Non-deliverable Forward	New Trade Turnover (US$mn) / Not Intended to Clear / Non-deliverable Forward
24 March 2025	28 March 2025	324,221.68	324,221.68	118,764.96	205,456.72
31 March 2025	03 April 2025	220,742.25	220,742.25	80,696.46	140,045.79
07 April 2025	11 April 2025	504,400.44	504,400.44	180,488.32	323,912.12
14 April 2025	17 April 2025	327,779.92	327,779.92	113,128.71	214,651.21
22 April 2025	25 April 2025	372,389.92	372,389.92	142,136.06	230,253.87
28 April 2025	02 May 2025	352,386.37	352,386.37	108,918.00	243,468.37
06 May 2025	09 May 2025	389,318.18	389,318.18	134,392.36	254,925.82
12 May 2025	16 May 2025	329,730.16	329,730.16	134,275.09	195,455.08
19 May 2025	23 May 2025	321,020.37	321,020.37	120,154.59	200,865.79
26 May 2025	30 May 2025	384,571.88	384,571.88	142,920.46	241,651.42
02 June 2025	06 June 2025	329,078.80	329,078.80	117,790.41	211,288.39
09 June 2025	13 June 2025	415,866.80	415,866.80	153,037.18	262,829.62
16 June 2025	20 June 2025	349,897.97	349,897.97	121,693.75	228,204.22
23 June 2025	27 June 2025	444,910.12	444,910.12	165,699.87	279,210.25
30 June 2025	04 July 2025	341,520.72	341,520.72	135,340.38	206,180.34
07 July 2025	11 July 2025	356,965.40	356,965.40	135,761.59	221,203.81
14 July 2025	18 July 2025	336,982.15	336,982.15	117,255.20	219,726.95
21 July 2025	25 July 2025	337,203.86	337,203.86	136,841.72	200,362.14
28 July 2025	01 August 2025	386,195.33	386,195.33	138,188.77	248,006.56
04 August 2025	08 August 2025	393,037.54	393,037.54	142,276.52	250,761.02
11 August 2025	15 August 2025	309,256.49	309,256.49	103,890.07	205,366.42
18 August 2025	22 August 2025	284,598.49	284,598.49	97,183.74	187,414.75
25 August 2025	29 August 2025	507,325.86	507,325.86	192,379.61	314,946.25
01 September 2025	05 September 2025	378,273.88	378,273.88	168,193.21	210,080.66
08 September 2025	12 September 2025	395,472.91	395,472.91	152,223.56	243,249.34
15 September 2025	19 September 2025	398,959.66	398,959.66	142,014.87	256,944.79

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*By Product and Currency*			
From	To	New Trade Turnover (US$mn) / USD/CNY / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/IDR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/INR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/KRW / Non-deliverable Forward
24 March 2025	28 March 2025	27,833.47	15,053.85	73,149.19	73,425.59
31 March 2025	03 April 2025	20,911.66	1,472.19	28,486.38	63,501.12
07 April 2025	11 April 2025	47,032.04	18,786.69	73,938.59	143,093.13
14 April 2025	17 April 2025	21,828.13	8,727.01	42,981.59	79,037.18
22 April 2025	25 April 2025	19,982.13	9,395.86	71,612.54	106,853.37
28 April 2025	02 May 2025	23,113.86	12,810.15	50,529.95	123,892.61
06 May 2025	09 May 2025	20,830.24	13,531.40	55,611.12	68,955.67
12 May 2025	16 May 2025	16,647.56	7,878.77	49,959.91	91,040.31
19 May 2025	23 May 2025	20,195.25	7,891.50	58,728.98	85,165.28
26 May 2025	30 May 2025	29,242.26	10,281.30	66,595.04	108,897.90
02 June 2025	06 June 2025	17,913.62	13,134.52	55,652.06	75,647.19
09 June 2025	13 June 2025	16,835.76	12,053.85	63,370.11	140,191.69
16 June 2025	20 June 2025	19,664.16	12,955.49	43,266.10	90,689.36
23 June 2025	27 June 2025	29,091.82	13,109.14	67,458.15	118,292.33
30 June 2025	04 July 2025	24,278.89	12,885.29	34,473.00	80,865.64
07 July 2025	11 July 2025	24,981.06	14,384.02	53,832.27	102,678.46
14 July 2025	18 July 2025	18,516.70	13,177.86	47,398.94	80,463.92
21 July 2025	25 July 2025	20,131.50	11,872.58	53,081.25	85,596.53
28 July 2025	01 August 2025	19,609.91	16,413.94	62,240.93	105,479.52
04 August 2025	08 August 2025	22,608.80	15,795.89	39,748.90	98,586.61
11 August 2025	15 August 2025	18,811.05	11,140.52	42,984.48	73,459.73
18 August 2025	22 August 2025	11,201.63	10,959.07	39,306.18	49,675.52
25 August 2025	29 August 2025	25,789.41	31,774.70	74,633.65	141,475.83
01 September 2025	05 September 2025	18,874.32	31,132.32	51,522.31	116,954.83
08 September 2025	12 September 2025	18,868.64	16,985.19	48,532.53	122,660.36
15 September 2025	19 September 2025	20,161.89	20,934.80	54,775.97	76,544.92

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / USD/MYR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/PHP / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/TWD / Non-deliverable Forward	New Trade Turnover (US$mn) / Others / Non-deliverable Forward
24 March 2025	28 March 2025	3,906.41	6,532.14	118,169.89	6,151.14
31 March 2025	03 April 2025	2,738.60	2,458.64	98,150.10	3,023.56
07 April 2025	11 April 2025	9,118.04	7,596.78	200,672.63	4,162.55
14 April 2025	17 April 2025	6,200.76	5,324.79	158,656.74	5,023.72
22 April 2025	25 April 2025	5,495.58	6,489.98	145,849.88	6,710.57
28 April 2025	02 May 2025	4,291.96	3,665.00	129,340.86	4,741.97
06 May 2025	09 May 2025	5,841.47	5,201.52	215,434.47	3,912.29
12 May 2025	16 May 2025	6,058.35	5,154.91	148,308.59	4,681.75
19 May 2025	23 May 2025	7,098.10	5,147.00	133,399.87	3,394.39
26 May 2025	30 May 2025	5,970.01	6,603.60	152,003.13	4,978.65
02 June 2025	06 June 2025	7,786.65	7,842.91	137,816.65	13,285.20
09 June 2025	13 June 2025	9,455.28	8,312.19	159,963.45	5,684.46
16 June 2025	20 June 2025	5,163.91	9,480.23	166,154.72	2,524.02
23 June 2025	27 June 2025	5,562.22	5,974.74	194,687.09	10,734.62
30 June 2025	04 July 2025	4,474.08	4,806.91	166,550.13	13,186.79
07 July 2025	11 July 2025	5,441.34	6,079.99	134,146.53	15,421.74
14 July 2025	18 July 2025	5,189.33	7,345.84	147,843.48	17,046.09
21 July 2025	25 July 2025	5,641.57	8,434.57	141,992.03	10,453.84
28 July 2025	01 August 2025	4,674.56	5,080.87	165,261.01	7,434.58
04 August 2025	08 August 2025	6,402.38	8,638.42	181,238.50	20,018.04
11 August 2025	15 August 2025	5,707.89	5,695.62	131,391.31	20,065.91
18 August 2025	22 August 2025	5,497.01	5,185.96	144,318.96	18,454.17
25 August 2025	29 August 2025	8,035.75	7,448.97	195,190.23	22,977.31
01 September 2025	05 September 2025	6,048.84	9,161.27	129,652.10	14,927.89
08 September 2025	12 September 2025	8,720.18	7,825.51	158,439.49	13,441.00
15 September 2025	19 September 2025	4,105.33	22,448.84	183,686.19	16,301.72

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*By Product and Residual Maturity*			
From	To	New Trade Turnover (US$mn) / 0 - 3 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 3 - 6 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 6 - 9 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 9 - 12 Months / Non-deliverable Forward
24 March 2025	28 March 2025	287,716.37	18,800.23	8,030.56	5,292.33
31 March 2025	03 April 2025	193,126.01	11,811.55	6,933.24	4,629.76
07 April 2025	11 April 2025	430,210.37	47,582.16	11,600.02	5,822.65
14 April 2025	17 April 2025	286,139.71	21,184.44	9,809.53	5,270.30
22 April 2025	25 April 2025	335,911.19	18,449.72	7,981.48	3,566.88
28 April 2025	02 May 2025	275,576.99	58,441.69	11,039.04	2,955.64
06 May 2025	09 May 2025	350,375.87	22,094.92	7,877.50	3,233.34
12 May 2025	16 May 2025	291,791.56	22,827.78	6,567.18	3,450.36
19 May 2025	23 May 2025	271,185.63	26,417.97	10,673.26	5,088.50
26 May 2025	30 May 2025	325,713.55	34,131.63	11,852.14	5,034.30
02 June 2025	06 June 2025	278,670.88	37,254.76	7,548.76	2,278.97
09 June 2025	13 June 2025	336,231.98	57,774.29	10,152.42	3,534.19
16 June 2025	20 June 2025	304,494.94	29,452.66	7,090.29	4,140.28
23 June 2025	27 June 2025	397,960.44	26,147.98	11,554.57	4,454.99
30 June 2025	04 July 2025	282,526.90	40,531.48	10,565.25	3,737.85
07 July 2025	11 July 2025	307,407.59	33,612.39	7,744.77	3,703.57
14 July 2025	18 July 2025	286,484.04	27,966.15	13,256.05	4,246.60
21 July 2025	25 July 2025	301,074.95	17,650.24	7,321.54	5,130.56
28 July 2025	01 August 2025	333,079.26	34,710.14	9,385.60	3,950.49
04 August 2025	08 August 2025	341,976.70	32,054.07	8,942.78	5,042.95
11 August 2025	15 August 2025	273,921.02	19,987.92	8,468.72	3,330.06
18 August 2025	22 August 2025	253,122.83	17,261.52	7,806.62	2,026.08
25 August 2025	29 August 2025	441,830.06	44,063.78	10,358.97	5,299.56
01 September 2025	05 September 2025	318,577.64	48,279.20	3,522.01	3,637.67
08 September 2025	12 September 2025	309,402.58	75,747.42	3,967.64	2,118.00
15 September 2025	19 September 2025	355,085.51	33,867.96	3,319.60	2,570.87

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					*Number of New Trade*
For The Period					*Asset Class Total*
From	To	New Trade Turnover (US$mn) / 1 - 2 Years / Non-deliverable Forward	New Trade Turnover (US$mn) / 2 - 5 Years / Non-deliverable Forward	New Trade Turnover (US$mn) / > 5 Years / Non-deliverable Forward	Number of New Trade / Total
24 March 2025	28 March 2025	4,167.06	215.13	0.00	65,645
31 March 2025	03 April 2025	3,922.88	318.81	0.00	43,585
07 April 2025	11 April 2025	8,565.20	620.03	0.00	108,054
14 April 2025	17 April 2025	4,997.58	378.36	0.00	65,840
22 April 2025	25 April 2025	5,897.60	583.05	0.00	74,974
28 April 2025	02 May 2025	4,020.39	352.60	0.00	68,128
06 May 2025	09 May 2025	5,031.80	649.32	55.43	84,643
12 May 2025	16 May 2025	4,381.74	616.54	95.00	74,455
19 May 2025	23 May 2025	6,903.35	693.66	58.00	66,031
26 May 2025	30 May 2025	7,595.62	197.24	47.39	70,316
02 June 2025	06 June 2025	3,000.32	325.11	0.00	62,674
09 June 2025	13 June 2025	7,572.45	526.48	75.00	66,841
16 June 2025	20 June 2025	4,522.49	197.02	0.30	69,983
23 June 2025	27 June 2025	4,434.24	245.78	112.12	83,741
30 June 2025	04 July 2025	4,037.59	121.66	0.00	65,528
07 July 2025	11 July 2025	4,484.37	12.70	0.00	59,956
14 July 2025	18 July 2025	4,694.84	334.47	0.00	61,979
21 July 2025	25 July 2025	4,951.23	955.30	120.04	66,366
28 July 2025	01 August 2025	4,499.39	357.10	213.34	74,116
04 August 2025	08 August 2025	4,434.99	586.05	0.00	78,274
11 August 2025	15 August 2025	3,005.62	540.01	3.15	59,891
18 August 2025	22 August 2025	4,038.34	335.09	8.00	55,580
25 August 2025	29 August 2025	5,658.57	110.93	4.00	85,520
01 September 2025	05 September 2025	3,318.42	828.43	110.51	65,587
08 September 2025	12 September 2025	3,978.90	258.37	0.00	68,506
15 September 2025	19 September 2025	3,630.51	465.21	20.00	75,403

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*By Product*	*By Product and Intention to Clear*		*By Product and Currenc*
From	To	Number of New Trade / Non-deliverable Forward	Number of New Trade / Intended to Clear / Non-deliverable Forward	Number of New Trade / Not Intended to Clear / Non-deliverable Forward	Number of New Trade / USD/CNY / Non-deliverable Forward
24 March 2025	28 March 2025	65,645	24,338	41,308	1,454
31 March 2025	03 April 2025	43,585	16,128	27,457	1,148
07 April 2025	11 April 2025	108,054	42,143	65,912	2,107
14 April 2025	17 April 2025	65,840	26,610	39,231	1,083
22 April 2025	25 April 2025	74,974	30,099	44,875	1,209
28 April 2025	02 May 2025	68,128	25,757	42,372	1,143
06 May 2025	09 May 2025	84,643	30,946	53,697	1,139
12 May 2025	16 May 2025	74,455	29,392	45,063	1,087
19 May 2025	23 May 2025	66,031	22,709	43,322	1,146
26 May 2025	30 May 2025	70,316	25,825	44,491	1,228
02 June 2025	06 June 2025	62,674	20,373	42,301	959
09 June 2025	13 June 2025	66,841	22,841	44,000	862
16 June 2025	20 June 2025	69,983	26,471	43,512	1,035
23 June 2025	27 June 2025	83,741	31,095	52,647	1,088
30 June 2025	04 July 2025	65,528	23,731	41,797	1,110
07 July 2025	11 July 2025	59,956	22,489	37,467	1,127
14 July 2025	18 July 2025	61,979	22,003	39,976	801
21 July 2025	25 July 2025	66,366	25,329	41,038	945
28 July 2025	01 August 2025	74,116	28,597	45,520	937
04 August 2025	08 August 2025	78,274	30,314	47,960	1,270
11 August 2025	15 August 2025	59,891	22,924	36,967	1,017
18 August 2025	22 August 2025	55,580	18,826	36,754	514
25 August 2025	29 August 2025	85,520	33,372	52,149	1,187
01 September 2025	05 September 2025	65,587	24,917	40,670	1,074
08 September 2025	12 September 2025	68,506	24,570	43,936	925
15 September 2025	19 September 2025	75,403	27,660	47,744	977

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*y*			
From	To	Number of New Trade / USD/IDR / Non-deliverable Forward	Number of New Trade / USD/INR / Non-deliverable Forward	Number of New Trade / USD/KRW / Non-deliverable Forward	Number of New Trade / USD/MYR / Non-deliverable Forward
24 March 2025	28 March 2025	4,078	17,631	18,731	1,116
31 March 2025	03 April 2025	985	7,227	16,244	629
07 April 2025	11 April 2025	7,178	18,102	38,154	2,191
14 April 2025	17 April 2025	2,713	9,957	20,747	1,064
22 April 2025	25 April 2025	3,311	16,018	26,465	1,301
28 April 2025	02 May 2025	3,796	14,218	19,538	981
06 May 2025	09 May 2025	4,786	19,113	21,616	1,458
12 May 2025	16 May 2025	2,870	15,878	26,790	1,246
19 May 2025	23 May 2025	3,549	17,582	20,414	1,386
26 May 2025	30 May 2025	3,529	17,083	22,610	1,559
02 June 2025	06 June 2025	3,618	16,289	18,047	1,693
09 June 2025	13 June 2025	4,012	12,113	22,049	1,818
16 June 2025	20 June 2025	5,102	12,654	21,880	1,109
23 June 2025	27 June 2025	5,162	15,831	27,059	1,274
30 June 2025	04 July 2025	4,922	12,307	19,403	1,111
07 July 2025	11 July 2025	4,579	11,114	18,649	1,418
14 July 2025	18 July 2025	4,479	12,606	18,530	1,087
21 July 2025	25 July 2025	4,162	11,648	22,235	1,068
28 July 2025	01 August 2025	6,320	14,722	21,894	1,128
04 August 2025	08 August 2025	6,823	13,439	22,689	1,390
11 August 2025	15 August 2025	4,792	11,979	18,025	1,262
18 August 2025	22 August 2025	4,758	11,432	13,683	1,128
25 August 2025	29 August 2025	7,963	14,005	24,253	1,879
01 September 2025	05 September 2025	7,221	15,508	16,878	1,130
08 September 2025	12 September 2025	5,425	12,300	20,080	1,785
15 September 2025	19 September 2025	5,145	15,199	22,141	992

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period					*By Product and Residua*
From	To	Number of New Trade / USD/PHP / Non-deliverable Forward	Number of New Trade / USD/TWD / Non-deliverable Forward	Number of New Trade / Others / Non-deliverable Forward	Number of New Trade / 0 - 3 Months / Non-deliverable Forward
24 March 2025	28 March 2025	2,794	19,429	413	63,767
31 March 2025	03 April 2025	1,230	15,579	545	42,155
07 April 2025	11 April 2025	2,982	36,773	567	105,527
14 April 2025	17 April 2025	1,933	27,963	382	63,603
22 April 2025	25 April 2025	2,488	23,708	476	73,302
28 April 2025	02 May 2025	1,759	25,730	964	66,493
06 May 2025	09 May 2025	1,802	33,751	980	82,281
12 May 2025	16 May 2025	1,873	23,608	1,103	72,367
19 May 2025	23 May 2025	2,015	18,942	997	63,351
26 May 2025	30 May 2025	2,284	21,065	960	67,111
02 June 2025	06 June 2025	1,725	18,556	1,788	58,064
09 June 2025	13 June 2025	1,642	23,323	1,023	61,636
16 June 2025	20 June 2025	2,954	24,340	911	67,012
23 June 2025	27 June 2025	2,742	29,775	811	81,242
30 June 2025	04 July 2025	2,197	22,916	1,564	63,429
07 July 2025	11 July 2025	2,075	20,161	835	58,173
14 July 2025	18 July 2025	2,532	21,167	777	59,555
21 July 2025	25 July 2025	2,483	22,948	879	64,562
28 July 2025	01 August 2025	2,362	25,914	841	72,189
04 August 2025	08 August 2025	3,068	28,072	1,524	75,798
11 August 2025	15 August 2025	2,207	19,827	783	57,754
18 August 2025	22 August 2025	2,007	21,362	698	53,162
25 August 2025	29 August 2025	2,808	32,640	787	82,378
01 September 2025	05 September 2025	2,573	20,029	1,175	61,549
08 September 2025	12 September 2025	2,381	25,021	592	61,559
15 September 2025	19 September 2025	2,902	27,294	754	71,681

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*/ Maturity*			
From	To	Number of New Trade / 3 - 6 Months / Non-deliverable Forward	Number of New Trade / 6 - 9 Months / Non-deliverable Forward	Number of New Trade / 9 - 12 Months / Non-deliverable Forward	Number of New Trade / 1 - 2 Years / Non-deliverable Forward
24 March 2025	28 March 2025	987	303	362	197
31 March 2025	03 April 2025	511	391	277	235
07 April 2025	11 April 2025	1,221	447	283	476
14 April 2025	17 April 2025	887	535	377	380
22 April 2025	25 April 2025	794	317	222	297
28 April 2025	02 May 2025	823	303	222	241
06 May 2025	09 May 2025	1,190	467	251	384
12 May 2025	16 May 2025	1,120	422	247	243
19 May 2025	23 May 2025	1,551	443	240	404
26 May 2025	30 May 2025	2,110	473	242	350
02 June 2025	06 June 2025	3,835	395	127	219
09 June 2025	13 June 2025	4,130	485	222	318
16 June 2025	20 June 2025	2,139	349	185	264
23 June 2025	27 June 2025	1,326	541	268	317
30 June 2025	04 July 2025	1,117	477	190	268
07 July 2025	11 July 2025	1,044	340	183	209
14 July 2025	18 July 2025	1,307	634	205	245
21 July 2025	25 July 2025	886	335	195	287
28 July 2025	01 August 2025	1,040	418	171	262
04 August 2025	08 August 2025	1,560	479	199	210
11 August 2025	15 August 2025	1,374	418	133	178
18 August 2025	22 August 2025	1,485	570	137	197
25 August 2025	29 August 2025	2,218	399	229	271
01 September 2025	05 September 2025	3,390	226	185	210
08 September 2025	12 September 2025	6,295	226	151	259
15 September 2025	19 September 2025	3,132	219	157	193

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover			
For The Period			
From	To	Number of New Trade / 2 - 5 Years / Non-deliverable Forward	Number of New Trade / > 5 Years / Non-deliverable Forward
24 March 2025	28 March 2025	31	0
31 March 2025	03 April 2025	17	0
07 April 2025	11 April 2025	101	0
14 April 2025	17 April 2025	59	0
22 April 2025	25 April 2025	43	0
28 April 2025	02 May 2025	47	0
06 May 2025	09 May 2025	68	3
12 May 2025	16 May 2025	54	3
19 May 2025	23 May 2025	38	5
26 May 2025	30 May 2025	29	2
02 June 2025	06 June 2025	34	0
09 June 2025	13 June 2025	48	3
16 June 2025	20 June 2025	33	2
23 June 2025	27 June 2025	44	3
30 June 2025	04 July 2025	48	0
07 July 2025	11 July 2025	7	0
14 July 2025	18 July 2025	35	0
21 July 2025	25 July 2025	87	15
28 July 2025	01 August 2025	35	2
04 August 2025	08 August 2025	29	0
11 August 2025	15 August 2025	34	1
18 August 2025	22 August 2025	25	4
25 August 2025	29 August 2025	26	1
01 September 2025	05 September 2025	24	4
08 September 2025	12 September 2025	17	0
15 September 2025	19 September 2025	22	1

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover		*New Trade Turnover (US$mn)*			
For The Period		*Asset Class Total*	*By Product*	*By Product and Intention to Clear*	
From	To	New Trade Turnover (US$mn) / Total	New Trade Turnover (US$mn) / Non-deliverable Forward	New Trade Turnover (US$mn) / Intended to Clear / Non-deliverable Forward	New Trade Turnover (US$mn) / Not Intended to Clear / Non-deliverable Forward
22 September 2025	26 September 2025	377,708.55	377,708.55	149,867.81	227,840.74
29 September 2025	03 October 2025	299,998.50	299,998.50	119,586.40	180,412.10
06 October 2025	10 October 2025	205,917.67	205,917.67	86,451.93	119,465.74
13 October 2025	17 October 2025	437,327.05	437,327.05	168,414.60	268,912.45
20 October 2025	24 October 2025	285,763.69	285,763.69	129,338.00	156,425.70
27 October 2025	31 October 2025	425,384.81	425,384.81	173,669.86	251,714.96
03 November 2025	07 November 2025	325,087.80	325,087.80	141,145.10	183,942.70
10 November 2025	14 November 2025	372,392.73	372,392.73	163,151.51	209,241.22
17 November 2025	21 November 2025	359,938.60	359,938.60	167,247.84	192,690.75
24 November 2025	28 November 2025	454,030.92	454,030.92	192,474.37	261,556.55
01 December 2025	05 December 2025	453,179.80	453,179.80	206,772.53	246,407.27
08 December 2025	12 December 2025	426,135.34	426,135.34	200,232.50	225,902.85
15 December 2025	19 December 2025	389,665.63	389,665.63	164,028.67	225,636.97
22 December 2025	24 December 2025	191,422.50	191,422.50	75,508.75	115,913.74
29 December 2025	02 January 2026	264,212.05	264,212.05	120,769.51	143,442.54
05 January 2026	09 January 2026	473,963.58	473,963.58	208,784.90	265,178.67
12 January 2026	16 January 2026	428,239.89	428,239.89	185,583.21	242,656.68
19 January 2026	23 January 2026	480,063.52	480,063.52	200,574.55	279,488.96
26 January 2026	30 January 2026	542,479.83	542,479.83	228,443.27	314,036.56
02 February 2026	06 February 2026	443,365.08	443,365.08	179,357.77	264,007.31
09 February 2026	13 February 2026	446,970.20	446,970.20	199,147.89	247,822.32
16 February 2026	20 February 2026	160,478.19	160,478.19	60,554.60	99,923.59
23 February 2026	27 February 2026	454,387.11	454,387.11	173,487.50	280,899.61
02 March 2026	06 March 2026	499,509.64	499,509.64	225,413.32	274,096.32
09 March 2026	13 March 2026	594,739.70	594,739.70	251,490.76	343,248.94
16 March 2026	20 March 2026	385,053.18	385,053.18	166,242.57	218,810.60

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*By Product and Currency*			
From	To	New Trade Turnover (US$mn) / USD/CNY / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/IDR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/INR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/KRW / Non-deliverable Forward
22 September 2025	26 September 2025	23,712.62	25,258.04	75,486.40	86,543.27
29 September 2025	03 October 2025	21,505.10	19,862.76	48,771.55	90,474.17
06 October 2025	10 October 2025	7,028.46	11,888.82	49,889.03	32,800.18
13 October 2025	17 October 2025	26,334.67	11,366.68	80,060.78	109,792.29
20 October 2025	24 October 2025	17,297.33	12,992.54	45,819.47	102,136.25
27 October 2025	31 October 2025	18,537.46	36,575.02	82,191.34	135,454.87
03 November 2025	07 November 2025	12,773.18	13,481.77	40,011.11	116,441.89
10 November 2025	14 November 2025	15,663.79	9,283.62	48,440.31	144,124.47
17 November 2025	21 November 2025	16,071.01	15,643.32	57,093.32	114,692.67
24 November 2025	28 November 2025	30,357.68	15,307.34	91,448.49	139,045.81
01 December 2025	05 December 2025	18,866.93	19,470.18	82,634.00	124,745.70
08 December 2025	12 December 2025	24,926.82	14,680.70	56,755.93	152,853.28
15 December 2025	19 December 2025	15,329.88	19,240.94	89,227.40	90,935.79
22 December 2025	24 December 2025	8,262.88	5,588.50	47,767.54	54,189.84
29 December 2025	02 January 2026	18,117.93	7,856.05	57,752.11	74,546.97
05 January 2026	09 January 2026	38,985.06	21,574.80	70,595.05	153,570.53
12 January 2026	16 January 2026	24,523.17	16,049.82	52,281.37	132,784.54
19 January 2026	23 January 2026	22,271.92	19,573.05	94,343.44	113,504.38
26 January 2026	30 January 2026	28,007.31	38,930.37	67,831.05	188,655.91
02 February 2026	06 February 2026	23,215.63	19,593.01	71,559.01	143,144.00
09 February 2026	13 February 2026	23,517.95	19,932.04	53,598.06	154,210.14
16 February 2026	20 February 2026	4,753.25	7,613.19	51,663.99	58,828.97
23 February 2026	27 February 2026	33,380.96	20,508.04	57,002.86	166,236.19
02 March 2026	06 March 2026	32,904.21	17,927.97	77,858.36	177,942.49
09 March 2026	13 March 2026	27,946.73	23,878.05	94,905.60	210,753.27
16 March 2026	20 March 2026	14,458.85	11,089.56	70,729.57	160,745.27

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / USD/MYR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/PHP / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/TWD / Non-deliverable Forward	New Trade Turnover (US$mn) / Others / Non-deliverable Forward
22 September 2025	26 September 2025	2,705.13	8,128.54	146,206.81	9,667.75
29 September 2025	03 October 2025	2,570.02	7,182.51	101,239.14	8,393.25
06 October 2025	10 October 2025	2,452.87	7,308.92	77,187.96	17,361.42
13 October 2025	17 October 2025	4,368.07	7,448.76	184,549.44	13,406.35
20 October 2025	24 October 2025	3,512.76	5,528.85	95,462.03	3,014.47
27 October 2025	31 October 2025	4,538.53	8,601.14	122,500.13	16,986.33
03 November 2025	07 November 2025	3,375.86	6,960.25	119,720.44	12,323.31
10 November 2025	14 November 2025	5,807.10	6,632.28	120,514.00	21,927.15
17 November 2025	21 November 2025	4,316.29	6,025.79	142,559.35	3,536.85
24 November 2025	28 November 2025	8,491.84	7,137.60	137,341.42	24,900.74
01 December 2025	05 December 2025	5,675.81	12,359.34	165,382.29	24,045.56
08 December 2025	12 December 2025	7,322.35	10,117.57	147,202.96	12,275.73
15 December 2025	19 December 2025	3,372.88	8,442.85	144,872.35	18,243.53
22 December 2025	24 December 2025	1,480.83	3,182.78	65,935.50	5,014.63
29 December 2025	02 January 2026	3,593.01	2,660.47	94,224.99	5,460.52
05 January 2026	09 January 2026	3,413.51	9,460.56	162,205.40	14,158.67
12 January 2026	16 January 2026	4,294.17	6,998.47	177,303.64	14,004.72
19 January 2026	23 January 2026	5,146.84	7,646.77	208,250.38	9,326.73
26 January 2026	30 January 2026	5,661.33	9,845.09	184,342.48	19,206.29
02 February 2026	06 February 2026	5,675.67	8,303.43	153,439.83	18,434.50
09 February 2026	13 February 2026	3,329.97	6,724.99	167,796.87	17,860.19
16 February 2026	20 February 2026	1,634.40	4,784.16	23,918.42	7,281.80
23 February 2026	27 February 2026	7,040.79	8,767.73	144,913.59	16,536.95
02 March 2026	06 March 2026	6,421.72	13,219.23	162,540.25	10,695.42
09 March 2026	13 March 2026	14,594.12	14,161.22	189,416.30	19,084.41
16 March 2026	20 March 2026	3,506.78	8,548.96	107,293.71	8,680.48

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*By Product and Residual Maturity*			
From	To	New Trade Turnover (US$mn) / 0 - 3 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 3 - 6 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 6 - 9 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 9 - 12 Months / Non-deliverable Forward
22 September 2025	26 September 2025	328,766.92	32,632.91	6,938.41	3,462.23
29 September 2025	03 October 2025	253,400.85	31,279.97	9,462.34	3,971.26
06 October 2025	10 October 2025	185,117.87	10,005.51	3,478.16	2,255.98
13 October 2025	17 October 2025	394,675.07	26,652.84	7,355.26	4,137.55
20 October 2025	24 October 2025	254,164.79	22,096.59	3,510.34	1,630.91
27 October 2025	31 October 2025	376,937.39	34,004.22	6,469.70	4,268.32
03 November 2025	07 November 2025	288,808.59	24,641.92	3,992.65	2,529.58
10 November 2025	14 November 2025	325,483.78	31,691.95	4,552.67	4,018.80
17 November 2025	21 November 2025	307,806.15	37,093.89	5,046.84	3,794.11
24 November 2025	28 November 2025	392,276.02	47,880.58	7,446.47	2,140.73
01 December 2025	05 December 2025	378,167.99	56,191.23	7,303.17	5,314.52
08 December 2025	12 December 2025	343,910.54	64,680.61	8,141.89	4,895.41
15 December 2025	19 December 2025	335,895.06	33,040.58	10,805.77	4,570.03
22 December 2025	24 December 2025	176,729.16	9,056.27	3,542.75	1,047.22
29 December 2025	02 January 2026	239,815.55	12,815.55	4,260.91	2,595.11
05 January 2026	09 January 2026	417,279.00	29,451.70	11,573.65	5,997.76
12 January 2026	16 January 2026	366,031.43	36,117.36	9,155.40	6,837.85
19 January 2026	23 January 2026	437,135.17	26,564.58	5,163.19	5,154.40
26 January 2026	30 January 2026	470,067.57	47,714.89	10,628.80	6,750.23
02 February 2026	06 February 2026	410,593.14	22,639.13	3,226.42	2,605.27
09 February 2026	13 February 2026	415,778.38	20,860.19	3,560.59	3,258.17
16 February 2026	20 February 2026	148,415.10	7,802.31	2,320.98	749.49
23 February 2026	27 February 2026	393,580.65	44,028.38	8,509.89	5,338.16
02 March 2026	06 March 2026	416,309.95	60,570.21	11,704.83	5,230.44
09 March 2026	13 March 2026	489,615.66	83,172.32	12,259.52	5,547.59
16 March 2026	20 March 2026	329,350.42	36,058.72	10,222.18	4,231.74

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					*Number of New Trade*
For The Period					*Asset Class Total*
From	To	New Trade Turnover (US$mn) / 1 - 2 Years / Non-deliverable Forward	New Trade Turnover (US$mn) / 2 - 5 Years / Non-deliverable Forward	New Trade Turnover (US$mn) / > 5 Years / Non-deliverable Forward	Number of New Trade / Total
22 September 2025	26 September 2025	5,543.98	364.09	0.00	63,821
29 September 2025	03 October 2025	1,657.00	227.07	0.00	64,994
06 October 2025	10 October 2025	4,063.87	996.29	0.00	47,424
13 October 2025	17 October 2025	3,666.40	740.85	99.07	83,537
20 October 2025	24 October 2025	3,804.37	536.81	19.90	62,290
27 October 2025	31 October 2025	3,440.81	264.39	0.00	80,381
03 November 2025	07 November 2025	4,927.49	187.57	0.00	66,900
10 November 2025	14 November 2025	6,328.05	281.48	36.00	76,239
17 November 2025	21 November 2025	5,690.75	506.86	0.00	75,743
24 November 2025	28 November 2025	3,799.33	250.78	237.00	75,148
01 December 2025	05 December 2025	5,465.44	644.34	93.12	75,121
08 December 2025	12 December 2025	4,347.56	139.53	19.80	78,344
15 December 2025	19 December 2025	4,948.72	400.04	5.43	88,565
22 December 2025	24 December 2025	854.28	7.51	185.31	44,532
29 December 2025	02 January 2026	4,396.64	237.04	91.24	61,743
05 January 2026	09 January 2026	8,737.54	921.91	2.02	86,938
12 January 2026	16 January 2026	9,703.91	387.00	6.94	80,926
19 January 2026	23 January 2026	5,843.82	202.37	0.00	88,702
26 January 2026	30 January 2026	6,789.07	499.08	30.19	114,060
02 February 2026	06 February 2026	4,098.99	202.14	0.00	106,625
09 February 2026	13 February 2026	3,367.62	145.25	0.00	88,261
16 February 2026	20 February 2026	1,078.96	111.34	0.00	44,119
23 February 2026	27 February 2026	2,707.05	169.94	53.05	91,494
02 March 2026	06 March 2026	5,008.64	685.56	0.00	128,924
09 March 2026	13 March 2026	3,821.94	298.25	24.43	128,429
16 March 2026	20 March 2026	4,702.86	456.53	30.73	93,129

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*By Product*	*By Product and Intention to Clear*		*By Product and Currenc*
From	To	Number of New Trade / Non-deliverable Forward	Number of New Trade / Intended to Clear / Non-deliverable Forward	Number of New Trade / Not Intended to Clear / Non-deliverable Forward	Number of New Trade / USD/CNY / Non-deliverable Forward
22 September 2025	26 September 2025	63,821	24,865	38,956	987
29 September 2025	03 October 2025	64,994	29,648	35,346	981
06 October 2025	10 October 2025	47,424	19,979	27,446	307
13 October 2025	17 October 2025	83,537	34,821	48,716	1,186
20 October 2025	24 October 2025	62,290	25,500	36,790	846
27 October 2025	31 October 2025	80,381	30,771	49,610	659
03 November 2025	07 November 2025	66,900	27,090	39,810	716
10 November 2025	14 November 2025	76,239	30,543	45,697	935
17 November 2025	21 November 2025	75,743	30,602	45,141	851
24 November 2025	28 November 2025	75,148	30,404	44,744	935
01 December 2025	05 December 2025	75,121	27,139	47,982	886
08 December 2025	12 December 2025	78,344	29,850	48,494	934
15 December 2025	19 December 2025	88,565	33,919	54,646	724
22 December 2025	24 December 2025	44,532	16,545	27,987	426
29 December 2025	02 January 2026	61,743	24,809	36,934	840
05 January 2026	09 January 2026	86,938	33,365	53,574	1,662
12 January 2026	16 January 2026	80,926	32,132	48,795	1,179
19 January 2026	23 January 2026	88,702	36,200	52,502	1,275
26 January 2026	30 January 2026	114,060	45,304	68,756	1,272
02 February 2026	06 February 2026	106,625	39,721	66,905	988
09 February 2026	13 February 2026	88,261	34,020	54,241	1,090
16 February 2026	20 February 2026	44,119	15,049	29,071	219
23 February 2026	27 February 2026	91,494	34,163	57,331	1,155
02 March 2026	06 March 2026	128,924	50,356	78,569	1,439
09 March 2026	13 March 2026	128,429	51,623	76,806	1,305
16 March 2026	20 March 2026	93,129	33,349	59,780	657

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*y*			
From	To	Number of New Trade / USD/IDR / Non-deliverable Forward	Number of New Trade / USD/INR / Non-deliverable Forward	Number of New Trade / USD/KRW / Non-deliverable Forward	Number of New Trade / USD/MYR / Non-deliverable Forward
22 September 2025	26 September 2025	5,672	16,026	14,724	620
29 September 2025	03 October 2025	7,664	15,606	18,442	599
06 October 2025	10 October 2025	4,490	12,145	10,771	669
13 October 2025	17 October 2025	4,966	21,016	24,304	710
20 October 2025	24 October 2025	5,035	11,391	23,112	665
27 October 2025	31 October 2025	6,085	19,193	27,359	1,109
03 November 2025	07 November 2025	5,643	12,792	23,375	937
10 November 2025	14 November 2025	4,842	17,010	27,731	1,154
17 November 2025	21 November 2025	4,875	15,978	21,938	1,089
24 November 2025	28 November 2025	4,256	20,299	23,552	1,302
01 December 2025	05 December 2025	3,957	20,788	18,522	1,278
08 December 2025	12 December 2025	4,760	19,230	21,663	1,620
15 December 2025	19 December 2025	5,892	26,368	20,235	805
22 December 2025	24 December 2025	2,379	13,237	14,093	494
29 December 2025	02 January 2026	3,957	15,141	21,961	764
05 January 2026	09 January 2026	5,516	19,190	24,737	968
12 January 2026	16 January 2026	4,364	13,977	28,369	1,006
19 January 2026	23 January 2026	6,412	20,109	30,147	1,022
26 January 2026	30 January 2026	9,227	19,271	45,600	1,192
02 February 2026	06 February 2026	6,422	26,043	37,891	1,146
09 February 2026	13 February 2026	6,084	17,395	32,986	765
16 February 2026	20 February 2026	3,187	14,690	16,062	586
23 February 2026	27 February 2026	6,397	14,636	36,609	1,541
02 March 2026	06 March 2026	7,113	27,248	46,536	1,507
09 March 2026	13 March 2026	6,563	28,855	44,102	2,087
16 March 2026	20 March 2026	4,754	20,439	36,589	941

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period					*By Product and Residua*
From	To	Number of New Trade / USD/PHP / Non-deliverable Forward	Number of New Trade / USD/TWD / Non-deliverable Forward	Number of New Trade / Others / Non-deliverable Forward	Number of New Trade / 0 - 3 Months / Non-deliverable Forward
22 September 2025	26 September 2025	3,873	21,432	489	61,949
29 September 2025	03 October 2025	2,714	17,651	1,338	62,968
06 October 2025	10 October 2025	2,993	15,491	561	46,480
13 October 2025	17 October 2025	2,858	27,798	700	81,417
20 October 2025	24 October 2025	2,481	18,297	464	60,878
27 October 2025	31 October 2025	3,325	21,961	692	78,672
03 November 2025	07 November 2025	3,079	19,164	1,196	65,357
10 November 2025	14 November 2025	2,932	20,976	661	74,086
17 November 2025	21 November 2025	3,305	27,184	524	73,214
24 November 2025	28 November 2025	2,502	21,761	543	72,826
01 December 2025	05 December 2025	3,892	24,962	838	69,431
08 December 2025	12 December 2025	3,737	25,723	678	69,963
15 December 2025	19 December 2025	3,265	30,454	823	82,761
22 December 2025	24 December 2025	1,448	12,147	310	43,501
29 December 2025	02 January 2026	1,437	16,937	707	60,770
05 January 2026	09 January 2026	3,973	30,296	599	84,255
12 January 2026	16 January 2026	2,555	28,585	892	78,307
19 January 2026	23 January 2026	2,627	26,500	611	86,218
26 January 2026	30 January 2026	3,194	33,421	885	111,059
02 February 2026	06 February 2026	3,431	29,569	1,137	104,905
09 February 2026	13 February 2026	2,911	25,970	1,063	86,434
16 February 2026	20 February 2026	2,092	6,859	425	43,216
23 February 2026	27 February 2026	3,240	27,022	897	88,219
02 March 2026	06 March 2026	5,696	38,277	1,110	121,564
09 March 2026	13 March 2026	5,348	39,191	980	117,331
16 March 2026	20 March 2026	4,067	25,035	649	88,121

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*/ Maturity*			
From	To	Number of New Trade / 3 - 6 Months / Non-deliverable Forward	Number of New Trade / 6 - 9 Months / Non-deliverable Forward	Number of New Trade / 9 - 12 Months / Non-deliverable Forward	Number of New Trade / 1 - 2 Years / Non-deliverable Forward
22 September 2025	26 September 2025	1,123	258	152	302
29 September 2025	03 October 2025	1,340	364	159	130
06 October 2025	10 October 2025	489	135	78	201
13 October 2025	17 October 2025	1,431	287	155	196
20 October 2025	24 October 2025	905	209	128	136
27 October 2025	31 October 2025	1,083	236	195	173
03 November 2025	07 November 2025	1,052	162	119	188
10 November 2025	14 November 2025	1,527	192	131	275
17 November 2025	21 November 2025	1,792	236	185	278
24 November 2025	28 November 2025	1,834	181	105	174
01 December 2025	05 December 2025	4,856	264	274	251
08 December 2025	12 December 2025	7,509	358	250	230
15 December 2025	19 December 2025	4,765	468	247	276
22 December 2025	24 December 2025	710	170	77	68
29 December 2025	02 January 2026	518	150	136	154
05 January 2026	09 January 2026	1,702	283	283	366
12 January 2026	16 January 2026	1,450	290	371	465
19 January 2026	23 January 2026	1,541	349	294	280
26 January 2026	30 January 2026	1,720	428	371	325
02 February 2026	06 February 2026	1,040	202	225	242
09 February 2026	13 February 2026	1,183	250	206	180
16 February 2026	20 February 2026	699	72	53	67
23 February 2026	27 February 2026	2,448	368	245	195
02 March 2026	06 March 2026	6,297	490	268	255
09 March 2026	13 March 2026	10,021	507	337	213
16 March 2026	20 March 2026	4,186	309	268	217

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover			
For The Period			
From	To	Number of New Trade / 2 - 5 Years / Non-deliverable Forward	Number of New Trade / > 5 Years / Non-deliverable Forward
22 September 2025	26 September 2025	37	0
29 September 2025	03 October 2025	34	0
06 October 2025	10 October 2025	41	0
13 October 2025	17 October 2025	44	9
20 October 2025	24 October 2025	33	2
27 October 2025	31 October 2025	25	0
03 November 2025	07 November 2025	23	0
10 November 2025	14 November 2025	27	2
17 November 2025	21 November 2025	39	0
24 November 2025	28 November 2025	27	2
01 December 2025	05 December 2025	43	3
08 December 2025	12 December 2025	31	4
15 December 2025	19 December 2025	43	6
22 December 2025	24 December 2025	5	2
29 December 2025	02 January 2026	9	7
05 January 2026	09 January 2026	48	3
12 January 2026	16 January 2026	44	1
19 January 2026	23 January 2026	20	0
26 January 2026	30 January 2026	156	3
02 February 2026	06 February 2026	13	0
09 February 2026	13 February 2026	8	0
16 February 2026	20 February 2026	12	0
23 February 2026	27 February 2026	17	2
02 March 2026	06 March 2026	52	0
09 March 2026	13 March 2026	19	2
16 March 2026	20 March 2026	24	5

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover		*New Trade Turnover (US$mn)*			
For The Period		*Asset Class Total*	*By Product*	*By Product and Intention to Clear*	
From	To	New Trade Turnover (US$mn) / Total	New Trade Turnover (US$mn) / Non-deliverable Forward	New Trade Turnover (US$mn) / Intended to Clear / Non-deliverable Forward	New Trade Turnover (US$mn) / Not Intended to Clear / Non-deliverable Forward
23 March 2026	27 March 2026	415,647.63	415,647.63	175,658.54	239,989.09
30 March 2026	02 April 2026	348,993.43	348,993.43	137,219.56	211,773.87
08 April 2026	10 April 2026	432,334.68	432,334.68	198,940.29	233,394.39
13 April 2026	17 April 2026	367,812.07	367,812.07	169,510.06	198,302.01
20 April 2026	24 April 2026	383,189.48	383,189.48	167,942.29	215,247.19
27 April 2026	30 April 2026	344,176.78	344,176.78	140,235.81	203,940.97
04 May 2026	08 May 2026	424,859.32	424,859.32	179,546.11	245,313.20
11 May 2026	15 May 2026	451,190.51	451,190.51	188,867.86	262,322.65
18 May 2026	22 May 2026	473,279.31	473,279.31	205,485.39	267,793.92
26 May 2026	29 May 2026	465,520.25	465,520.25	189,209.41	276,310.84
01 June 2026	05 June 2026	508,991.14	508,991.14	224,926.94	284,064.19
08 June 2026	12 June 2026	836,018.17	836,018.17	395,760.50	440,257.68
15 June 2026	18 June 2026	400,735.56	400,735.56	165,937.01	234,798.54
22 June 2026	26 June 2026	640,906.78	640,906.78	266,345.15	374,561.63
29 June 2026	03 July 2026	515,262.17	515,262.17	229,082.48	286,179.69
06 July 2026	10 July 2026	581,174.69	581,174.69	268,505.53	312,669.17
13 July 2026	17 July 2026	539,034.23	539,034.23	257,264.07	281,770.16
20 July 2026	24 July 2026	526,661.69	526,661.69	237,341.51	289,320.18
27 July 2026	31 July 2026	627,099.98	627,099.98	266,624.79	360,475.19
03 August 2026	07 August 2026	528,427.77	528,427.77	240,813.84	287,613.93
10 August 2026	14 August 2026	520,771.89	520,771.89	228,221.29	292,550.60
17 August 2026	21 August 2026	534,615.46	534,615.46	261,313.35	273,302.11
24 August 2026	28 August 2026	601,637.96	601,637.96	280,780.41	320,857.56
31 August 2026	04 September 2026	585,248.69	585,248.69	277,327.07	307,921.62
07 September 2026	11 September 2026	706,787.21	706,787.21	342,852.77	363,934.44
14 September 2026	18 September 2026	585,603.82	585,603.82	258,193.72	327,410.10

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*By Product and Currency*			
From	To	New Trade Turnover (US$mn) / USD/CNY / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/IDR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/INR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/KRW / Non-deliverable Forward
23 March 2026	27 March 2026	31,312.27	16,664.60	81,090.50	146,573.41
30 March 2026	02 April 2026	23,003.72	17,072.81	60,200.34	120,093.67
08 April 2026	10 April 2026	19,840.22	19,069.77	75,617.80	174,089.71
13 April 2026	17 April 2026	26,981.55	16,190.03	46,086.62	108,943.59
20 April 2026	24 April 2026	20,665.04	28,431.83	75,805.37	112,747.82
27 April 2026	30 April 2026	29,891.24	35,365.00	45,967.86	105,687.27
04 May 2026	08 May 2026	17,197.83	27,200.33	62,742.25	149,899.67
11 May 2026	15 May 2026	23,836.53	13,929.45	62,943.92	189,767.80
18 May 2026	22 May 2026	33,681.42	21,610.25	72,202.52	170,299.16
26 May 2026	29 May 2026	45,508.93	19,064.97	63,301.29	157,676.06
01 June 2026	05 June 2026	34,303.84	23,349.25	74,390.58	198,727.65
08 June 2026	12 June 2026	33,936.95	35,950.32	98,711.64	368,471.33
15 June 2026	18 June 2026	24,832.67	15,809.46	54,932.36	149,101.15
22 June 2026	26 June 2026	35,619.20	26,630.04	76,645.79	305,783.13
29 June 2026	03 July 2026	32,922.46	18,719.88	60,220.93	224,728.05
06 July 2026	10 July 2026	35,089.40	24,919.97	66,273.30	256,068.08
13 July 2026	17 July 2026	33,290.89	18,483.50	66,152.04	225,458.22
20 July 2026	24 July 2026	17,789.22	26,330.65	75,708.88	218,320.49
27 July 2026	31 July 2026	29,793.65	50,201.48	77,074.59	245,464.49
03 August 2026	07 August 2026	28,204.38	18,882.01	61,761.08	161,123.17
10 August 2026	14 August 2026	16,627.23	21,586.18	53,234.81	203,611.35
17 August 2026	21 August 2026	28,351.81	16,013.77	74,482.59	201,989.47
24 August 2026	28 August 2026	44,589.76	26,839.32	73,948.12	226,953.81
31 August 2026	04 September 2026	40,041.50	18,975.20	109,471.73	200,521.97
07 September 2026	11 September 2026	30,318.52	26,963.77	115,952.16	293,517.14
14 September 2026	18 September 2026	31,463.14	22,994.93	64,041.12	230,418.64

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / USD/MYR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/PHP / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/TWD / Non-deliverable Forward	New Trade Turnover (US$mn) / Others / Non-deliverable Forward
23 March 2026	27 March 2026	4,134.22	9,742.62	114,119.14	12,010.86
30 March 2026	02 April 2026	3,621.88	8,465.93	104,789.35	11,745.72
08 April 2026	10 April 2026	4,162.54	11,985.11	115,197.11	12,372.43
13 April 2026	17 April 2026	3,542.51	8,165.31	147,029.54	10,872.93
20 April 2026	24 April 2026	3,734.92	8,227.31	109,762.13	23,815.06
27 April 2026	30 April 2026	4,571.44	6,699.61	96,623.59	19,370.76
04 May 2026	08 May 2026	9,452.72	9,050.15	134,436.27	14,880.09
11 May 2026	15 May 2026	3,177.00	8,886.50	140,910.22	7,739.10
18 May 2026	22 May 2026	4,514.84	11,147.63	145,587.11	14,236.39
26 May 2026	29 May 2026	5,058.33	8,527.22	150,659.57	15,723.89
01 June 2026	05 June 2026	6,026.07	16,235.82	147,257.56	8,700.38
08 June 2026	12 June 2026	10,028.62	12,339.00	263,034.47	13,545.83
15 June 2026	18 June 2026	2,491.09	9,894.35	134,225.77	9,448.70
22 June 2026	26 June 2026	4,624.57	13,465.20	162,929.73	15,209.13
29 June 2026	03 July 2026	5,555.90	12,533.53	151,392.80	9,188.63
06 July 2026	10 July 2026	2,786.21	9,902.29	167,483.06	18,652.38
13 July 2026	17 July 2026	4,124.14	9,650.20	172,735.89	9,139.35
20 July 2026	24 July 2026	2,537.30	13,334.77	159,386.24	13,254.14
27 July 2026	31 July 2026	4,267.11	12,103.63	186,343.82	21,851.21
03 August 2026	07 August 2026	3,431.82	12,491.50	237,374.70	5,159.12
10 August 2026	14 August 2026	3,258.94	10,564.11	192,924.54	18,964.73
17 August 2026	21 August 2026	2,493.36	14,244.56	185,901.55	11,138.37
24 August 2026	28 August 2026	3,337.89	16,014.80	198,219.14	11,735.13
31 August 2026	04 September 2026	6,213.72	20,543.61	179,517.50	9,963.46
07 September 2026	11 September 2026	4,764.42	15,839.48	204,477.32	14,954.39
14 September 2026	18 September 2026	2,976.08	15,787.60	209,235.59	8,686.71

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*By Product and Residual Maturity*			
From	To	New Trade Turnover (US$mn) / 0 - 3 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 3 - 6 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 6 - 9 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 9 - 12 Months / Non-deliverable Forward
23 March 2026	27 March 2026	367,343.38	19,543.78	19,382.12	5,111.64
30 March 2026	02 April 2026	310,120.94	18,101.61	11,452.11	5,225.62
08 April 2026	10 April 2026	396,860.19	22,404.62	5,548.91	5,175.91
13 April 2026	17 April 2026	336,094.37	19,169.55	3,389.91	4,763.37
20 April 2026	24 April 2026	351,280.77	18,707.83	6,185.48	3,284.03
27 April 2026	30 April 2026	301,382.87	30,936.90	4,719.95	2,016.71
04 May 2026	08 May 2026	379,971.39	25,688.34	6,792.93	7,304.67
11 May 2026	15 May 2026	417,777.16	19,602.31	6,356.08	3,803.59
18 May 2026	22 May 2026	404,658.70	48,789.53	10,528.74	4,307.46
26 May 2026	29 May 2026	409,950.12	35,858.30	9,677.33	5,655.50
01 June 2026	05 June 2026	414,516.26	72,482.47	10,083.93	5,887.05
08 June 2026	12 June 2026	679,882.15	117,248.72	21,480.51	7,570.75
15 June 2026	18 June 2026	337,341.40	38,144.19	16,441.22	4,663.02
22 June 2026	26 June 2026	559,455.44	43,979.25	17,650.30	9,248.51
29 June 2026	03 July 2026	460,977.77	32,827.00	11,154.25	4,195.82
06 July 2026	10 July 2026	530,012.43	31,069.27	14,379.81	2,426.68
13 July 2026	17 July 2026	474,888.63	32,966.10	19,874.58	5,416.13
20 July 2026	24 July 2026	466,727.74	33,859.43	13,715.85	7,018.90
27 July 2026	31 July 2026	561,606.55	44,026.90	12,137.47	4,284.39
03 August 2026	07 August 2026	459,514.50	43,902.81	13,139.33	4,376.37
10 August 2026	14 August 2026	463,320.65	39,049.22	10,143.96	2,843.66
17 August 2026	21 August 2026	464,846.55	45,379.54	12,819.88	4,671.22
24 August 2026	28 August 2026	523,090.23	60,581.71	9,146.51	1,823.41
31 August 2026	04 September 2026	476,701.52	79,009.23	10,914.41	7,698.12
07 September 2026	11 September 2026	589,496.45	101,949.93	7,456.35	3,923.62
14 September 2026	18 September 2026	500,404.21	66,530.29	6,295.24	5,627.25

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					*Number of New Trade*
For The Period					*Asset Class Total*
From	To	New Trade Turnover (US$mn) / 1 - 2 Years / Non-deliverable Forward	New Trade Turnover (US$mn) / 2 - 5 Years / Non-deliverable Forward	New Trade Turnover (US$mn) / > 5 Years / Non-deliverable Forward	Number of New Trade / Total
23 March 2026	27 March 2026	4,058.42	173.95	34.34	103,816
30 March 2026	02 April 2026	3,830.79	262.37	0.00	86,767
08 April 2026	10 April 2026	1,970.87	374.18	0.00	90,486
13 April 2026	17 April 2026	3,986.92	397.95	10.00	82,561
20 April 2026	24 April 2026	3,649.07	82.30	0.00	80,463
27 April 2026	30 April 2026	2,502.31	2,261.09	356.97	72,781
04 May 2026	08 May 2026	4,451.03	572.97	77.99	108,958
11 May 2026	15 May 2026	3,138.71	224.00	288.65	109,563
18 May 2026	22 May 2026	4,457.23	420.75	116.91	112,176
26 May 2026	29 May 2026	4,260.26	118.75	0.00	105,325
01 June 2026	05 June 2026	5,825.09	196.33	0.00	119,367
08 June 2026	12 June 2026	9,572.62	263.43	0.00	159,488
15 June 2026	18 June 2026	3,972.37	173.35	0.00	87,141
22 June 2026	26 June 2026	10,360.65	179.54	33.10	122,669
29 June 2026	03 July 2026	5,992.90	114.43	0.00	114,543
06 July 2026	10 July 2026	3,281.51	5.00	0.00	119,724
13 July 2026	17 July 2026	5,581.19	307.60	0.00	115,911
20 July 2026	24 July 2026	5,122.41	217.36	0.00	110,718
27 July 2026	31 July 2026	3,827.42	1,155.01	62.24	127,909
03 August 2026	07 August 2026	7,049.63	435.13	10.00	119,228
10 August 2026	14 August 2026	5,272.14	142.26	0.00	90,966
17 August 2026	21 August 2026	5,570.42	1,285.01	42.85	107,698
24 August 2026	28 August 2026	6,156.81	839.30	0.00	95,641
31 August 2026	04 September 2026	10,422.21	503.20	0.00	115,026
07 September 2026	11 September 2026	3,686.47	273.19	1.20	113,997
14 September 2026	18 September 2026	6,041.41	705.40	0.00	112,859

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*By Product*	*By Product and Intention to Clear*		*By Product and Currenc*
From	To	Number of New Trade / Non-deliverable Forward	Number of New Trade / Intended to Clear / Non-deliverable Forward	Number of New Trade / Not Intended to Clear / Non-deliverable Forward	Number of New Trade / USD/CNY / Non-deliverable Forward
23 March 2026	27 March 2026	103,816	38,662	65,155	871
30 March 2026	02 April 2026	86,767	34,883	51,884	923
08 April 2026	10 April 2026	90,486	37,919	52,567	954
13 April 2026	17 April 2026	82,561	36,286	46,275	1,292
20 April 2026	24 April 2026	80,463	32,555	47,909	1,153
27 April 2026	30 April 2026	72,781	27,912	44,870	1,339
04 May 2026	08 May 2026	108,958	45,576	63,382	905
11 May 2026	15 May 2026	109,563	46,548	63,015	1,270
18 May 2026	22 May 2026	112,176	46,776	65,400	1,424
26 May 2026	29 May 2026	105,325	41,351	63,974	1,658
01 June 2026	05 June 2026	119,367	45,331	74,036	1,431
08 June 2026	12 June 2026	159,488	64,293	95,195	1,294
15 June 2026	18 June 2026	87,141	36,065	51,077	956
22 June 2026	26 June 2026	122,669	47,938	74,731	1,457
29 June 2026	03 July 2026	114,543	44,771	69,772	1,589
06 July 2026	10 July 2026	119,724	48,597	71,128	1,929
13 July 2026	17 July 2026	115,911	49,148	66,763	1,379
20 July 2026	24 July 2026	110,718	42,346	68,372	1,154
27 July 2026	31 July 2026	127,909	48,711	79,198	1,332
03 August 2026	07 August 2026	119,228	45,080	74,148	1,773
10 August 2026	14 August 2026	90,966	35,810	55,156	871
17 August 2026	21 August 2026	107,698	46,786	60,913	1,351
24 August 2026	28 August 2026	95,641	38,833	56,808	1,521
31 August 2026	04 September 2026	115,026	47,846	67,180	1,604
07 September 2026	11 September 2026	113,997	46,476	67,521	1,667
14 September 2026	18 September 2026	112,859	43,480	69,379	1,477

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*y*			
From	To	Number of New Trade / USD/IDR / Non-deliverable Forward	Number of New Trade / USD/INR / Non-deliverable Forward	Number of New Trade / USD/KRW / Non-deliverable Forward	Number of New Trade / USD/MYR / Non-deliverable Forward
23 March 2026	27 March 2026	5,680	25,912	38,431	1,221
30 March 2026	02 April 2026	5,821	17,977	33,962	1,129
08 April 2026	10 April 2026	5,861	17,607	39,764	1,243
13 April 2026	17 April 2026	5,365	11,733	31,398	1,009
20 April 2026	24 April 2026	6,515	17,005	27,567	1,023
27 April 2026	30 April 2026	5,711	14,550	23,370	871
04 May 2026	08 May 2026	6,606	21,106	43,853	1,320
11 May 2026	15 May 2026	5,244	20,248	48,955	880
18 May 2026	22 May 2026	6,986	23,436	44,420	1,150
26 May 2026	29 May 2026	7,086	20,687	37,779	1,280
01 June 2026	05 June 2026	7,803	22,469	48,451	1,404
08 June 2026	12 June 2026	11,247	22,648	66,971	2,405
15 June 2026	18 June 2026	6,600	14,877	34,771	568
22 June 2026	26 June 2026	8,003	21,545	51,587	1,375
29 June 2026	03 July 2026	7,126	16,543	50,503	1,551
06 July 2026	10 July 2026	7,969	15,835	56,720	886
13 July 2026	17 July 2026	7,489	19,425	46,836	1,085
20 July 2026	24 July 2026	8,576	22,325	39,349	689
27 July 2026	31 July 2026	9,885	23,163	51,392	1,043
03 August 2026	07 August 2026	7,688	21,277	40,401	749
10 August 2026	14 August 2026	6,069	16,308	31,750	713
17 August 2026	21 August 2026	6,007	22,455	36,931	612
24 August 2026	28 August 2026	7,991	18,601	30,782	1,034
31 August 2026	04 September 2026	6,810	28,156	33,247	1,142
07 September 2026	11 September 2026	7,780	23,395	39,232	1,076
14 September 2026	18 September 2026	7,666	17,703	41,377	847

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period					*By Product and Residua*
From	To	Number of New Trade / USD/PHP / Non-deliverable Forward	Number of New Trade / USD/TWD / Non-deliverable Forward	Number of New Trade / Others / Non-deliverable Forward	Number of New Trade / 0 - 3 Months / Non-deliverable Forward
23 March 2026	27 March 2026	3,884	27,055	764	101,693
30 March 2026	02 April 2026	2,970	22,980	1,005	84,803
08 April 2026	10 April 2026	3,210	21,175	674	88,766
13 April 2026	17 April 2026	3,163	27,977	626	80,850
20 April 2026	24 April 2026	2,682	23,593	927	78,634
27 April 2026	30 April 2026	3,215	23,083	644	70,996
04 May 2026	08 May 2026	3,784	30,339	1,047	106,912
11 May 2026	15 May 2026	3,184	29,159	626	107,808
18 May 2026	22 May 2026	3,507	30,398	856	108,965
26 May 2026	29 May 2026	3,629	32,476	731	102,529
01 June 2026	05 June 2026	4,795	32,136	880	112,580
08 June 2026	12 June 2026	4,003	50,108	814	146,620
15 June 2026	18 June 2026	4,393	24,328	651	81,220
22 June 2026	26 June 2026	5,327	32,635	742	118,341
29 June 2026	03 July 2026	4,307	31,947	980	112,156
06 July 2026	10 July 2026	3,652	32,083	652	117,463
13 July 2026	17 July 2026	3,660	35,364	674	113,220
20 July 2026	24 July 2026	4,504	33,278	844	107,532
27 July 2026	31 July 2026	4,817	35,479	799	124,522
03 August 2026	07 August 2026	4,521	42,044	777	115,685
10 August 2026	14 August 2026	4,000	30,586	671	88,583
17 August 2026	21 August 2026	4,617	35,025	701	104,315
24 August 2026	28 August 2026	5,278	29,732	704	91,918
31 August 2026	04 September 2026	5,740	36,909	1,419	106,512
07 September 2026	11 September 2026	5,107	35,055	688	103,535
14 September 2026	18 September 2026	5,684	37,207	900	106,072

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*/ Maturity*			
From	To	Number of New Trade / 3 - 6 Months / Non-deliverable Forward	Number of New Trade / 6 - 9 Months / Non-deliverable Forward	Number of New Trade / 9 - 12 Months / Non-deliverable Forward	Number of New Trade / 1 - 2 Years / Non-deliverable Forward
23 March 2026	27 March 2026	989	314	500	303
30 March 2026	02 April 2026	940	446	268	292
08 April 2026	10 April 2026	984	246	291	169
13 April 2026	17 April 2026	987	238	267	192
20 April 2026	24 April 2026	979	300	308	217
27 April 2026	30 April 2026	1,126	240	191	168
04 May 2026	08 May 2026	1,158	362	250	254
11 May 2026	15 May 2026	1,061	299	211	161
18 May 2026	22 May 2026	2,143	577	207	226
26 May 2026	29 May 2026	1,900	437	254	188
01 June 2026	05 June 2026	5,923	386	169	299
08 June 2026	12 June 2026	11,271	875	302	391
15 June 2026	18 June 2026	4,626	753	302	221
22 June 2026	26 June 2026	2,934	782	284	303
29 June 2026	03 July 2026	1,470	408	223	259
06 July 2026	10 July 2026	1,491	483	128	148
13 July 2026	17 July 2026	1,587	612	209	268
20 July 2026	24 July 2026	1,885	628	363	286
27 July 2026	31 July 2026	2,243	535	279	252
03 August 2026	07 August 2026	2,352	546	229	379
10 August 2026	14 August 2026	1,484	380	191	308
17 August 2026	21 August 2026	2,201	520	260	335
24 August 2026	28 August 2026	2,955	308	132	281
31 August 2026	04 September 2026	7,279	458	343	400
07 September 2026	11 September 2026	9,490	351	364	239
14 September 2026	18 September 2026	5,658	313	413	344

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover			
For The Period			
From	To	Number of New Trade / 2 - 5 Years / Non-deliverable Forward	Number of New Trade / > 5 Years / Non-deliverable Forward
23 March 2026	27 March 2026	14	4
30 March 2026	02 April 2026	19	0
08 April 2026	10 April 2026	32	0
13 April 2026	17 April 2026	27	1
20 April 2026	24 April 2026	27	0
27 April 2026	30 April 2026	50	11
04 May 2026	08 May 2026	20	3
11 May 2026	15 May 2026	15	9
18 May 2026	22 May 2026	45	14
26 May 2026	29 May 2026	18	0
01 June 2026	05 June 2026	11	0
08 June 2026	12 June 2026	30	0
15 June 2026	18 June 2026	21	0
22 June 2026	26 June 2026	21	5
29 June 2026	03 July 2026	28	0
06 July 2026	10 July 2026	12	0
13 July 2026	17 July 2026	16	0
20 July 2026	24 July 2026	24	0
27 July 2026	31 July 2026	70	9
03 August 2026	07 August 2026	37	1
10 August 2026	14 August 2026	22	0
17 August 2026	21 August 2026	63	6
24 August 2026	28 August 2026	49	0
31 August 2026	04 September 2026	34	0
07 September 2026	11 September 2026	18	1
14 September 2026	18 September 2026	60	0

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover		*New Trade Turnover (US$mn)*			
For The Period		*Asset Class Total*	*By Product*	*By Product and Intention to Clear*	
From	To	New Trade Turnover (US$mn) / Total	New Trade Turnover (US$mn) / Non-deliverable Forward	New Trade Turnover (US$mn) / Intended to Clear / Non-deliverable Forward	New Trade Turnover (US$mn) / Not Intended to Clear / Non-deliverable Forward
21 September 2026	25 September 2026	474,565.52	474,565.52	219,732.20	254,833.31
28 September 2026	02 October 2026	463,519.05	463,519.05	213,531.79	249,987.26

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*By Product and Currency*			
From	To	New Trade Turnover (US$mn) / USD/CNY / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/IDR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/INR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/KRW / Non-deliverable Forward
21 September 2026	25 September 2026	20,966.20	28,999.71	85,466.74	149,729.98
28 September 2026	02 October 2026	20,710.50	22,598.04	62,101.71	201,607.56

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / USD/MYR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/PHP / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/TWD / Non-deliverable Forward	New Trade Turnover (US$mn) / Others / Non-deliverable Forward
21 September 2026	25 September 2026	2,649.05	16,134.00	154,194.82	16,425.02
28 September 2026	02 October 2026	4,548.93	14,386.05	126,323.33	11,242.92

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*By Product and Residual Maturity*			
From	To	New Trade Turnover (US$mn) / 0 - 3 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 3 - 6 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 6 - 9 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 9 - 12 Months / Non-deliverable Forward
21 September 2026	25 September 2026	434,424.40	25,765.00	5,238.18	4,551.75
28 September 2026	02 October 2026	416,269.62	28,343.11	10,136.18	3,119.62

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					*Number of New Trade*
For The Period					*Asset Class Total*
From	To	New Trade Turnover (US$mn) / 1 - 2 Years / Non-deliverable Forward	New Trade Turnover (US$mn) / 2 - 5 Years / Non-deliverable Forward	New Trade Turnover (US$mn) / > 5 Years / Non-deliverable Forward	Number of New Trade / Total
21 September 2026	25 September 2026	4,463.45	122.74	0.00	97,020
28 September 2026	02 October 2026	5,228.13	422.38	0.00	95,036

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*By Product*	*By Product and Intention to Clear*		*By Product and Currenc*
From	To	Number of New Trade / Non-deliverable Forward	Number of New Trade / Intended to Clear / Non-deliverable Forward	Number of New Trade / Not Intended to Clear / Non-deliverable Forward	Number of New Trade / USD/CNY / Non-deliverable Forward
21 September 2026	25 September 2026	97,020	40,119	56,901	1,231
28 September 2026	02 October 2026	95,036	35,673	59,364	1,136

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		y			
From	To	Number of New Trade / USD/IDR / Non-deliverable Forward	Number of New Trade / USD/INR / Non-deliverable Forward	Number of New Trade / USD/KRW / Non-deliverable Forward	Number of New Trade / USD/MYR / Non-deliverable Forward
21 September 2026	25 September 2026	7,951	20,158	30,778	920
28 September 2026	02 October 2026	8,738	16,700	34,157	1,339

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period					*By Product and Residua*
From	To	Number of New Trade / USD/PHP / Non-deliverable Forward	Number of New Trade / USD/TWD / Non-deliverable Forward	Number of New Trade / Others / Non-deliverable Forward	Number of New Trade / 0 - 3 Months / Non-deliverable Forward
21 September 2026	25 September 2026	5,017	30,168	799	94,676
28 September 2026	02 October 2026	5,241	26,530	1,197	92,714

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover					
For The Period		*/ Maturity*			
From	To	Number of New Trade / 3 - 6 Months / Non-deliverable Forward	Number of New Trade / 6 - 9 Months / Non-deliverable Forward	Number of New Trade / 9 - 12 Months / Non-deliverable Forward	Number of New Trade / 1 - 2 Years / Non-deliverable Forward
21 September 2026	25 September 2026	1,510	263	227	324
28 September 2026	02 October 2026	1,311	407	215	361

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover			
For The Period			
From	To	Number of New Trade / 2 - 5 Years / Non-deliverable Forward	Number of New Trade / > 5 Years / Non-deliverable Forward
21 September 2026	25 September 2026	21	0
28 September 2026	02 October 2026	29	0

Interest Rate Turnover Time Series

Interest Rate Turnover		*New Trade Turnover (US$mn)*			
For The Period		*Asset Class Total*	*By Product*		
From	To	New Trade Turnover (US$mn) / Total	New Trade Turnover (US$mn) / Basis Swap	New Trade Turnover (US$mn) / Floating vs. Fixed	New Trade Turnover (US$mn) / Overnight Index Swap
03 April 2018	06 April 2018	1,144,316.97	240,232.15	659,821.82	244,263.00
09 April 2018	13 April 2018	1,013,864.97	143,340.90	674,017.23	196,506.83
16 April 2018	20 April 2018	1,236,545.71	190,904.08	802,137.72	243,503.90
23 April 2018	27 April 2018	1,085,312.31	144,244.72	739,372.99	201,694.60
30 April 2018	04 May 2018	782,042.48	129,521.45	507,840.81	144,680.22
07 May 2018	11 May 2018	852,197.67	139,115.58	618,148.31	94,933.77
14 May 2018	18 May 2018	1,116,280.54	166,899.53	745,051.33	204,329.69
21 May 2018	25 May 2018	935,783.10	133,248.68	580,169.76	222,364.66
28 May 2018	01 June 2018	1,291,497.22	184,518.75	588,033.62	518,944.85
04 June 2018	08 June 2018	1,324,881.44	247,725.64	783,519.97	293,635.83
11 June 2018	15 June 2018	1,311,064.22	253,482.71	835,886.93	221,694.58
19 June 2018	22 June 2018	1,938,259.66	466,316.57	1,203,347.05	268,596.03
25 June 2018	29 June 2018	1,640,095.68	506,680.74	923,747.70	209,667.25
03 July 2018	06 July 2018	1,273,373.22	311,185.51	583,713.29	378,474.42
09 July 2018	13 July 2018	1,290,301.21	423,809.00	765,738.59	100,753.62
16 July 2018	20 July 2018	1,704,761.63	570,460.23	1,011,407.36	122,894.03
23 July 2018	27 July 2018	1,459,801.25	448,603.98	861,950.28	149,247.00
30 July 2018	03 August 2018	2,062,465.86	434,942.68	1,076,247.87	551,275.31
06 August 2018	10 August 2018	1,372,537.69	442,709.95	847,412.55	82,415.20
13 August 2018	17 August 2018	1,425,668.52	369,093.05	949,099.96	107,475.51
20 August 2018	24 August 2018	1,281,871.73	340,698.15	864,098.43	77,075.14
27 August 2018	31 August 2018	1,421,030.94	350,759.55	987,222.09	83,049.30
03 September 2018	07 September 2018	1,168,959.32	261,620.40	832,776.00	74,562.92
10 September 2018	14 September 2018	1,461,411.44	325,626.89	851,071.44	284,713.12
17 September 2018	21 September 2018	1,317,049.57	320,355.61	742,313.22	254,380.74
24 September 2018	28 September 2018	1,472,413.76	362,966.82	884,329.38	225,117.56
02 October 2018	05 October 2018	1,447,264.02	372,839.45	955,858.68	118,565.89

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*By Product and Intention to Clear*			
From	To	New Trade Turnover (US$mn) / Intended to Clear / Basis Swap	New Trade Turnover (US$mn) / Intended to Clear / Floating vs. Fixed	New Trade Turnover (US$mn) / Intended to Clear / Overnight Index Swap	New Trade Turnover (US$mn) / Not Intended to Clear / Basis Swap
03 April 2018	06 April 2018	30,673.55	197,136.18	214,878.73	209,558.60
09 April 2018	13 April 2018	10,854.09	256,891.02	149,014.60	132,486.81
16 April 2018	20 April 2018	20,321.21	332,395.38	165,839.61	170,582.87
23 April 2018	27 April 2018	9,228.47	302,335.86	133,121.40	135,016.25
30 April 2018	04 May 2018	4,731.02	178,612.42	92,939.49	124,790.44
07 May 2018	11 May 2018	16,707.65	234,702.16	42,706.34	122,407.93
14 May 2018	18 May 2018	26,934.30	314,930.80	159,275.45	139,965.23
21 May 2018	25 May 2018	14,280.64	228,911.32	156,149.80	118,968.04
28 May 2018	01 June 2018	17,647.29	263,518.55	423,426.77	166,871.46
04 June 2018	08 June 2018	19,062.60	336,973.53	192,774.16	228,663.04
11 June 2018	15 June 2018	5,995.87	404,148.30	129,263.98	247,486.84
19 June 2018	22 June 2018	75,365.38	677,106.19	182,327.56	390,951.19
25 June 2018	29 June 2018	19,285.64	378,739.70	145,637.92	487,395.11
03 July 2018	06 July 2018	13,375.85	262,638.34	322,401.28	297,809.66
09 July 2018	13 July 2018	22,175.04	286,461.57	55,025.50	401,633.96
16 July 2018	20 July 2018	6,048.21	331,170.94	70,422.02	564,412.02
23 July 2018	27 July 2018	19,341.33	319,662.35	81,982.38	429,262.65
30 July 2018	03 August 2018	26,757.84	601,468.83	485,184.37	408,184.84
06 August 2018	10 August 2018	2,941.51	356,144.65	44,482.72	439,768.44
13 August 2018	17 August 2018	10,244.63	367,333.17	51,251.89	358,848.43
20 August 2018	24 August 2018	19,056.20	415,005.40	40,093.20	321,641.95
27 August 2018	31 August 2018	12,216.65	382,059.37	38,668.96	338,542.89
03 September 2018	07 September 2018	22,163.36	313,587.78	41,509.37	239,457.04
10 September 2018	14 September 2018	26,414.23	345,184.39	231,475.84	299,212.66
17 September 2018	21 September 2018	3,987.45	302,006.69	77,817.77	316,368.16
24 September 2018	28 September 2018	23,935.72	422,261.93	132,172.24	339,031.11
02 October 2018	05 October 2018	6,442.90	281,530.17	56,555.92	366,396.55

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period				*By Product and Currency*	
From	To	New Trade Turnover (US$mn) / Not Intended to Clear / Floating vs. Fixed	New Trade Turnover (US$mn) / Not Intended to Clear / Overnight Index Swap	New Trade Turnover (US$mn) / USD / Basis Swap	New Trade Turnover (US$mn) / USD / Floating vs. Fixed
03 April 2018	06 April 2018	462,685.64	29,384.27	110,261.57	179,445.12
09 April 2018	13 April 2018	417,126.21	47,492.23	65,935.22	129,439.59
16 April 2018	20 April 2018	469,742.34	77,664.29	76,675.85	195,058.47
23 April 2018	27 April 2018	437,037.12	68,573.20	68,296.59	185,532.92
30 April 2018	04 May 2018	329,228.38	51,740.72	66,993.50	120,342.66
07 May 2018	11 May 2018	383,446.15	52,227.43	59,097.94	127,208.32
14 May 2018	18 May 2018	430,120.52	45,054.24	71,534.49	166,276.14
21 May 2018	25 May 2018	351,258.45	66,214.86	51,519.60	120,726.20
28 May 2018	01 June 2018	324,515.08	95,518.07	61,195.88	120,885.51
04 June 2018	08 June 2018	446,546.43	100,861.67	69,665.54	137,202.15
11 June 2018	15 June 2018	431,738.63	92,430.60	68,089.38	151,952.93
19 June 2018	22 June 2018	526,240.86	86,268.47	62,412.55	150,411.82
25 June 2018	29 June 2018	545,008.00	64,029.33	90,738.69	216,458.80
03 July 2018	06 July 2018	321,074.94	56,073.15	63,835.90	99,959.71
09 July 2018	13 July 2018	479,277.01	45,728.13	71,465.45	167,472.35
16 July 2018	20 July 2018	680,236.43	52,472.02	92,780.37	165,019.60
23 July 2018	27 July 2018	542,287.92	67,264.62	65,686.59	133,227.63
30 July 2018	03 August 2018	474,779.03	66,090.94	68,154.19	114,822.38
06 August 2018	10 August 2018	491,267.90	37,932.47	64,399.57	82,945.67
13 August 2018	17 August 2018	581,766.79	56,223.61	73,742.96	113,528.99
20 August 2018	24 August 2018	449,093.03	36,981.95	74,659.17	85,045.83
27 August 2018	31 August 2018	605,162.73	44,380.34	72,141.46	140,248.71
03 September 2018	07 September 2018	519,188.22	33,053.55	63,147.09	106,612.88
10 September 2018	14 September 2018	505,887.05	53,237.28	76,275.69	161,128.92
17 September 2018	21 September 2018	440,306.53	176,562.97	68,834.92	150,394.94
24 September 2018	28 September 2018	462,067.45	92,945.32	65,583.30	170,669.55
02 October 2018	05 October 2018	674,328.52	62,009.97	70,392.21	394,416.69

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / USD / Overnight Index Swap	New Trade Turnover (US$mn) / CNY / Basis Swap	New Trade Turnover (US$mn) / CNY / Floating vs. Fixed	New Trade Turnover (US$mn) / CNY / Overnight Index Swap
03 April 2018	06 April 2018	12,167.36	0.00	17,743.87	0.00
09 April 2018	13 April 2018	12,756.13	0.00	16,318.18	0.00
16 April 2018	20 April 2018	24,062.40	0.00	36,015.16	0.00
23 April 2018	27 April 2018	6,273.80	0.00	41,660.07	0.00
30 April 2018	04 May 2018	12,628.00	0.00	26,779.03	0.00
07 May 2018	11 May 2018	10,585.86	0.00	18,658.66	0.00
14 May 2018	18 May 2018	4,011.65	0.00	43,329.87	0.00
21 May 2018	25 May 2018	67,759.22	0.00	26,517.20	0.00
28 May 2018	01 June 2018	64,977.39	0.00	20,400.37	0.00
04 June 2018	08 June 2018	43,030.38	0.00	45,883.69	0.00
11 June 2018	15 June 2018	40,400.86	0.00	35,409.53	0.00
19 June 2018	22 June 2018	60,852.03	0.00	36,816.73	0.00
25 June 2018	29 June 2018	4,784.24	0.00	44,859.21	0.00
03 July 2018	06 July 2018	6,607.50	0.00	43,444.41	0.00
09 July 2018	13 July 2018	11,771.78	0.00	39,208.60	0.00
16 July 2018	20 July 2018	8,489.90	0.00	74,084.00	0.00
23 July 2018	27 July 2018	20,011.50	0.00	52,374.27	0.00
30 July 2018	03 August 2018	15,060.26	0.00	44,618.10	0.00
06 August 2018	10 August 2018	2,969.00	0.00	41,471.30	0.00
13 August 2018	17 August 2018	16,707.46	0.00	49,072.33	0.00
20 August 2018	24 August 2018	12,466.00	0.00	71,573.91	0.00
27 August 2018	31 August 2018	7,094.00	0.00	66,060.50	0.00
03 September 2018	07 September 2018	6,029.00	0.00	44,016.08	0.00
10 September 2018	14 September 2018	103,378.00	0.00	65,391.17	0.00
17 September 2018	21 September 2018	82,076.50	0.00	40,606.02	0.00
24 September 2018	28 September 2018	15,185.87	0.00	38,381.22	0.00
02 October 2018	05 October 2018	14,986.00	0.00	9,847.58	0.00

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / EUR / Basis Swap	New Trade Turnover (US$mn) / EUR / Floating vs. Fixed	New Trade Turnover (US$mn) / EUR / Overnight Index Swap	New Trade Turnover (US$mn) / GBP / Basis Swap
03 April 2018	06 April 2018	13,089.98	13,109.42	5,919.08	985.52
09 April 2018	13 April 2018	6,740.33	8,214.50	1,078.56	297.14
16 April 2018	20 April 2018	21,855.97	23,320.49	17,271.91	278.26
23 April 2018	27 April 2018	6,616.28	9,751.16	4,053.99	249.39
30 April 2018	04 May 2018	8,112.32	11,443.42	1,334.87	221.52
07 May 2018	11 May 2018	5,251.57	6,673.49	1,188.66	171.72
14 May 2018	18 May 2018	13,672.00	14,483.09	513.59	181.61
21 May 2018	25 May 2018	9,520.43	10,984.05	8,798.69	189.46
28 May 2018	01 June 2018	10,200.04	14,745.28	6,701.84	29,797.59
04 June 2018	08 June 2018	8,672.25	11,036.98	11,574.47	7,682.88
11 June 2018	15 June 2018	2,865.07	3,989.39	15,694.35	7,665.71
19 June 2018	22 June 2018	2,711.67	6,601.91	30,406.67	10,421.62
25 June 2018	29 June 2018	4,641.11	8,870.55	5,470.71	13,792.93
03 July 2018	06 July 2018	4,065.29	10,081.92	8,869.36	6,881.12
09 July 2018	13 July 2018	4,415.33	7,273.05	3,270.26	6,765.48
16 July 2018	20 July 2018	7,894.77	9,516.32	2,502.46	13,284.57
23 July 2018	27 July 2018	8,001.13	7,295.70	1,665.83	6,495.80
30 July 2018	03 August 2018	7,656.49	14,897.68	1,631.61	5,019.36
06 August 2018	10 August 2018	7,864.72	6,554.18	7,522.13	495.93
13 August 2018	17 August 2018	7,523.12	15,077.56	0.00	462.56
20 August 2018	24 August 2018	8,003.40	6,448.61	5,353.37	563.76
27 August 2018	31 August 2018	12,725.73	16,207.26	5,945.95	446.20
03 September 2018	07 September 2018	9,927.27	8,710.50	7,374.82	455.48
10 September 2018	14 September 2018	10,117.64	12,130.45	10,522.61	558.26
17 September 2018	21 September 2018	10,835.37	19,846.42	38,165.56	499.66
24 September 2018	28 September 2018	26,210.84	28,244.83	3,393.57	488.16
02 October 2018	05 October 2018	23,045.46	23,865.95	5,014.84	461.04

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / GBP / Floating vs. Fixed	New Trade Turnover (US$mn) / GBP / Overnight Index Swap	New Trade Turnover (US$mn) / JPY / Basis Swap	New Trade Turnover (US$mn) / JPY / Floating vs. Fixed
03 April 2018	06 April 2018	2,181.76	1,053.67	49,992.35	31,700.12
09 April 2018	13 April 2018	1,106.24	23.45	27,325.88	21,275.52
16 April 2018	20 April 2018	695.71	22.48	47,228.63	48,282.63
23 April 2018	27 April 2018	1,209.76	0.00	21,038.92	43,075.57
30 April 2018	04 May 2018	2,498.23	0.00	19,899.75	18,664.15
07 May 2018	11 May 2018	1,502.29	606.96	21,611.09	26,114.68
14 May 2018	18 May 2018	1,456.56	605.81	27,949.44	37,508.87
21 May 2018	25 May 2018	562.64	601.99	15,779.12	19,102.16
28 May 2018	01 June 2018	30,386.82	593.85	37,674.61	31,602.94
04 June 2018	08 June 2018	7,990.40	0.00	9,218.49	68,646.14
11 June 2018	15 June 2018	8,061.34	0.00	8,582.58	64,223.69
19 June 2018	22 June 2018	11,382.99	0.00	16,510.78	22,707.27
25 June 2018	29 June 2018	14,743.47	0.00	29,058.24	18,813.92
03 July 2018	06 July 2018	7,645.41	0.00	9,782.68	16,885.32
09 July 2018	13 July 2018	7,877.26	0.00	14,573.51	40,387.21
16 July 2018	20 July 2018	13,402.49	0.00	9,469.57	51,832.34
23 July 2018	27 July 2018	6,889.51	0.00	19,379.41	49,105.36
30 July 2018	03 August 2018	5,176.29	1,312.85	8,958.69	40,959.79
06 August 2018	10 August 2018	2,373.14	0.00	7,141.09	75,192.90
13 August 2018	17 August 2018	1,027.49	0.00	3,919.19	46,897.88
20 August 2018	24 August 2018	755.01	0.00	4,114.90	24,737.92
27 August 2018	31 August 2018	754.69	0.00	22,928.96	16,255.23
03 September 2018	07 September 2018	3,504.02	0.00	17,305.13	17,221.79
10 September 2018	14 September 2018	899.46	358.35	18,145.26	50,439.14
17 September 2018	21 September 2018	1,298.65	358.69	3,869.25	21,700.10
24 September 2018	28 September 2018	1,540.69	0.00	7,369.42	115,609.69
02 October 2018	05 October 2018	2,880.23	0.00	5,850.35	33,332.27

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / JPY / Overnight Index Swap	New Trade Turnover (US$mn) / HKD / Basis Swap	New Trade Turnover (US$mn) / HKD / Floating vs. Fixed	New Trade Turnover (US$mn) / HKD / Overnight Index Swap
03 April 2018	06 April 2018	2,817.03	2,722.17	64,070.23	0.00
09 April 2018	13 April 2018	1,266.65	2,529.02	254,273.41	0.00
16 April 2018	20 April 2018	0.00	2,042.84	241,058.40	0.00
23 April 2018	27 April 2018	1,612.31	4,806.20	204,987.98	0.00
30 April 2018	04 May 2018	55.03	3,852.94	124,241.21	0.00
07 May 2018	11 May 2018	2,887.79	7,023.13	197,534.72	0.00
14 May 2018	18 May 2018	1,978.65	3,292.18	180,777.43	0.00
21 May 2018	25 May 2018	45,888.45	2,869.94	160,359.53	0.00
28 May 2018	01 June 2018	9,754.25	6,358.91	109,581.02	0.00
04 June 2018	08 June 2018	11,854.34	5,382.99	161,237.24	0.00
11 June 2018	15 June 2018	4,103.14	1,428.54	114,806.81	0.00
19 June 2018	22 June 2018	5,424.63	3,452.06	101,300.65	0.00
25 June 2018	29 June 2018	454.34	3,473.56	159,187.26	0.00
03 July 2018	06 July 2018	1,448.23	1,570.24	93,517.92	0.00
09 July 2018	13 July 2018	15.00	557.14	115,507.32	0.00
16 July 2018	20 July 2018	221.54	1,580.88	133,982.18	0.00
23 July 2018	27 July 2018	16,146.10	91.15	103,695.73	0.00
30 July 2018	03 August 2018	2,683.12	1,607.42	209,192.32	0.00
06 August 2018	10 August 2018	0.00	80.40	110,177.40	0.00
13 August 2018	17 August 2018	0.00	2,316.75	124,541.31	0.00
20 August 2018	24 August 2018	904.65	362.22	177,745.90	0.00
27 August 2018	31 August 2018	0.00	1,696.13	137,879.50	0.00
03 September 2018	07 September 2018	2,773.80	2,760.84	106,075.92	38.22
10 September 2018	14 September 2018	11,165.52	2,073.83	101,515.47	0.00
17 September 2018	21 September 2018	9,816.76	3,482.52	110,937.06	0.00
24 September 2018	28 September 2018	10,114.17	7,308.84	157,277.91	0.00
02 October 2018	05 October 2018	8,709.24	1,660.20	127,851.02	0.00

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					*By Product and Residua*
From	To	New Trade Turnover (US$mn) / Others / Basis Swap	New Trade Turnover (US$mn) / Others / Floating vs. Fixed	New Trade Turnover (US$mn) / Others / Overnight Index Swap	New Trade Turnover (US$mn) / 0 - 1 Year / Basis Swap
03 April 2018	06 April 2018	63,180.56	351,571.30	222,305.86	79,192.27
09 April 2018	13 April 2018	40,513.31	243,389.79	181,382.04	51,408.33
16 April 2018	20 April 2018	42,822.53	257,706.86	202,147.12	68,820.91
23 April 2018	27 April 2018	43,237.34	253,155.53	189,754.50	57,299.62
30 April 2018	04 May 2018	30,441.43	203,872.12	130,662.32	50,188.54
07 May 2018	11 May 2018	45,960.14	240,456.15	79,664.50	49,512.96
14 May 2018	18 May 2018	50,269.81	301,219.36	197,219.99	53,465.26
21 May 2018	25 May 2018	53,370.13	241,917.98	99,316.31	49,696.57
28 May 2018	01 June 2018	39,291.72	260,431.68	436,917.50	65,885.21
04 June 2018	08 June 2018	147,103.50	351,523.37	227,176.64	94,110.22
11 June 2018	15 June 2018	164,851.43	457,443.24	161,496.24	108,796.63
19 June 2018	22 June 2018	370,807.89	874,125.68	171,912.70	241,904.32
25 June 2018	29 June 2018	364,976.21	460,814.48	198,957.95	318,582.13
03 July 2018	06 July 2018	225,050.27	312,178.61	361,549.34	193,072.82
09 July 2018	13 July 2018	326,032.11	388,012.79	85,696.58	302,197.88
16 July 2018	20 July 2018	445,450.08	563,570.46	111,680.14	398,263.63
23 July 2018	27 July 2018	348,949.90	509,362.08	111,423.56	309,762.48
30 July 2018	03 August 2018	343,546.52	646,581.30	530,587.46	278,130.06
06 August 2018	10 August 2018	362,728.23	528,697.96	71,924.06	322,150.41
13 August 2018	17 August 2018	281,128.47	598,954.40	90,768.05	249,694.42
20 August 2018	24 August 2018	252,994.69	497,791.25	58,351.13	212,819.91
27 August 2018	31 August 2018	240,821.06	609,816.21	70,009.35	197,029.95
03 September 2018	07 September 2018	168,024.58	546,634.81	58,347.08	122,121.18
10 September 2018	14 September 2018	218,456.20	459,566.82	159,288.64	173,057.72
17 September 2018	21 September 2018	232,833.90	397,530.02	123,963.23	199,472.81
24 September 2018	28 September 2018	256,006.27	372,605.50	196,423.94	211,568.94
02 October 2018	05 October 2018	271,430.18	363,664.93	89,855.81	235,084.47

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*l Maturity*			
From	To	New Trade Turnover (US$mn) / 0 - 1 Year / Floating vs. Fixed	New Trade Turnover (US$mn) / 0 - 1 Year / Overnight Index Swap	New Trade Turnover (US$mn) / 1 - 2 Years / Basis Swap	New Trade Turnover (US$mn) / 1 - 2 Years / Floating vs. Fixed
03 April 2018	06 April 2018	247,999.21	227,337.64	54,893.21	137,082.84
09 April 2018	13 April 2018	243,547.34	178,092.19	33,015.77	192,508.57
16 April 2018	20 April 2018	333,626.94	219,890.32	61,577.04	220,408.05
23 April 2018	27 April 2018	291,623.25	184,441.07	31,278.24	158,839.08
30 April 2018	04 May 2018	187,223.62	127,626.35	32,736.74	133,118.59
07 May 2018	11 May 2018	228,876.52	74,937.49	29,348.72	143,382.96
14 May 2018	18 May 2018	265,030.05	184,371.52	46,230.51	183,332.89
21 May 2018	25 May 2018	206,097.89	185,594.39	28,848.24	146,895.59
28 May 2018	01 June 2018	207,571.91	488,868.17	67,284.20	144,095.62
04 June 2018	08 June 2018	312,776.24	248,473.53	77,036.93	154,910.32
11 June 2018	15 June 2018	363,646.73	180,688.05	66,712.68	159,858.99
19 June 2018	22 June 2018	314,369.02	226,101.81	89,963.52	302,848.82
25 June 2018	29 June 2018	402,289.62	189,817.61	97,425.98	162,792.94
03 July 2018	06 July 2018	244,589.52	357,909.00	61,198.43	104,191.40
09 July 2018	13 July 2018	356,400.25	83,612.63	65,579.12	161,984.08
16 July 2018	20 July 2018	515,559.74	102,949.46	90,941.50	200,900.14
23 July 2018	27 July 2018	413,000.40	129,411.12	70,611.16	168,031.32
30 July 2018	03 August 2018	605,308.42	513,164.43	85,174.98	153,185.18
06 August 2018	10 August 2018	388,254.67	65,302.35	65,095.70	187,408.49
13 August 2018	17 August 2018	463,792.08	90,417.00	62,233.83	184,763.33
20 August 2018	24 August 2018	452,964.51	57,903.23	59,730.08	160,765.02
27 August 2018	31 August 2018	507,403.43	64,951.15	83,244.81	170,107.60
03 September 2018	07 September 2018	413,412.84	52,924.41	68,849.92	138,461.78
10 September 2018	14 September 2018	365,520.87	254,888.60	62,348.55	140,657.60
17 September 2018	21 September 2018	298,154.74	208,518.13	59,806.13	157,037.87
24 September 2018	28 September 2018	432,030.71	206,343.56	70,908.95	206,410.02
02 October 2018	05 October 2018	357,123.96	95,865.94	66,421.43	238,529.20

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 1 - 2 Years / Overnight Index Swap	New Trade Turnover (US$mn) / 2 - 5 Years / Basis Swap	New Trade Turnover (US$mn) / 2 - 5 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 2 - 5 Years / Overnight Index Swap
03 April 2018	06 April 2018	9,478.23	80,164.56	173,584.20	5,507.62
09 April 2018	13 April 2018	11,741.63	43,026.79	157,248.58	4,356.01
16 April 2018	20 April 2018	16,473.58	43,953.23	164,021.52	4,728.25
23 April 2018	27 April 2018	5,860.91	38,998.79	178,662.36	9,467.94
30 April 2018	04 May 2018	13,390.26	35,256.13	129,958.27	2,721.68
07 May 2018	11 May 2018	10,089.72	48,538.60	159,638.69	7,626.79
14 May 2018	18 May 2018	11,242.49	49,979.04	197,889.75	6,445.16
21 May 2018	25 May 2018	21,877.75	40,134.29	137,666.28	13,040.96
28 May 2018	01 June 2018	23,271.95	37,388.34	137,450.26	5,481.41
04 June 2018	08 June 2018	32,657.01	63,107.45	215,420.07	10,280.88
11 June 2018	15 June 2018	29,869.12	61,833.42	199,106.37	8,774.52
19 June 2018	22 June 2018	28,756.87	103,293.77	364,666.39	11,043.83
25 June 2018	29 June 2018	7,947.14	78,044.90	213,216.01	9,732.80
03 July 2018	06 July 2018	12,220.25	49,259.72	140,442.39	6,951.34
09 July 2018	13 July 2018	10,064.07	45,465.73	152,023.69	4,954.13
16 July 2018	20 July 2018	8,838.30	67,991.45	196,831.56	9,322.03
23 July 2018	27 July 2018	8,290.33	49,774.89	159,247.23	9,665.28
30 July 2018	03 August 2018	31,087.49	60,127.45	198,128.50	5,257.37
06 August 2018	10 August 2018	9,821.72	48,924.48	163,388.86	5,257.35
13 August 2018	17 August 2018	8,778.16	50,177.32	198,832.09	5,703.04
20 August 2018	24 August 2018	13,694.86	59,571.50	161,960.89	3,759.26
27 August 2018	31 August 2018	11,039.85	58,588.46	198,994.73	6,128.24
03 September 2018	07 September 2018	13,527.18	53,148.20	166,306.00	5,482.93
10 September 2018	14 September 2018	18,414.42	60,441.94	196,313.78	7,311.89
17 September 2018	21 September 2018	31,667.21	51,387.68	175,887.97	8,046.31
24 September 2018	28 September 2018	12,049.74	64,601.86	155,758.06	4,679.54
02 October 2018	05 October 2018	16,741.48	56,204.86	263,800.31	3,892.41

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 5 - 10 Years / Basis Swap	New Trade Turnover (US$mn) / 5 - 10 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 5 - 10 Years / Overnight Index Swap	New Trade Turnover (US$mn) / 10 - 15 Years / Basis Swap
03 April 2018	06 April 2018	20,461.52	74,013.87	1,663.29	4,259.04
09 April 2018	13 April 2018	11,861.72	61,236.66	2,275.54	2,767.23
16 April 2018	20 April 2018	12,984.40	58,583.99	2,370.65	2,778.99
23 April 2018	27 April 2018	13,422.79	71,145.29	1,885.06	2,109.71
30 April 2018	04 May 2018	8,546.49	43,197.69	903.10	1,480.81
07 May 2018	11 May 2018	9,279.36	69,782.84	2,241.07	1,228.08
14 May 2018	18 May 2018	13,607.55	72,214.08	2,220.19	2,412.85
21 May 2018	25 May 2018	11,305.00	64,621.11	1,831.09	2,011.67
28 May 2018	01 June 2018	10,345.15	68,050.60	1,270.50	1,471.66
04 June 2018	08 June 2018	10,705.25	76,228.06	2,204.62	1,372.03
11 June 2018	15 June 2018	13,753.80	72,287.47	2,343.02	1,368.72
19 June 2018	22 June 2018	26,734.14	181,613.70	2,593.30	2,109.69
25 June 2018	29 June 2018	6,661.56	93,953.17	2,151.04	4,611.54
03 July 2018	06 July 2018	3,093.17	64,734.65	1,375.25	3,116.15
09 July 2018	13 July 2018	4,695.01	70,272.26	2,104.06	5,274.34
16 July 2018	20 July 2018	7,258.60	69,310.85	1,544.85	4,179.08
23 July 2018	27 July 2018	13,756.30	77,199.70	1,862.49	3,162.97
30 July 2018	03 August 2018	6,618.67	80,602.05	1,748.58	4,087.78
06 August 2018	10 August 2018	4,188.78	78,916.08	2,016.70	1,745.72
13 August 2018	17 August 2018	4,918.91	74,757.15	2,559.23	1,339.33
20 August 2018	24 August 2018	6,758.83	66,947.22	1,700.71	1,212.77
27 August 2018	31 August 2018	8,546.58	80,284.72	913.93	2,422.18
03 September 2018	07 September 2018	10,994.59	82,461.83	2,613.33	5,864.77
10 September 2018	14 September 2018	24,617.06	115,137.34	4,083.57	4,485.52
17 September 2018	21 September 2018	5,968.80	78,452.09	6,119.74	3,100.53
24 September 2018	28 September 2018	10,430.74	61,721.59	1,936.46	4,186.69
02 October 2018	05 October 2018	9,124.57	59,322.75	2,047.82	4,954.96

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 10 - 15 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 10 - 15 Years / Overnight Index Swap	New Trade Turnover (US$mn) / 15 - 20 Years / Basis Swap	New Trade Turnover (US$mn) / 15 - 20 Years / Floating vs. Fixed
03 April 2018	06 April 2018	20,820.68	179.54	775.02	2,546.07
09 April 2018	13 April 2018	15,072.20	38.49	823.83	1,463.74
16 April 2018	20 April 2018	18,411.58	38.12	557.12	3,174.58
23 April 2018	27 April 2018	32,313.56	36.78	462.94	2,061.53
30 April 2018	04 May 2018	12,154.93	36.04	598.08	972.70
07 May 2018	11 May 2018	12,171.98	35.95	619.08	2,201.17
14 May 2018	18 May 2018	20,307.67	48.92	599.55	2,194.48
21 May 2018	25 May 2018	19,233.74	19.08	560.54	2,130.78
28 May 2018	01 June 2018	24,390.27	42.17	1,240.86	1,800.01
04 June 2018	08 June 2018	20,207.21	18.46	583.77	840.61
11 June 2018	15 June 2018	34,151.92	18.52	530.25	3,384.48
19 June 2018	22 June 2018	31,187.27	45.50	1,334.95	3,295.25
25 June 2018	29 June 2018	35,122.58	17.46	634.11	5,086.38
03 July 2018	06 July 2018	19,011.89	17.39	912.49	2,587.92
09 July 2018	13 July 2018	15,622.47	17.56	496.62	1,819.51
16 July 2018	20 July 2018	20,155.73	238.29	1,446.38	2,272.92
23 July 2018	27 July 2018	28,296.01	16.67	753.94	6,195.16
30 July 2018	03 August 2018	27,312.62	16.38	527.52	3,992.85
06 August 2018	10 August 2018	20,536.00	16.07	501.85	3,286.44
13 August 2018	17 August 2018	16,929.50	17.04	540.96	3,916.99
20 August 2018	24 August 2018	16,095.73	16.06	491.12	710.65
27 August 2018	31 August 2018	23,634.83	15.14	502.19	1,933.43
03 September 2018	07 September 2018	23,518.17	14.16	553.46	2,506.83
10 September 2018	14 September 2018	27,008.09	13.72	505.51	1,686.25
17 September 2018	21 September 2018	25,761.22	27.23	500.05	2,298.01
24 September 2018	28 September 2018	19,424.58	106.88	723.47	2,294.32
02 October 2018	05 October 2018	26,748.53	16.94	601.55	3,791.94

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 15 - 20 Years / Overnight Index Swap	New Trade Turnover (US$mn) / > 20 Years / Basis Swap	New Trade Turnover (US$mn) / > 20 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / > 20 Years / Overnight Index Swap
03 April 2018	06 April 2018	96.68	486.53	3,774.94	0.00
09 April 2018	13 April 2018	2.98	437.22	2,940.14	0.00
16 April 2018	20 April 2018	2.98	232.39	3,911.05	0.00
23 April 2018	27 April 2018	2.85	672.63	4,727.93	0.00
30 April 2018	04 May 2018	2.79	714.67	1,215.01	0.00
07 May 2018	11 May 2018	2.75	588.80	2,094.15	0.00
14 May 2018	18 May 2018	1.41	604.77	4,082.40	0.00
21 May 2018	25 May 2018	1.39	692.38	3,524.38	0.00
28 May 2018	01 June 2018	1.41	903.32	4,674.96	9.23
04 June 2018	08 June 2018	1.34	809.99	3,137.46	0.00
11 June 2018	15 June 2018	1.35	487.21	3,450.98	0.00
19 June 2018	22 June 2018	1.25	976.18	5,366.61	53.47
25 June 2018	29 June 2018	1.19	720.53	11,286.99	0.00
03 July 2018	06 July 2018	1.19	532.72	8,155.52	0.00
09 July 2018	13 July 2018	1.17	100.30	7,616.33	0.00
16 July 2018	20 July 2018	1.11	379.59	6,376.42	0.00
23 July 2018	27 July 2018	1.11	782.23	9,980.45	0.00
30 July 2018	03 August 2018	1.06	276.22	7,718.23	0.00
06 August 2018	10 August 2018	1.03	102.99	5,622.01	0.00
13 August 2018	17 August 2018	1.03	188.27	6,108.82	0.00
20 August 2018	24 August 2018	1.02	113.93	4,654.41	0.00
27 August 2018	31 August 2018	0.98	425.38	4,863.36	0.00
03 September 2018	07 September 2018	0.92	88.28	6,108.55	0.00
10 September 2018	14 September 2018	0.91	170.59	4,747.51	0.00
17 September 2018	21 September 2018	2.11	119.61	4,721.31	0.00
24 September 2018	28 September 2018	1.38	546.17	6,690.10	0.00
02 October 2018	05 October 2018	1.29	447.60	6,542.00	0.00

Interest Rate Turnover Time Series

Interest Rate Turnover		*Number of New Trade*			
For The Period		*Asset Class Total*	*By Product*		
From	To	Number of New Trade / Total	Number of New Trade / Basis Swap	Number of New Trade / Floating vs. Fixed	Number of New Trade / Overnight Index Swap
03 April 2018	06 April 2018	10,826	3,066	7,190	570
09 April 2018	13 April 2018	10,608	1,619	8,465	524
16 April 2018	20 April 2018	12,757	2,054	10,159	544
23 April 2018	27 April 2018	12,097	1,894	9,694	510
30 April 2018	04 May 2018	8,691	1,966	6,429	297
07 May 2018	11 May 2018	10,744	1,897	8,325	523
14 May 2018	18 May 2018	12,368	2,248	9,625	495
21 May 2018	25 May 2018	9,758	1,846	7,508	405
28 May 2018	01 June 2018	10,875	2,017	8,298	561
04 June 2018	08 June 2018	13,490	2,151	10,492	848
11 June 2018	15 June 2018	12,319	2,001	9,579	740
19 June 2018	22 June 2018	17,938	2,785	14,369	784
25 June 2018	29 June 2018	14,800	2,826	11,552	422
03 July 2018	06 July 2018	11,508	2,212	8,678	619
09 July 2018	13 July 2018	13,824	2,082	11,018	725
16 July 2018	20 July 2018	13,804	3,022	10,077	706
23 July 2018	27 July 2018	13,046	2,147	10,337	563
30 July 2018	03 August 2018	15,715	2,266	12,465	985
06 August 2018	10 August 2018	12,461	2,010	9,924	528
13 August 2018	17 August 2018	13,460	2,049	10,761	651
20 August 2018	24 August 2018	12,669	1,976	10,146	548
27 August 2018	31 August 2018	13,292	2,171	10,735	386
03 September 2018	07 September 2018	12,554	2,005	9,621	928
10 September 2018	14 September 2018	14,591	2,062	11,264	1,265
17 September 2018	21 September 2018	13,336	2,014	10,222	1,101
24 September 2018	28 September 2018	12,138	2,217	9,064	857
02 October 2018	05 October 2018	11,925	2,234	8,839	852

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*By Product and Intention to Clear*			
From	To	Number of New Trade / Intended to Clear / Basis Swap	Number of New Trade / Intended to Clear / Floating vs. Fixed	Number of New Trade / Intended to Clear / Overnight Index Swap	Number of New Trade / Not Intended to Clear / Basis Swap
03 April 2018	06 April 2018	186	3,299	272	2,881
09 April 2018	13 April 2018	155	4,275	202	1,465
16 April 2018	20 April 2018	203	5,269	208	1,852
23 April 2018	27 April 2018	111	5,037	189	1,783
30 April 2018	04 May 2018	83	2,906	142	1,883
07 May 2018	11 May 2018	187	4,067	248	1,710
14 May 2018	18 May 2018	188	4,821	243	2,060
21 May 2018	25 May 2018	100	3,564	209	1,746
28 May 2018	01 June 2018	126	4,174	324	1,891
04 June 2018	08 June 2018	213	5,601	514	1,938
11 June 2018	15 June 2018	99	5,405	372	1,902
19 June 2018	22 June 2018	734	9,776	403	2,051
25 June 2018	29 June 2018	205	6,605	249	2,621
03 July 2018	06 July 2018	150	4,963	426	2,062
09 July 2018	13 July 2018	123	5,260	467	1,959
16 July 2018	20 July 2018	104	5,171	503	2,918
23 July 2018	27 July 2018	161	5,912	398	1,987
30 July 2018	03 August 2018	320	8,270	824	1,946
06 August 2018	10 August 2018	36	5,425	340	1,974
13 August 2018	17 August 2018	92	5,935	409	1,957
20 August 2018	24 August 2018	119	6,159	383	1,857
27 August 2018	31 August 2018	121	5,942	270	2,050
03 September 2018	07 September 2018	159	5,031	758	1,846
10 September 2018	14 September 2018	208	6,175	984	1,855
17 September 2018	21 September 2018	52	5,863	714	1,963
24 September 2018	28 September 2018	177	4,863	639	2,040
02 October 2018	05 October 2018	73	4,900	675	2,162

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period				*By Product and Currency*	
From	To	Number of New Trade / Not Intended to Clear / Floating vs. Fixed	Number of New Trade / Not Intended to Clear / Overnight Index Swap	Number of New Trade / USD / Basis Swap	Number of New Trade / USD / Floating vs. Fixed
03 April 2018	06 April 2018	3,891	298	794	1,207
09 April 2018	13 April 2018	4,191	322	404	879
16 April 2018	20 April 2018	4,891	336	618	1,294
23 April 2018	27 April 2018	4,657	321	521	1,689
30 April 2018	04 May 2018	3,523	155	634	810
07 May 2018	11 May 2018	4,258	275	492	1,092
14 May 2018	18 May 2018	4,804	252	651	1,644
21 May 2018	25 May 2018	3,944	196	553	1,317
28 May 2018	01 June 2018	4,124	237	596	1,565
04 June 2018	08 June 2018	4,892	334	626	1,917
11 June 2018	15 June 2018	4,174	368	589	1,514
19 June 2018	22 June 2018	4,594	381	589	1,352
25 June 2018	29 June 2018	4,948	173	671	3,070
03 July 2018	06 July 2018	3,716	193	605	992
09 July 2018	13 July 2018	5,758	258	624	3,516
16 July 2018	20 July 2018	4,906	203	837	1,842
23 July 2018	27 July 2018	4,425	165	564	1,774
30 July 2018	03 August 2018	4,195	161	641	1,586
06 August 2018	10 August 2018	4,499	188	604	1,530
13 August 2018	17 August 2018	4,826	242	624	1,224
20 August 2018	24 August 2018	3,987	165	526	1,110
27 August 2018	31 August 2018	4,793	116	613	1,777
03 September 2018	07 September 2018	4,591	170	414	1,174
10 September 2018	14 September 2018	5,090	281	544	1,833
17 September 2018	21 September 2018	4,359	387	496	1,441
24 September 2018	28 September 2018	4,201	218	609	1,988
02 October 2018	05 October 2018	3,939	177	530	1,476

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / USD / Overnight Index Swap	Number of New Trade / CNY / Basis Swap	Number of New Trade / CNY / Floating vs. Fixed	Number of New Trade / CNY / Overnight Index Swap
03 April 2018	06 April 2018	124	0	339	0
09 April 2018	13 April 2018	18	0	675	0
16 April 2018	20 April 2018	31	0	873	0
23 April 2018	27 April 2018	28	0	726	0
30 April 2018	04 May 2018	23	0	496	0
07 May 2018	11 May 2018	29	0	401	0
14 May 2018	18 May 2018	29	0	726	0
21 May 2018	25 May 2018	57	0	601	0
28 May 2018	01 June 2018	49	0	395	0
04 June 2018	08 June 2018	199	0	852	0
11 June 2018	15 June 2018	48	0	653	0
19 June 2018	22 June 2018	64	0	977	0
25 June 2018	29 June 2018	14	0	1,096	0
03 July 2018	06 July 2018	14	0	966	0
09 July 2018	13 July 2018	221	0	952	0
16 July 2018	20 July 2018	20	0	1,459	0
23 July 2018	27 July 2018	23	0	1,372	0
30 July 2018	03 August 2018	25	0	923	0
06 August 2018	10 August 2018	11	0	1,384	0
13 August 2018	17 August 2018	35	0	1,812	0
20 August 2018	24 August 2018	17	0	1,901	0
27 August 2018	31 August 2018	11	0	1,509	0
03 September 2018	07 September 2018	7	0	1,188	0
10 September 2018	14 September 2018	68	0	1,519	0
17 September 2018	21 September 2018	69	0	1,106	0
24 September 2018	28 September 2018	26	0	889	0
02 October 2018	05 October 2018	18	0	223	0

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / EUR / Basis Swap	Number of New Trade / EUR / Floating vs. Fixed	Number of New Trade / EUR / Overnight Index Swap	Number of New Trade / GBP / Basis Swap
03 April 2018	06 April 2018	210	129	9	102
09 April 2018	13 April 2018	115	126	7	34
16 April 2018	20 April 2018	234	224	11	34
23 April 2018	27 April 2018	136	171	4	34
30 April 2018	04 May 2018	164	161	7	34
07 May 2018	11 May 2018	132	102	4	34
14 May 2018	18 May 2018	266	176	5	34
21 May 2018	25 May 2018	164	141	10	34
28 May 2018	01 June 2018	253	228	13	70
04 June 2018	08 June 2018	224	181	15	34
11 June 2018	15 June 2018	112	128	17	94
19 June 2018	22 June 2018	90	174	17	66
25 June 2018	29 June 2018	136	145	12	68
03 July 2018	06 July 2018	179	147	9	34
09 July 2018	13 July 2018	116	108	5	34
16 July 2018	20 July 2018	162	124	3	68
23 July 2018	27 July 2018	88	140	7	34
30 July 2018	03 August 2018	86	174	6	108
06 August 2018	10 August 2018	87	101	6	34
13 August 2018	17 August 2018	86	140	0	34
20 August 2018	24 August 2018	86	66	5	92
27 August 2018	31 August 2018	217	205	8	34
03 September 2018	07 September 2018	232	170	14	32
10 September 2018	14 September 2018	158	216	18	30
17 September 2018	21 September 2018	230	288	23	32
24 September 2018	28 September 2018	228	207	11	34
02 October 2018	05 October 2018	332	240	8	32

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / GBP / Floating vs. Fixed	Number of New Trade / GBP / Overnight Index Swap	Number of New Trade / JPY / Basis Swap	Number of New Trade / JPY / Floating vs. Fixed
03 April 2018	06 April 2018	78	1	300	326
09 April 2018	13 April 2018	42	1	202	216
16 April 2018	20 April 2018	48	1	163	330
23 April 2018	27 April 2018	67	0	156	400
30 April 2018	04 May 2018	77	0	155	150
07 May 2018	11 May 2018	75	1	166	239
14 May 2018	18 May 2018	60	1	230	336
21 May 2018	25 May 2018	28	1	143	184
28 May 2018	01 June 2018	62	1	191	314
04 June 2018	08 June 2018	47	0	170	354
11 June 2018	15 June 2018	88	0	157	714
19 June 2018	22 June 2018	84	0	238	228
25 June 2018	29 June 2018	103	0	220	221
03 July 2018	06 July 2018	52	0	159	413
09 July 2018	13 July 2018	57	0	170	383
16 July 2018	20 July 2018	54	0	171	288
23 July 2018	27 July 2018	39	0	245	654
30 July 2018	03 August 2018	69	1	173	751
06 August 2018	10 August 2018	81	0	148	444
13 August 2018	17 August 2018	49	0	115	503
20 August 2018	24 August 2018	59	0	116	299
27 August 2018	31 August 2018	37	0	127	186
03 September 2018	07 September 2018	48	0	165	336
10 September 2018	14 September 2018	38	11	204	531
17 September 2018	21 September 2018	53	9	99	233
24 September 2018	28 September 2018	110	0	116	361
02 October 2018	05 October 2018	89	0	192	315

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / JPY / Overnight Index Swap	Number of New Trade / HKD / Basis Swap	Number of New Trade / HKD / Floating vs. Fixed	Number of New Trade / HKD / Overnight Index Swap
03 April 2018	06 April 2018	7	169	1,460	0
09 April 2018	13 April 2018	2	93	3,601	0
16 April 2018	20 April 2018	0	85	4,220	0
23 April 2018	27 April 2018	3	115	3,371	0
30 April 2018	04 May 2018	2	113	2,015	0
07 May 2018	11 May 2018	2	190	3,130	0
14 May 2018	18 May 2018	9	95	2,837	0
21 May 2018	25 May 2018	22	76	1,818	0
28 May 2018	01 June 2018	6	112	2,038	0
04 June 2018	08 June 2018	7	151	3,103	0
11 June 2018	15 June 2018	2	103	2,151	0
19 June 2018	22 June 2018	3	92	2,236	0
25 June 2018	29 June 2018	1	149	2,753	0
03 July 2018	06 July 2018	2	50	1,690	0
09 July 2018	13 July 2018	2	48	2,133	0
16 July 2018	20 July 2018	3	112	2,386	0
23 July 2018	27 July 2018	12	39	2,267	0
30 July 2018	03 August 2018	4	68	2,870	0
06 August 2018	10 August 2018	0	76	2,100	0
13 August 2018	17 August 2018	0	106	2,490	0
20 August 2018	24 August 2018	2	49	2,872	0
27 August 2018	31 August 2018	0	76	2,561	0
03 September 2018	07 September 2018	8	97	2,152	3
10 September 2018	14 September 2018	8	71	2,463	0
17 September 2018	21 September 2018	5	87	2,108	0
24 September 2018	28 September 2018	17	119	2,311	0
02 October 2018	05 October 2018	12	58	2,399	0

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					*By Product and Residua*
From	To	Number of New Trade / Others / Basis Swap	Number of New Trade / Others / Floating vs. Fixed	Number of New Trade / Others / Overnight Index Swap	Number of New Trade / 0 - 1 Year / Basis Swap
03 April 2018	06 April 2018	1,492	3,652	430	242
09 April 2018	13 April 2018	772	2,927	496	96
16 April 2018	20 April 2018	921	3,171	501	125
23 April 2018	27 April 2018	932	3,272	475	145
30 April 2018	04 May 2018	866	2,721	265	115
07 May 2018	11 May 2018	884	3,287	488	123
14 May 2018	18 May 2018	973	3,848	452	157
21 May 2018	25 May 2018	877	3,421	315	122
28 May 2018	01 June 2018	796	3,697	492	144
04 June 2018	08 June 2018	947	4,040	627	190
11 June 2018	15 June 2018	946	4,332	673	237
19 June 2018	22 June 2018	1,710	9,320	701	258
25 June 2018	29 June 2018	1,583	4,166	395	311
03 July 2018	06 July 2018	1,186	4,421	594	307
09 July 2018	13 July 2018	1,091	3,870	497	241
16 July 2018	20 July 2018	1,672	3,925	681	295
23 July 2018	27 July 2018	1,178	4,093	521	199
30 July 2018	03 August 2018	1,191	6,094	949	287
06 August 2018	10 August 2018	1,062	4,286	512	203
13 August 2018	17 August 2018	1,085	4,544	616	197
20 August 2018	24 August 2018	1,107	3,840	524	207
27 August 2018	31 August 2018	1,105	4,461	368	248
03 September 2018	07 September 2018	1,065	4,555	896	209
10 September 2018	14 September 2018	1,056	4,666	1,161	205
17 September 2018	21 September 2018	1,071	4,993	995	211
24 September 2018	28 September 2018	1,111	3,199	803	238
02 October 2018	05 October 2018	1,091	4,099	814	234

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*/ Maturity*			
From	To	Number of New Trade / 0 - 1 Year / Floating vs. Fixed	Number of New Trade / 0 - 1 Year / Overnight Index Swap	Number of New Trade / 1 - 2 Years / Basis Swap	Number of New Trade / 1 - 2 Years / Floating vs. Fixed
03 April 2018	06 April 2018	1,249	259	287	980
09 April 2018	13 April 2018	1,479	113	133	1,623
16 April 2018	20 April 2018	2,541	140	213	1,577
23 April 2018	27 April 2018	2,049	123	172	1,251
30 April 2018	04 May 2018	1,074	84	224	1,020
07 May 2018	11 May 2018	1,619	142	211	1,269
14 May 2018	18 May 2018	1,655	141	248	1,506
21 May 2018	25 May 2018	1,415	125	188	1,019
28 May 2018	01 June 2018	1,516	246	249	1,001
04 June 2018	08 June 2018	2,018	310	245	1,378
11 June 2018	15 June 2018	2,149	231	213	1,220
19 June 2018	22 June 2018	1,703	190	311	2,536
25 June 2018	29 June 2018	2,326	139	300	1,462
03 July 2018	06 July 2018	2,129	315	229	985
09 July 2018	13 July 2018	2,157	323	241	1,586
16 July 2018	20 July 2018	1,801	241	323	1,364
23 July 2018	27 July 2018	1,551	243	213	1,219
30 July 2018	03 August 2018	3,247	504	260	1,371
06 August 2018	10 August 2018	1,626	177	218	1,371
13 August 2018	17 August 2018	1,595	200	233	1,824
20 August 2018	24 August 2018	1,929	200	210	1,676
27 August 2018	31 August 2018	1,596	164	245	1,706
03 September 2018	07 September 2018	1,629	364	223	1,237
10 September 2018	14 September 2018	1,474	454	217	1,194
17 September 2018	21 September 2018	1,517	389	228	1,237
24 September 2018	28 September 2018	1,809	476	281	1,202
02 October 2018	05 October 2018	1,461	416	238	1,164

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 1 - 2 Years / Overnight Index Swap	Number of New Trade / 2 - 5 Years / Basis Swap	Number of New Trade / 2 - 5 Years / Floating vs. Fixed	Number of New Trade / 2 - 5 Years / Overnight Index Swap
03 April 2018	06 April 2018	85	596	1,716	137
09 April 2018	13 April 2018	101	328	2,361	158
16 April 2018	20 April 2018	82	426	2,553	173
23 April 2018	27 April 2018	81	378	2,614	172
30 April 2018	04 May 2018	79	410	1,942	76
07 May 2018	11 May 2018	78	466	2,232	179
14 May 2018	18 May 2018	101	462	2,669	134
21 May 2018	25 May 2018	55	387	1,932	146
28 May 2018	01 June 2018	94	426	1,981	95
04 June 2018	08 June 2018	207	465	3,039	187
11 June 2018	15 June 2018	177	440	2,400	198
19 June 2018	22 June 2018	180	728	4,497	256
25 June 2018	29 June 2018	83	598	2,721	95
03 July 2018	06 July 2018	92	474	1,782	127
09 July 2018	13 July 2018	145	467	2,793	155
16 July 2018	20 July 2018	145	672	2,712	205
23 July 2018	27 July 2018	84	481	2,797	156
30 July 2018	03 August 2018	172	571	3,255	199
06 August 2018	10 August 2018	80	452	2,800	147
13 August 2018	17 August 2018	104	493	3,279	161
20 August 2018	24 August 2018	118	485	2,830	107
27 August 2018	31 August 2018	59	492	3,112	88
03 September 2018	07 September 2018	225	444	2,710	175
10 September 2018	14 September 2018	278	441	2,952	298
17 September 2018	21 September 2018	220	425	2,832	251
24 September 2018	28 September 2018	139	498	2,392	164
02 October 2018	05 October 2018	168	469	2,448	150

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 5 - 10 Years / Basis Swap	Number of New Trade / 5 - 10 Years / Floating vs. Fixed	Number of New Trade / 5 - 10 Years / Overnight Index Swap	Number of New Trade / 10 - 15 Years / Basis Swap
03 April 2018	06 April 2018	734	1,797	69	367
09 April 2018	13 April 2018	418	1,965	140	188
16 April 2018	20 April 2018	528	2,008	137	235
23 April 2018	27 April 2018	483	2,217	118	209
30 April 2018	04 May 2018	454	1,433	50	210
07 May 2018	11 May 2018	430	2,118	113	188
14 May 2018	18 May 2018	534	2,157	110	241
21 May 2018	25 May 2018	454	1,917	76	204
28 May 2018	01 June 2018	439	2,130	108	210
04 June 2018	08 June 2018	498	2,605	141	215
11 June 2018	15 June 2018	412	2,100	119	214
19 June 2018	22 June 2018	678	3,931	135	228
25 June 2018	29 June 2018	627	3,265	102	336
03 July 2018	06 July 2018	432	2,332	77	235
09 July 2018	13 July 2018	435	3,161	94	225
16 July 2018	20 July 2018	685	2,734	109	322
23 July 2018	27 July 2018	520	3,036	72	239
30 July 2018	03 August 2018	421	2,646	107	240
06 August 2018	10 August 2018	439	2,515	122	219
13 August 2018	17 August 2018	442	2,531	179	210
20 August 2018	24 August 2018	435	2,440	115	192
27 August 2018	31 August 2018	479	2,742	68	216
03 September 2018	07 September 2018	471	2,492	161	211
10 September 2018	14 September 2018	545	3,759	219	215
17 September 2018	21 September 2018	451	2,942	229	211
24 September 2018	28 September 2018	471	2,311	72	225
02 October 2018	05 October 2018	476	2,186	114	239

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 10 - 15 Years / Floating vs. Fixed	Number of New Trade / 10 - 15 Years / Overnight Index Swap	Number of New Trade / 15 - 20 Years / Basis Swap	Number of New Trade / 15 - 20 Years / Floating vs. Fixed
03 April 2018	06 April 2018	757	10	238	201
09 April 2018	13 April 2018	603	6	135	117
16 April 2018	20 April 2018	881	6	151	176
23 April 2018	27 April 2018	935	8	144	150
30 April 2018	04 May 2018	560	4	154	107
07 May 2018	11 May 2018	587	6	126	155
14 May 2018	18 May 2018	970	6	175	185
21 May 2018	25 May 2018	717	2	146	140
28 May 2018	01 June 2018	1,017	10	164	164
04 June 2018	08 June 2018	906	2	160	128
11 June 2018	15 June 2018	959	8	143	195
19 June 2018	22 June 2018	927	13	184	219
25 June 2018	29 June 2018	955	2	182	239
03 July 2018	06 July 2018	735	4	160	163
09 July 2018	13 July 2018	688	4	138	125
16 July 2018	20 July 2018	803	5	218	178
23 July 2018	27 July 2018	897	4	143	209
30 July 2018	03 August 2018	1,150	2	142	203
06 August 2018	10 August 2018	809	2	144	330
13 August 2018	17 August 2018	783	4	138	187
20 August 2018	24 August 2018	772	4	132	109
27 August 2018	31 August 2018	991	4	140	142
03 September 2018	07 September 2018	970	2	134	150
10 September 2018	14 September 2018	1,193	8	131	211
17 September 2018	21 September 2018	1,142	6	136	141
24 September 2018	28 September 2018	679	4	151	160
02 October 2018	05 October 2018	858	2	168	173

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 15 - 20 Years / Overnight Index Swap	Number of New Trade / > 20 Years / Basis Swap	Number of New Trade / > 20 Years / Floating vs. Fixed	Number of New Trade / > 20 Years / Overnight Index Swap
03 April 2018	06 April 2018	10	604	490	0
09 April 2018	13 April 2018	6	322	318	0
16 April 2018	20 April 2018	6	376	424	0
23 April 2018	27 April 2018	8	364	480	0
30 April 2018	04 May 2018	4	399	293	0
07 May 2018	11 May 2018	6	353	347	0
14 May 2018	18 May 2018	4	432	484	0
21 May 2018	25 May 2018	2	346	368	0
28 May 2018	01 June 2018	6	385	491	2
04 June 2018	08 June 2018	2	380	420	0
11 June 2018	15 June 2018	8	342	557	0
19 June 2018	22 June 2018	10	399	558	1
25 June 2018	29 June 2018	2	474	585	0
03 July 2018	06 July 2018	4	376	554	0
09 July 2018	13 July 2018	4	336	510	0
16 July 2018	20 July 2018	2	508	487	0
23 July 2018	27 July 2018	4	353	629	0
30 July 2018	03 August 2018	2	346	595	0
06 August 2018	10 August 2018	2	335	474	0
13 August 2018	17 August 2018	4	337	563	0
20 August 2018	24 August 2018	4	316	391	0
27 August 2018	31 August 2018	4	353	447	0
03 September 2018	07 September 2018	2	314	435	0
10 September 2018	14 September 2018	8	310	483	0
17 September 2018	21 September 2018	6	354	412	0
24 September 2018	28 September 2018	2	354	513	0
02 October 2018	05 October 2018	2	411	551	0

Interest Rate Turnover Time Series

Interest Rate Turnover		*New Trade Turnover (US$mn)*			
For The Period		*Asset Class Total*	*By Product*		
From	To	New Trade Turnover (US$mn) / Total	New Trade Turnover (US$mn) / Basis Swap	New Trade Turnover (US$mn) / Floating vs. Fixed	New Trade Turnover (US$mn) / Overnight Index Swap
08 October 2018	12 October 2018	1,602,116.38	444,434.04	846,582.63	311,099.72
15 October 2018	19 October 2018	1,808,725.44	470,495.56	920,885.27	417,344.62
22 October 2018	26 October 2018	1,130,282.53	289,710.31	748,279.73	92,292.49
29 October 2018	02 November 2018	2,565,117.67	845,073.82	1,478,700.05	241,343.80
05 November 2018	09 November 2018	1,584,728.27	359,401.41	988,179.47	237,147.40
12 November 2018	16 November 2018	1,521,539.37	381,321.32	988,954.14	151,263.91
19 November 2018	23 November 2018	1,556,626.54	383,585.08	987,075.70	185,965.75
26 November 2018	30 November 2018	2,327,949.05	605,858.79	1,463,509.90	258,580.36
03 December 2018	07 December 2018	2,197,600.25	823,838.30	1,115,434.35	258,327.60
10 December 2018	14 December 2018	2,501,430.77	1,015,711.43	1,244,760.52	240,958.83
17 December 2018	21 December 2018	4,448,259.66	2,186,241.14	1,930,493.29	331,525.23
24 December 2018	28 December 2018	2,240,972.00	1,311,707.60	838,561.67	90,702.72
31 December 2018	04 January 2019	2,275,368.14	1,144,477.76	930,183.30	200,707.07
07 January 2019	11 January 2019	3,029,334.81	710,163.74	1,649,409.81	669,761.25
14 January 2019	18 January 2019	1,446,099.59	252,648.60	982,558.90	210,892.08
21 January 2019	25 January 2019	2,129,558.52	631,830.89	1,327,036.61	170,691.02
28 January 2019	01 February 2019	1,174,618.09	264,389.15	707,345.31	202,883.64
04 February 2019	08 February 2019	1,701,533.88	353,637.86	982,722.86	365,173.17
11 February 2019	15 February 2019	1,512,787.92	415,107.21	883,942.23	213,738.48
18 February 2019	22 February 2019	1,765,579.85	373,786.30	981,195.42	410,598.13
25 February 2019	01 March 2019	2,265,571.17	607,187.02	1,152,049.02	506,335.13
04 March 2019	08 March 2019	3,631,583.46	1,311,085.87	1,730,431.40	590,066.19
11 March 2019	15 March 2019	2,232,288.88	639,679.01	1,190,759.77	401,850.10
18 March 2019	22 March 2019	2,557,598.85	809,136.56	1,228,074.56	520,387.73
25 March 2019	29 March 2019	4,488,064.18	1,592,356.75	2,499,256.85	396,450.59
01 April 2019	04 April 2019	3,307,492.54	1,461,163.42	1,266,628.21	579,700.91
08 April 2019	12 April 2019	4,077,137.69	1,358,755.26	1,964,074.62	754,307.82

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*By Product and Intention to Clear*			
From	To	New Trade Turnover (US$mn) / Intended to Clear / Basis Swap	New Trade Turnover (US$mn) / Intended to Clear / Floating vs. Fixed	New Trade Turnover (US$mn) / Intended to Clear / Overnight Index Swap	New Trade Turnover (US$mn) / Not Intended to Clear / Basis Swap
08 October 2018	12 October 2018	6,677.54	343,490.56	146,871.71	437,756.50
15 October 2018	19 October 2018	24,566.53	474,794.51	342,477.98	445,929.02
22 October 2018	26 October 2018	17,904.71	302,020.91	40,176.24	271,805.59
29 October 2018	02 November 2018	28,328.04	506,200.13	151,745.01	816,745.78
05 November 2018	09 November 2018	4,626.80	358,739.95	108,250.07	354,774.60
12 November 2018	16 November 2018	3,505.86	387,265.13	69,780.54	377,815.46
19 November 2018	23 November 2018	19,679.08	474,805.28	105,690.40	363,906.00
26 November 2018	30 November 2018	32,110.08	507,437.60	171,534.39	573,748.71
03 December 2018	07 December 2018	8,190.09	463,886.28	164,854.37	815,648.21
10 December 2018	14 December 2018	12,322.62	464,432.23	120,932.22	1,003,388.81
17 December 2018	21 December 2018	19,121.25	543,776.19	142,866.97	2,167,119.75
24 December 2018	28 December 2018	3,136.26	122,029.68	35,189.22	1,308,571.34
31 December 2018	04 January 2019	7,242.20	320,955.75	144,589.86	1,137,235.56
07 January 2019	11 January 2019	35,584.89	967,484.96	570,851.91	674,578.86
14 January 2019	18 January 2019	13,795.84	561,400.58	173,585.31	238,852.76
21 January 2019	25 January 2019	26,999.24	559,621.38	111,564.04	604,831.64
28 January 2019	01 February 2019	16,074.83	432,940.91	127,960.59	248,314.31
04 February 2019	08 February 2019	28,934.78	622,093.71	260,278.43	324,703.07
11 February 2019	15 February 2019	8,656.53	381,072.70	124,414.15	406,450.68
18 February 2019	22 February 2019	23,171.28	512,326.64	273,564.63	350,615.03
25 February 2019	01 March 2019	19,511.49	508,222.35	284,475.28	587,675.54
04 March 2019	08 March 2019	32,538.64	719,806.80	504,409.44	1,278,547.22
11 March 2019	15 March 2019	30,943.03	577,265.71	291,168.44	608,735.98
18 March 2019	22 March 2019	31,665.69	537,881.50	366,804.65	777,470.87
25 March 2019	29 March 2019	28,158.00	605,035.21	226,873.46	1,564,198.75
01 April 2019	04 April 2019	12,569.72	395,807.73	277,409.57	1,448,593.70
08 April 2019	12 April 2019	13,908.16	863,567.74	506,967.29	1,344,847.10

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period				*By Product and Currency*	
From	To	New Trade Turnover (US$mn) / Not Intended to Clear / Floating vs. Fixed	New Trade Turnover (US$mn) / Not Intended to Clear / Overnight Index Swap	New Trade Turnover (US$mn) / USD / Basis Swap	New Trade Turnover (US$mn) / USD / Floating vs. Fixed
08 October 2018	12 October 2018	503,092.06	164,228.00	76,313.14	166,955.34
15 October 2018	19 October 2018	446,090.76	74,866.63	78,464.25	115,217.38
22 October 2018	26 October 2018	446,258.81	52,116.25	65,161.43	125,585.28
29 October 2018	02 November 2018	972,499.92	89,598.79	119,718.70	202,940.65
05 November 2018	09 November 2018	629,439.52	128,897.33	60,582.35	141,600.69
12 November 2018	16 November 2018	601,689.01	81,483.37	52,749.52	124,746.11
19 November 2018	23 November 2018	512,270.42	80,275.35	56,635.74	120,883.90
26 November 2018	30 November 2018	956,072.30	87,045.96	64,945.35	127,536.94
03 December 2018	07 December 2018	651,548.07	93,473.23	77,510.29	149,828.55
10 December 2018	14 December 2018	780,328.29	120,026.61	63,818.13	177,338.72
17 December 2018	21 December 2018	1,386,717.13	188,658.27	99,849.88	248,339.69
24 December 2018	28 December 2018	716,531.99	55,513.50	45,575.79	99,149.61
31 December 2018	04 January 2019	609,227.55	56,117.21	44,985.93	114,167.26
07 January 2019	11 January 2019	681,924.85	98,909.34	40,613.11	237,445.25
14 January 2019	18 January 2019	421,158.32	37,306.77	32,907.95	118,153.05
21 January 2019	25 January 2019	767,415.24	59,126.98	54,101.37	143,604.07
28 January 2019	01 February 2019	274,404.40	74,923.05	14,388.50	114,459.18
04 February 2019	08 February 2019	360,629.15	104,894.73	34,500.54	161,943.11
11 February 2019	15 February 2019	502,869.53	89,324.33	49,233.48	136,460.98
18 February 2019	22 February 2019	468,868.78	137,033.50	51,088.00	137,277.79
25 February 2019	01 March 2019	643,826.67	221,859.85	52,557.01	167,452.62
04 March 2019	08 March 2019	1,010,624.60	85,656.75	80,625.76	187,800.84
11 March 2019	15 March 2019	613,494.05	110,681.66	69,436.57	192,263.26
18 March 2019	22 March 2019	690,193.06	153,583.08	40,064.44	135,873.44
25 March 2019	29 March 2019	1,894,221.64	169,577.13	49,837.78	980,995.84
01 April 2019	04 April 2019	870,820.48	302,291.33	24,618.54	154,443.02
08 April 2019	12 April 2019	1,100,506.88	247,340.52	51,510.28	478,576.27

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / USD / Overnight Index Swap	New Trade Turnover (US$mn) / CNY / Basis Swap	New Trade Turnover (US$mn) / CNY / Floating vs. Fixed	New Trade Turnover (US$mn) / CNY / Overnight Index Swap
08 October 2018	12 October 2018	16,214.30	0.00	54,867.09	0.00
15 October 2018	19 October 2018	24,656.70	0.00	58,282.79	0.00
22 October 2018	26 October 2018	5,970.58	0.00	63,281.84	0.00
29 October 2018	02 November 2018	25,272.13	0.00	60,235.37	0.00
05 November 2018	09 November 2018	18,094.00	0.00	39,140.41	0.00
12 November 2018	16 November 2018	30,039.50	0.00	55,060.03	0.00
19 November 2018	23 November 2018	34,263.03	0.00	45,765.23	0.00
26 November 2018	30 November 2018	30,721.80	0.00	35,267.93	0.00
03 December 2018	07 December 2018	15,515.20	0.00	69,903.74	0.00
10 December 2018	14 December 2018	47,096.60	0.00	80,354.03	0.00
17 December 2018	21 December 2018	39,370.16	0.00	112,047.72	0.00
24 December 2018	28 December 2018	37,092.00	0.00	15,147.30	0.00
31 December 2018	04 January 2019	6,573.80	0.00	56,404.61	0.00
07 January 2019	11 January 2019	17,303.40	0.00	128,989.34	0.00
14 January 2019	18 January 2019	18,440.90	0.00	97,091.40	0.00
21 January 2019	25 January 2019	513.00	0.00	81,175.54	0.00
28 January 2019	01 February 2019	11,991.75	0.00	89,456.48	0.00
04 February 2019	08 February 2019	22,395.82	0.00	102,266.39	0.00
11 February 2019	15 February 2019	10,260.21	0.00	78,611.27	0.00
18 February 2019	22 February 2019	4,733.60	0.00	106,583.28	0.00
25 February 2019	01 March 2019	8,761.79	0.00	136,740.71	0.00
04 March 2019	08 March 2019	20,073.25	0.00	162,666.03	0.00
11 March 2019	15 March 2019	26,375.51	0.00	102,443.82	0.00
18 March 2019	22 March 2019	8,450.80	0.00	68,561.26	0.00
25 March 2019	29 March 2019	20,586.00	0.00	104,427.17	0.00
01 April 2019	04 April 2019	9,710.83	0.00	104,600.48	0.00
08 April 2019	12 April 2019	3,372.23	0.00	118,716.23	0.00

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / EUR / Basis Swap	New Trade Turnover (US$mn) / EUR / Floating vs. Fixed	New Trade Turnover (US$mn) / EUR / Overnight Index Swap	New Trade Turnover (US$mn) / GBP / Basis Swap
08 October 2018	12 October 2018	13,463.69	18,143.73	5,795.83	464.70
15 October 2018	19 October 2018	17,064.46	23,845.56	10,637.23	441.18
22 October 2018	26 October 2018	12,426.47	16,615.67	6,556.36	0.00
29 October 2018	02 November 2018	33,292.34	33,915.30	7,751.02	5,929.97
05 November 2018	09 November 2018	16,953.24	17,423.77	672.54	4,099.00
12 November 2018	16 November 2018	18,555.94	16,050.72	1,351.43	2,325.81
19 November 2018	23 November 2018	19,363.17	20,653.61	8,761.56	800.89
26 November 2018	30 November 2018	65,706.16	66,349.12	622.25	913.85
03 December 2018	07 December 2018	44,768.54	42,651.27	2,354.55	340.45
10 December 2018	14 December 2018	11,634.22	9,886.56	8,076.51	402.37
17 December 2018	21 December 2018	17,593.59	16,004.44	30,302.68	281.42
24 December 2018	28 December 2018	10,590.65	5,138.94	5,260.91	273.04
31 December 2018	04 January 2019	10,686.02	6,804.06	0.00	261.51
07 January 2019	11 January 2019	11,981.89	12,802.02	9,704.73	256.85
14 January 2019	18 January 2019	11,845.43	15,078.16	7,672.95	255.45
21 January 2019	25 January 2019	14,239.35	14,348.79	736.99	243.46
28 January 2019	01 February 2019	0.00	13,108.69	6,823.92	0.00
04 February 2019	08 February 2019	8,494.37	18,618.11	9,772.26	224.42
11 February 2019	15 February 2019	17,184.14	15,626.05	3,230.96	87.13
18 February 2019	22 February 2019	16,976.88	15,771.06	41,738.22	79.09
25 February 2019	01 March 2019	13,012.25	13,511.28	14,919.89	72.44
04 March 2019	08 March 2019	25,004.95	69,150.80	91,689.76	289.88
11 March 2019	15 March 2019	13,056.90	10,525.61	7,144.22	226.88
18 March 2019	22 March 2019	13,988.99	8,891.18	15,007.95	2,048.97
25 March 2019	29 March 2019	18,305.30	13,063.21	1,802.82	752.49
01 April 2019	04 April 2019	4,769.27	6,459.87	4,057.04	0.00
08 April 2019	12 April 2019	24,453.25	11,057.92	3,838.58	1,483.33

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / GBP / Floating vs. Fixed	New Trade Turnover (US$mn) / GBP / Overnight Index Swap	New Trade Turnover (US$mn) / JPY / Basis Swap	New Trade Turnover (US$mn) / JPY / Floating vs. Fixed
08 October 2018	12 October 2018	1,144.01	0.00	6,017.35	27,629.44
15 October 2018	19 October 2018	676.40	0.00	3,773.62	17,676.88
22 October 2018	26 October 2018	186.94	0.00	16,840.00	31,144.76
29 October 2018	02 November 2018	4,833.68	0.00	9,591.32	38,808.47
05 November 2018	09 November 2018	5,725.61	0.00	3,902.43	34,391.93
12 November 2018	16 November 2018	4,048.84	0.00	4,423.79	46,975.34
19 November 2018	23 November 2018	1,919.80	0.00	6,858.42	63,139.76
26 November 2018	30 November 2018	1,303.38	0.00	10,437.59	27,960.44
03 December 2018	07 December 2018	2,798.21	0.00	16,287.48	67,340.00
10 December 2018	14 December 2018	890.34	0.00	13,772.36	32,818.68
17 December 2018	21 December 2018	1,467.39	0.00	35,906.52	40,525.26
24 December 2018	28 December 2018	198.00	0.00	9,752.76	14,940.58
31 December 2018	04 January 2019	170.46	0.00	8,527.64	6,758.02
07 January 2019	11 January 2019	2,828.22	0.00	12,895.02	50,430.11
14 January 2019	18 January 2019	1,224.92	0.00	12,076.76	33,753.11
21 January 2019	25 January 2019	517.43	6.65	24,896.40	79,748.39
28 January 2019	01 February 2019	540.23	0.00	4,266.67	15,755.48
04 February 2019	08 February 2019	3,025.75	0.00	6,624.71	32,695.50
11 February 2019	15 February 2019	2,484.32	0.00	5,106.84	40,718.44
18 February 2019	22 February 2019	236.84	0.00	7,860.14	50,232.88
25 February 2019	01 March 2019	7,001.94	0.00	10,998.50	25,631.28
04 March 2019	08 March 2019	4,587.81	0.00	13,945.71	45,962.72
11 March 2019	15 March 2019	800.45	0.00	5,745.27	30,147.66
18 March 2019	22 March 2019	3,346.10	0.00	7,277.39	53,291.50
25 March 2019	29 March 2019	1,727.12	0.00	8,240.16	63,858.33
01 April 2019	04 April 2019	606.97	0.00	5,720.41	36,066.73
08 April 2019	12 April 2019	1,960.46	0.00	13,324.39	30,988.75

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / JPY / Overnight Index Swap	New Trade Turnover (US$mn) / HKD / Basis Swap	New Trade Turnover (US$mn) / HKD / Floating vs. Fixed	New Trade Turnover (US$mn) / HKD / Overnight Index Swap
08 October 2018	12 October 2018	3,351.48	1,021.37	104,576.57	0.00
15 October 2018	19 October 2018	2,851.82	1,812.84	47,178.69	0.00
22 October 2018	26 October 2018	890.58	5,028.74	89,649.13	0.00
29 October 2018	02 November 2018	12,216.81	17,387.14	176,157.55	0.00
05 November 2018	09 November 2018	365.65	955.87	140,780.00	0.00
12 November 2018	16 November 2018	1,606.60	779.13	120,968.35	0.00
19 November 2018	23 November 2018	2,007.09	559.23	159,743.94	51.07
26 November 2018	30 November 2018	1,500.29	1,344.05	243,695.63	25.54
03 December 2018	07 December 2018	12,489.71	3,310.01	199,786.35	0.00
10 December 2018	14 December 2018	9,819.50	2,807.70	127,304.24	0.00
17 December 2018	21 December 2018	4,659.64	1,673.83	225,505.65	0.00
24 December 2018	28 December 2018	1,993.71	2,253.71	36,886.15	191.61
31 December 2018	04 January 2019	0.00	2,764.36	148,377.45	0.00
07 January 2019	11 January 2019	4,013.35	692.15	302,230.31	0.00
14 January 2019	18 January 2019	785.87	1,851.64	252,706.35	0.00
21 January 2019	25 January 2019	2,887.43	3,242.19	253,636.55	0.00
28 January 2019	01 February 2019	1,146.58	9,547.49	183,792.65	0.00
04 February 2019	08 February 2019	9,671.13	10,724.12	217,291.74	0.00
11 February 2019	15 February 2019	0.00	2,046.25	146,623.39	0.00
18 February 2019	22 February 2019	1,671.56	4,633.09	226,082.17	0.00
25 February 2019	01 March 2019	3,378.82	5,931.16	170,658.60	0.00
04 March 2019	08 March 2019	686.41	10,069.39	180,497.25	0.00
11 March 2019	15 March 2019	249.21	6,001.40	241,840.94	0.00
18 March 2019	22 March 2019	2,020.41	7,292.96	195,831.43	0.00
25 March 2019	29 March 2019	5,225.80	5,240.52	215,015.93	0.00
01 April 2019	04 April 2019	790.37	751.11	119,402.28	0.00
08 April 2019	12 April 2019	3,364.13	852.72	186,006.55	0.00

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					*By Product and Residua*
From	To	New Trade Turnover (US$mn) / Others / Basis Swap	New Trade Turnover (US$mn) / Others / Floating vs. Fixed	New Trade Turnover (US$mn) / Others / Overnight Index Swap	New Trade Turnover (US$mn) / 0 - 1 Year / Basis Swap
08 October 2018	12 October 2018	347,153.80	473,266.45	285,738.11	299,132.09
15 October 2018	19 October 2018	368,939.21	658,007.56	379,198.87	312,074.10
22 October 2018	26 October 2018	190,253.67	421,816.10	78,874.97	167,715.00
29 October 2018	02 November 2018	659,154.35	961,809.03	196,103.83	587,537.34
05 November 2018	09 November 2018	272,908.51	609,117.06	218,015.21	230,117.77
12 November 2018	16 November 2018	302,487.13	621,104.75	118,266.39	252,771.95
19 November 2018	23 November 2018	299,367.64	574,969.47	140,883.01	220,154.12
26 November 2018	30 November 2018	462,511.78	961,396.47	225,710.47	375,361.83
03 December 2018	07 December 2018	681,621.53	583,126.23	227,968.14	592,131.62
10 December 2018	14 December 2018	923,276.64	816,167.95	175,966.22	793,271.68
17 December 2018	21 December 2018	2,030,935.81	1,286,603.17	257,192.76	1,802,163.95
24 December 2018	28 December 2018	1,243,261.65	667,101.09	46,164.49	1,095,119.24
31 December 2018	04 January 2019	1,077,252.30	597,501.45	194,133.27	938,738.02
07 January 2019	11 January 2019	643,724.72	914,684.57	638,739.77	548,057.00
14 January 2019	18 January 2019	193,711.37	464,551.91	183,992.36	157,654.30
21 January 2019	25 January 2019	535,108.11	754,005.83	166,546.94	447,818.05
28 January 2019	01 February 2019	236,186.48	290,232.60	182,921.39	205,589.92
04 February 2019	08 February 2019	293,069.69	446,882.27	323,333.96	249,047.90
11 February 2019	15 February 2019	341,449.38	463,417.78	200,247.31	304,718.58
18 February 2019	22 February 2019	293,149.11	445,011.41	362,454.75	253,714.34
25 February 2019	01 March 2019	524,615.67	631,052.59	479,274.63	462,325.06
04 March 2019	08 March 2019	1,181,150.19	1,079,765.95	477,616.77	1,049,648.60
11 March 2019	15 March 2019	545,211.97	612,738.04	368,081.15	476,213.15
18 March 2019	22 March 2019	738,463.81	762,279.65	494,908.57	642,980.77
25 March 2019	29 March 2019	1,509,980.50	1,120,169.24	368,835.97	1,287,675.44
01 April 2019	04 April 2019	1,425,304.09	845,048.86	565,142.66	1,204,762.05
08 April 2019	12 April 2019	1,267,131.29	1,136,768.44	743,732.88	1,076,214.09

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*/ Maturity*			
From	To	New Trade Turnover (US$mn) / 0 - 1 Year / Floating vs. Fixed	New Trade Turnover (US$mn) / 0 - 1 Year / Overnight Index Swap	New Trade Turnover (US$mn) / 1 - 2 Years / Basis Swap	New Trade Turnover (US$mn) / 1 - 2 Years / Floating vs. Fixed
08 October 2018	12 October 2018	385,049.63	261,179.79	78,711.29	169,091.68
15 October 2018	19 October 2018	455,671.75	389,277.95	81,653.72	153,075.43
22 October 2018	26 October 2018	357,254.01	63,719.28	70,869.39	172,070.81
29 October 2018	02 November 2018	748,096.60	169,844.34	147,810.48	291,029.66
05 November 2018	09 November 2018	482,851.76	209,705.91	73,238.10	197,959.04
12 November 2018	16 November 2018	496,001.81	118,919.17	75,149.06	202,088.90
19 November 2018	23 November 2018	418,593.12	160,041.76	86,942.71	219,599.80
26 November 2018	30 November 2018	821,302.08	215,178.18	117,440.18	291,300.63
03 December 2018	07 December 2018	462,699.58	216,137.46	147,345.49	275,156.77
10 December 2018	14 December 2018	648,855.21	193,844.63	146,687.67	214,601.00
17 December 2018	21 December 2018	1,260,346.56	270,892.65	266,710.25	293,642.72
24 December 2018	28 December 2018	577,013.89	74,269.02	158,436.45	123,450.40
31 December 2018	04 January 2019	561,172.77	184,620.75	146,056.80	164,684.52
07 January 2019	11 January 2019	790,468.52	636,202.04	99,620.22	389,050.39
14 January 2019	18 January 2019	500,862.62	178,125.98	49,637.20	201,383.22
21 January 2019	25 January 2019	683,707.53	126,998.36	108,917.78	278,487.87
28 January 2019	01 February 2019	312,712.67	175,466.21	42,433.54	157,828.53
04 February 2019	08 February 2019	409,053.66	304,338.33	64,484.58	213,250.45
11 February 2019	15 February 2019	435,653.04	169,493.58	60,351.77	168,705.83
18 February 2019	22 February 2019	458,132.21	380,336.23	65,805.98	199,855.25
25 February 2019	01 March 2019	522,321.94	460,887.87	95,796.01	258,652.64
04 March 2019	08 March 2019	922,143.48	533,728.25	185,877.75	314,261.40
11 March 2019	15 March 2019	547,370.61	367,182.95	103,084.55	229,024.77
18 March 2019	22 March 2019	672,356.22	492,988.74	101,371.71	211,616.98
25 March 2019	29 March 2019	942,327.90	353,542.49	206,543.54	301,123.94
01 April 2019	04 April 2019	734,461.63	557,665.24	203,514.56	223,968.61
08 April 2019	12 April 2019	1,328,384.06	725,776.39	188,564.80	251,245.01

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 1 - 2 Years / Overnight Index Swap	New Trade Turnover (US$mn) / 2 - 5 Years / Basis Swap	New Trade Turnover (US$mn) / 2 - 5 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 2 - 5 Years / Overnight Index Swap
08 October 2018	12 October 2018	38,357.62	51,012.46	199,836.27	8,036.18
15 October 2018	19 October 2018	18,767.83	61,560.89	195,116.30	6,939.60
22 October 2018	26 October 2018	14,909.41	35,811.01	127,668.92	9,512.25
29 October 2018	02 November 2018	60,511.56	79,701.68	288,704.44	7,438.53
05 November 2018	09 November 2018	17,487.79	39,726.58	189,921.20	6,670.79
12 November 2018	16 November 2018	23,380.69	39,165.63	191,336.13	5,294.87
19 November 2018	23 November 2018	11,369.43	55,455.42	217,513.27	9,931.91
26 November 2018	30 November 2018	26,504.51	85,521.21	224,753.65	7,058.42
03 December 2018	07 December 2018	19,243.73	68,937.95	222,832.22	16,784.85
10 December 2018	14 December 2018	24,721.86	61,807.11	234,570.99	13,982.44
17 December 2018	21 December 2018	25,027.08	100,351.75	228,401.63	30,467.74
24 December 2018	28 December 2018	12,030.40	50,808.55	94,582.19	3,869.53
31 December 2018	04 January 2019	7,414.99	50,698.21	128,221.32	6,518.50
07 January 2019	11 January 2019	17,744.56	49,114.37	294,975.23	11,944.37
14 January 2019	18 January 2019	18,466.44	35,988.06	167,318.55	10,641.21
21 January 2019	25 January 2019	23,626.96	58,815.40	226,317.65	15,412.72
28 January 2019	01 February 2019	11,372.88	10,499.80	147,745.18	11,738.18
04 February 2019	08 February 2019	27,809.17	27,379.10	221,724.64	26,133.68
11 February 2019	15 February 2019	34,259.07	39,557.59	170,498.41	6,855.15
18 February 2019	22 February 2019	19,877.55	39,828.67	210,028.68	6,052.47
25 February 2019	01 March 2019	32,042.35	40,110.34	228,367.30	11,050.85
04 March 2019	08 March 2019	32,777.89	60,285.98	287,586.97	17,244.70
11 March 2019	15 March 2019	14,654.11	48,970.59	234,997.13	13,484.87
18 March 2019	22 March 2019	13,773.32	51,408.02	189,245.91	9,233.15
25 March 2019	29 March 2019	18,848.71	79,987.04	292,090.27	19,417.16
01 April 2019	04 April 2019	10,001.26	46,472.66	182,577.46	7,823.93
08 April 2019	12 April 2019	17,503.57	75,370.55	236,025.60	7,442.74

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 5 - 10 Years / Basis Swap	New Trade Turnover (US$mn) / 5 - 10 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 5 - 10 Years / Overnight Index Swap	New Trade Turnover (US$mn) / 10 - 15 Years / Basis Swap
08 October 2018	12 October 2018	9,602.76	60,875.23	3,359.42	5,010.57
15 October 2018	19 October 2018	9,448.43	90,506.82	2,346.87	4,657.37
22 October 2018	26 October 2018	9,482.33	62,039.50	4,140.02	4,764.55
29 October 2018	02 November 2018	18,505.64	108,480.73	3,474.89	9,083.82
05 November 2018	09 November 2018	7,343.98	83,103.72	3,125.53	7,451.81
12 November 2018	16 November 2018	5,861.37	67,519.30	3,461.41	6,957.23
19 November 2018	23 November 2018	9,338.29	99,179.51	4,615.27	10,609.94
26 November 2018	30 November 2018	14,616.84	88,603.59	9,763.59	10,481.89
03 December 2018	07 December 2018	7,678.18	98,440.64	6,152.57	5,783.46
10 December 2018	14 December 2018	8,869.50	107,372.91	8,406.80	3,492.68
17 December 2018	21 December 2018	12,539.23	109,088.25	5,131.67	3,184.46
24 December 2018	28 December 2018	5,114.36	27,835.46	533.63	1,600.61
31 December 2018	04 January 2019	6,460.68	55,002.16	2,132.46	1,740.23
07 January 2019	11 January 2019	8,448.94	136,334.41	3,868.13	3,137.41
14 January 2019	18 January 2019	6,605.02	87,333.36	3,650.05	1,672.55
21 January 2019	25 January 2019	9,174.87	101,367.45	4,491.72	4,490.75
28 January 2019	01 February 2019	4,707.03	68,455.02	4,304.01	502.82
04 February 2019	08 February 2019	8,164.43	103,984.59	6,850.68	1,915.90
11 February 2019	15 February 2019	6,675.76	77,127.59	3,127.92	2,562.35
18 February 2019	22 February 2019	9,127.89	79,236.39	3,994.30	3,473.76
25 February 2019	01 March 2019	5,514.38	104,012.94	2,312.28	1,765.44
04 March 2019	08 March 2019	11,126.51	145,271.94	6,081.66	2,277.95
11 March 2019	15 March 2019	8,613.80	138,109.63	6,497.22	1,737.73
18 March 2019	22 March 2019	8,775.48	114,364.06	4,391.87	2,917.65
25 March 2019	29 March 2019	13,563.33	913,347.78	4,328.08	3,164.14
01 April 2019	04 April 2019	4,472.97	95,891.03	4,195.23	1,526.22
08 April 2019	12 April 2019	11,987.83	115,448.83	3,581.93	4,716.51

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 10 - 15 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 10 - 15 Years / Overnight Index Swap	New Trade Turnover (US$mn) / 15 - 20 Years / Basis Swap	New Trade Turnover (US$mn) / 15 - 20 Years / Floating vs. Fixed
08 October 2018	12 October 2018	24,351.14	76.29	499.60	2,073.87
15 October 2018	19 October 2018	16,905.91	11.47	818.50	3,382.32
22 October 2018	26 October 2018	20,998.97	10.71	499.32	3,810.41
29 October 2018	02 November 2018	31,200.29	73.79	1,116.71	4,259.01
05 November 2018	09 November 2018	25,480.56	112.67	470.95	2,111.05
12 November 2018	16 November 2018	23,830.86	139.38	388.66	2,174.16
19 November 2018	23 November 2018	25,052.88	6.83	438.70	1,958.66
26 November 2018	30 November 2018	29,544.95	75.13	1,008.69	2,459.96
03 December 2018	07 December 2018	37,906.37	8.21	773.85	4,998.49
10 December 2018	14 December 2018	30,616.80	2.84	822.73	1,826.82
17 December 2018	21 December 2018	23,794.74	5.46	808.32	4,346.73
24 December 2018	28 December 2018	12,455.60	0.01	343.82	664.70
31 December 2018	04 January 2019	13,940.13	20.24	331.85	695.72
07 January 2019	11 January 2019	28,117.56	1.97	394.26	2,880.16
14 January 2019	18 January 2019	20,021.57	8.22	362.31	1,952.62
21 January 2019	25 January 2019	28,122.63	1.53	1,771.37	2,621.91
28 January 2019	01 February 2019	15,627.01	2.23	231.88	1,502.52
04 February 2019	08 February 2019	24,657.71	41.18	1,642.39	3,549.98
11 February 2019	15 February 2019	25,207.41	2.69	640.50	2,630.42
18 February 2019	22 February 2019	25,329.94	337.45	626.38	3,107.37
25 February 2019	01 March 2019	28,974.48	1.54	855.63	2,089.81
04 March 2019	08 March 2019	44,344.67	2.18	887.97	8,441.25
11 March 2019	15 March 2019	32,916.39	30.45	468.01	3,328.02
18 March 2019	22 March 2019	32,235.82	0.45	950.31	3,402.45
25 March 2019	29 March 2019	39,340.19	227.41	556.21	3,062.60
01 April 2019	04 April 2019	22,933.85	1.51	146.12	1,898.54
08 April 2019	12 April 2019	23,780.03	2.85	942.87	4,322.88

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 15 - 20 Years / Overnight Index Swap	New Trade Turnover (US$mn) / > 20 Years / Basis Swap	New Trade Turnover (US$mn) / > 20 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / > 20 Years / Overnight Index Swap
08 October 2018	12 October 2018	0.95	465.27	5,304.81	89.47
15 October 2018	19 October 2018	0.89	282.56	6,226.74	0.00
22 October 2018	26 October 2018	0.82	568.70	4,437.10	0.00
29 October 2018	02 November 2018	0.68	1,318.16	6,929.34	0.00
05 November 2018	09 November 2018	0.67	1,052.21	6,752.14	44.05
12 November 2018	16 November 2018	0.61	1,027.43	6,002.98	67.78
19 November 2018	23 November 2018	0.55	645.90	5,178.46	0.00
26 November 2018	30 November 2018	0.52	1,428.15	5,545.04	0.00
03 December 2018	07 December 2018	0.78	1,187.75	13,400.27	0.00
10 December 2018	14 December 2018	0.27	760.05	6,916.80	0.00
17 December 2018	21 December 2018	0.64	483.18	10,872.66	0.00
24 December 2018	28 December 2018	0.14	284.59	2,559.43	0.00
31 December 2018	04 January 2019	0.14	451.97	6,466.69	0.00
07 January 2019	11 January 2019	0.18	1,391.55	7,583.54	0.00
14 January 2019	18 January 2019	0.18	729.16	3,686.96	0.00
21 January 2019	25 January 2019	54.92	842.66	6,411.57	104.81
28 January 2019	01 February 2019	0.13	424.16	3,474.37	0.00
04 February 2019	08 February 2019	0.13	1,003.55	6,501.83	0.00
11 February 2019	15 February 2019	0.07	600.66	4,119.53	0.00
18 February 2019	22 February 2019	0.14	1,209.29	5,505.58	0.00
25 February 2019	01 March 2019	0.13	820.17	7,629.91	40.11
04 March 2019	08 March 2019	34.11	981.11	8,381.70	197.41
11 March 2019	15 March 2019	0.51	591.19	5,013.22	0.00
18 March 2019	22 March 2019	0.20	732.61	4,853.12	0.00
25 March 2019	29 March 2019	81.67	867.05	7,964.15	5.07
01 April 2019	04 April 2019	13.74	268.84	4,897.08	0.00
08 April 2019	12 April 2019	0.33	958.60	4,868.20	0.00

Interest Rate Turnover Time Series

Interest Rate Turnover		*Number of New Trade*			
For The Period		*Asset Class Total*	*By Product*		
From	To	Number of New Trade / Total	Number of New Trade / Basis Swap	Number of New Trade / Floating vs. Fixed	Number of New Trade / Overnight Index Swap
08 October 2018	12 October 2018	14,498	2,133	11,023	1,342
15 October 2018	19 October 2018	14,923	2,279	11,442	1,203
22 October 2018	26 October 2018	11,822	1,751	9,200	872
29 October 2018	02 November 2018	19,348	4,287	14,013	1,049
05 November 2018	09 November 2018	14,851	2,423	11,738	691
12 November 2018	16 November 2018	13,943	2,376	10,712	856
19 November 2018	23 November 2018	16,008	2,531	12,806	671
26 November 2018	30 November 2018	16,561	3,495	12,120	946
03 December 2018	07 December 2018	16,391	2,190	13,019	1,183
10 December 2018	14 December 2018	16,764	2,121	13,465	1,178
17 December 2018	21 December 2018	15,154	2,437	11,803	914
24 December 2018	28 December 2018	6,482	1,713	4,432	337
31 December 2018	04 January 2019	12,211	1,764	9,692	756
07 January 2019	11 January 2019	22,843	1,929	19,615	1,299
14 January 2019	18 January 2019	17,948	1,781	14,796	1,372
21 January 2019	25 January 2019	19,743	2,081	16,572	1,090
28 January 2019	01 February 2019	13,711	1,173	11,301	1,238
04 February 2019	08 February 2019	20,377	1,821	15,830	2,726
11 February 2019	15 February 2019	14,457	2,015	11,202	1,240
18 February 2019	22 February 2019	17,305	2,248	13,997	1,060
25 February 2019	01 March 2019	17,395	2,046	13,977	1,372
04 March 2019	08 March 2019	25,093	3,404	20,268	1,422
11 March 2019	15 March 2019	19,593	2,397	16,017	1,179
18 March 2019	22 March 2019	16,307	2,469	12,846	992
25 March 2019	29 March 2019	20,124	3,008	16,029	1,087
01 April 2019	04 April 2019	15,841	1,731	13,075	1,035
08 April 2019	12 April 2019	19,648	2,998	15,173	1,478

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*By Product and Intention to Clear*			
From	To	Number of New Trade / Intended to Clear / Basis Swap	Number of New Trade / Intended to Clear / Floating vs. Fixed	Number of New Trade / Intended to Clear / Overnight Index Swap	Number of New Trade / Not Intended to Clear / Basis Swap
08 October 2018	12 October 2018	83	6,595	1,013	2,050
15 October 2018	19 October 2018	254	7,767	1,001	2,025
22 October 2018	26 October 2018	148	5,528	624	1,603
29 October 2018	02 November 2018	362	8,171	882	3,926
05 November 2018	09 November 2018	81	7,091	525	2,342
12 November 2018	16 November 2018	58	6,228	587	2,318
19 November 2018	23 November 2018	162	8,723	536	2,370
26 November 2018	30 November 2018	187	7,209	763	3,308
03 December 2018	07 December 2018	117	7,941	892	2,073
10 December 2018	14 December 2018	131	8,120	916	1,991
17 December 2018	21 December 2018	129	6,866	613	2,309
24 December 2018	28 December 2018	45	2,207	244	1,668
31 December 2018	04 January 2019	74	5,880	593	1,690
07 January 2019	11 January 2019	228	14,306	1,056	1,702
14 January 2019	18 January 2019	136	9,565	1,065	1,645
21 January 2019	25 January 2019	176	9,332	759	1,905
28 January 2019	01 February 2019	206	7,353	1,000	967
04 February 2019	08 February 2019	304	10,777	2,269	1,517
11 February 2019	15 February 2019	129	6,808	876	1,886
18 February 2019	22 February 2019	285	8,758	810	1,963
25 February 2019	01 March 2019	173	8,475	927	1,874
04 March 2019	08 March 2019	267	12,159	1,170	3,137
11 March 2019	15 March 2019	222	10,041	746	2,175
18 March 2019	22 March 2019	307	8,179	575	2,163
25 March 2019	29 March 2019	295	10,137	642	2,713
01 April 2019	04 April 2019	141	7,749	641	1,591
08 April 2019	12 April 2019	155	9,309	1,001	2,843

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period				*By Product and Currency*	
From	To	Number of New Trade / Not Intended to Clear / Floating vs. Fixed	Number of New Trade / Not Intended to Clear / Overnight Index Swap	Number of New Trade / USD / Basis Swap	Number of New Trade / USD / Floating vs. Fixed
08 October 2018	12 October 2018	4,429	329	591	1,866
15 October 2018	19 October 2018	3,675	202	605	1,107
22 October 2018	26 October 2018	3,672	248	503	1,604
29 October 2018	02 November 2018	5,842	167	1,062	1,985
05 November 2018	09 November 2018	4,647	166	589	1,354
12 November 2018	16 November 2018	4,484	269	592	1,453
19 November 2018	23 November 2018	4,083	135	553	1,555
26 November 2018	30 November 2018	4,911	184	845	1,615
03 December 2018	07 December 2018	5,078	291	584	1,784
10 December 2018	14 December 2018	5,346	262	529	2,207
17 December 2018	21 December 2018	4,937	301	598	2,103
24 December 2018	28 December 2018	2,225	93	491	870
31 December 2018	04 January 2019	3,813	163	515	1,469
07 January 2019	11 January 2019	5,309	243	503	2,838
14 January 2019	18 January 2019	5,231	307	455	2,073
21 January 2019	25 January 2019	7,241	331	567	1,967
28 January 2019	01 February 2019	3,948	238	400	1,789
04 February 2019	08 February 2019	5,053	457	514	2,381
11 February 2019	15 February 2019	4,395	364	577	1,822
18 February 2019	22 February 2019	5,239	250	656	2,166
25 February 2019	01 March 2019	5,503	445	557	1,924
04 March 2019	08 March 2019	8,109	252	856	2,034
11 March 2019	15 March 2019	5,976	433	674	2,724
18 March 2019	22 March 2019	4,667	417	661	1,794
25 March 2019	29 March 2019	5,893	445	808	2,849
01 April 2019	04 April 2019	5,326	394	541	2,368
08 April 2019	12 April 2019	5,864	477	783	2,174

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / USD / Overnight Index Swap	Number of New Trade / CNY / Basis Swap	Number of New Trade / CNY / Floating vs. Fixed	Number of New Trade / CNY / Overnight Index Swap
08 October 2018	12 October 2018	57	0	1,729	0
15 October 2018	19 October 2018	45	0	1,352	0
22 October 2018	26 October 2018	31	0	2,001	0
29 October 2018	02 November 2018	48	0	2,092	0
05 November 2018	09 November 2018	43	0	1,335	0
12 November 2018	16 November 2018	28	0	1,696	0
19 November 2018	23 November 2018	112	0	1,369	0
26 November 2018	30 November 2018	56	0	827	0
03 December 2018	07 December 2018	19	0	1,748	0
10 December 2018	14 December 2018	34	0	1,920	0
17 December 2018	21 December 2018	47	0	1,510	0
24 December 2018	28 December 2018	24	0	538	0
31 December 2018	04 January 2019	15	0	1,547	0
07 January 2019	11 January 2019	57	0	2,788	0
14 January 2019	18 January 2019	43	0	2,850	0
21 January 2019	25 January 2019	4	0	1,993	0
28 January 2019	01 February 2019	34	0	1,631	0
04 February 2019	08 February 2019	69	0	1,877	0
11 February 2019	15 February 2019	29	0	1,555	0
18 February 2019	22 February 2019	26	0	2,313	0
25 February 2019	01 March 2019	61	0	3,011	0
04 March 2019	08 March 2019	62	0	4,267	0
11 March 2019	15 March 2019	93	0	2,845	0
18 March 2019	22 March 2019	15	0	1,342	0
25 March 2019	29 March 2019	51	0	2,788	0
01 April 2019	04 April 2019	26	0	3,269	0
08 April 2019	12 April 2019	12	0	2,978	0

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / EUR / Basis Swap	Number of New Trade / EUR / Floating vs. Fixed	Number of New Trade / EUR / Overnight Index Swap	Number of New Trade / GBP / Basis Swap
08 October 2018	12 October 2018	228	226	13	32
15 October 2018	19 October 2018	226	187	17	32
22 October 2018	26 October 2018	143	112	27	0
29 October 2018	02 November 2018	444	350	9	168
05 November 2018	09 November 2018	256	205	3	170
12 November 2018	16 November 2018	250	174	3	184
19 November 2018	23 November 2018	298	203	10	182
26 November 2018	30 November 2018	304	270	2	152
03 December 2018	07 December 2018	252	251	8	32
10 December 2018	14 December 2018	172	185	20	32
17 December 2018	21 December 2018	266	203	16	34
24 December 2018	28 December 2018	86	50	4	34
31 December 2018	04 January 2019	86	101	0	32
07 January 2019	11 January 2019	84	131	8	28
14 January 2019	18 January 2019	86	172	12	32
21 January 2019	25 January 2019	236	267	11	32
28 January 2019	01 February 2019	0	139	27	0
04 February 2019	08 February 2019	98	249	35	32
11 February 2019	15 February 2019	238	221	7	32
18 February 2019	22 February 2019	216	239	29	32
25 February 2019	01 March 2019	86	150	15	32
04 March 2019	08 March 2019	274	668	120	64
11 March 2019	15 March 2019	218	266	7	36
18 March 2019	22 March 2019	194	155	9	66
25 March 2019	29 March 2019	286	254	1	32
01 April 2019	04 April 2019	108	153	6	0
08 April 2019	12 April 2019	270	177	10	68

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / GBP / Floating vs. Fixed	Number of New Trade / GBP / Overnight Index Swap	Number of New Trade / JPY / Basis Swap	Number of New Trade / JPY / Floating vs. Fixed
08 October 2018	12 October 2018	36	0	94	310
15 October 2018	19 October 2018	40	0	116	228
22 October 2018	26 October 2018	11	0	148	362
29 October 2018	02 November 2018	108	0	297	552
05 November 2018	09 November 2018	124	0	128	737
12 November 2018	16 November 2018	133	0	110	306
19 November 2018	23 November 2018	119	0	91	427
26 November 2018	30 November 2018	81	0	197	275
03 December 2018	07 December 2018	81	0	190	862
10 December 2018	14 December 2018	55	0	139	501
17 December 2018	21 December 2018	39	0	248	433
24 December 2018	28 December 2018	19	0	141	231
31 December 2018	04 January 2019	23	0	108	141
07 January 2019	11 January 2019	76	0	154	655
14 January 2019	18 January 2019	50	0	142	276
21 January 2019	25 January 2019	35	1	177	557
28 January 2019	01 February 2019	20	0	23	227
04 February 2019	08 February 2019	144	1	105	501
11 February 2019	15 February 2019	70	0	118	320
18 February 2019	22 February 2019	19	0	160	298
25 February 2019	01 March 2019	141	0	180	310
04 March 2019	08 March 2019	70	0	242	519
11 March 2019	15 March 2019	57	0	172	323
18 March 2019	22 March 2019	74	0	125	440
25 March 2019	29 March 2019	53	0	212	580
01 April 2019	04 April 2019	40	0	44	328
08 April 2019	12 April 2019	63	0	245	333

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / JPY / Overnight Index Swap	Number of New Trade / HKD / Basis Swap	Number of New Trade / HKD / Floating vs. Fixed	Number of New Trade / HKD / Overnight Index Swap
08 October 2018	12 October 2018	19	58	2,139	0
15 October 2018	19 October 2018	4	71	1,231	0
22 October 2018	26 October 2018	2	81	1,709	0
29 October 2018	02 November 2018	9	380	2,832	0
05 November 2018	09 November 2018	6	66	2,447	0
12 November 2018	16 November 2018	6	58	2,279	0
19 November 2018	23 November 2018	5	61	2,553	2
26 November 2018	30 November 2018	6	91	3,011	1
03 December 2018	07 December 2018	23	74	2,870	0
10 December 2018	14 December 2018	10	105	2,428	0
17 December 2018	21 December 2018	6	58	2,464	0
24 December 2018	28 December 2018	3	74	624	6
31 December 2018	04 January 2019	0	77	2,396	0
07 January 2019	11 January 2019	10	19	4,315	0
14 January 2019	18 January 2019	1	58	3,391	0
21 January 2019	25 January 2019	11	79	3,429	0
28 January 2019	01 February 2019	2	165	2,532	0
04 February 2019	08 February 2019	15	174	3,201	0
11 February 2019	15 February 2019	0	59	2,683	0
18 February 2019	22 February 2019	4	115	3,978	0
25 February 2019	01 March 2019	8	71	2,971	0
04 March 2019	08 March 2019	3	136	3,367	0
11 March 2019	15 March 2019	2	58	3,472	0
18 March 2019	22 March 2019	5	144	3,207	0
25 March 2019	29 March 2019	27	93	3,302	0
01 April 2019	04 April 2019	11	26	2,158	0
08 April 2019	12 April 2019	2	16	3,322	0

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					*By Product and Residua*
From	To	Number of New Trade / Others / Basis Swap	Number of New Trade / Others / Floating vs. Fixed	Number of New Trade / Others / Overnight Index Swap	Number of New Trade / 0 - 1 Year / Basis Swap
08 October 2018	12 October 2018	1,131	4,718	1,254	217
15 October 2018	19 October 2018	1,229	7,298	1,137	257
22 October 2018	26 October 2018	876	3,401	813	199
29 October 2018	02 November 2018	1,936	6,095	983	561
05 November 2018	09 November 2018	1,214	5,536	639	248
12 November 2018	16 November 2018	1,183	4,673	819	252
19 November 2018	23 November 2018	1,347	6,582	542	256
26 November 2018	30 November 2018	1,906	6,043	882	346
03 December 2018	07 December 2018	1,058	5,424	1,133	212
10 December 2018	14 December 2018	1,145	6,171	1,115	211
17 December 2018	21 December 2018	1,234	5,052	845	236
24 December 2018	28 December 2018	888	2,101	300	180
31 December 2018	04 January 2019	946	4,016	741	186
07 January 2019	11 January 2019	1,142	8,812	1,225	193
14 January 2019	18 January 2019	1,008	5,985	1,316	169
21 January 2019	25 January 2019	991	8,325	1,063	232
28 January 2019	01 February 2019	586	4,965	1,175	186
04 February 2019	08 February 2019	899	7,479	2,607	245
11 February 2019	15 February 2019	992	4,532	1,204	208
18 February 2019	22 February 2019	1,071	4,985	1,001	239
25 February 2019	01 March 2019	1,122	5,471	1,288	196
04 March 2019	08 March 2019	1,833	9,344	1,237	396
11 March 2019	15 March 2019	1,240	6,332	1,077	261
18 March 2019	22 March 2019	1,280	5,836	964	269
25 March 2019	29 March 2019	1,577	6,204	1,009	311
01 April 2019	04 April 2019	1,012	4,759	993	165
08 April 2019	12 April 2019	1,616	6,127	1,454	296

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*/ Maturity*			
From	To	Number of New Trade / 0 - 1 Year / Floating vs. Fixed	Number of New Trade / 0 - 1 Year / Overnight Index Swap	Number of New Trade / 1 - 2 Years / Basis Swap	Number of New Trade / 1 - 2 Years / Floating vs. Fixed
08 October 2018	12 October 2018	1,805	544	237	1,408
15 October 2018	19 October 2018	1,928	578	238	1,187
22 October 2018	26 October 2018	1,502	219	206	1,125
29 October 2018	02 November 2018	2,711	362	518	1,759
05 November 2018	09 November 2018	1,960	305	261	1,359
12 November 2018	16 November 2018	2,036	253	279	1,597
19 November 2018	23 November 2018	1,842	183	281	1,889
26 November 2018	30 November 2018	2,319	298	378	1,709
03 December 2018	07 December 2018	2,029	332	236	1,581
10 December 2018	14 December 2018	2,352	291	234	1,539
17 December 2018	21 December 2018	2,184	347	271	1,510
24 December 2018	28 December 2018	614	151	200	621
31 December 2018	04 January 2019	2,089	353	190	1,305
07 January 2019	11 January 2019	3,588	563	204	2,896
14 January 2019	18 January 2019	3,641	441	206	1,946
21 January 2019	25 January 2019	4,282	349	244	1,975
28 January 2019	01 February 2019	2,142	479	180	1,555
04 February 2019	08 February 2019	2,856	895	261	2,057
11 February 2019	15 February 2019	1,841	397	229	1,445
18 February 2019	22 February 2019	3,142	370	258	1,744
25 February 2019	01 March 2019	2,117	529	239	2,141
04 March 2019	08 March 2019	3,822	647	422	2,844
11 March 2019	15 March 2019	2,674	323	294	1,939
18 March 2019	22 March 2019	2,389	481	269	1,605
25 March 2019	29 March 2019	1,859	462	343	2,397
01 April 2019	04 April 2019	1,936	442	208	1,999
08 April 2019	12 April 2019	2,585	679	329	2,203

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 1 - 2 Years / Overnight Index Swap	Number of New Trade / 2 - 5 Years / Basis Swap	Number of New Trade / 2 - 5 Years / Floating vs. Fixed	Number of New Trade / 2 - 5 Years / Overnight Index Swap
08 October 2018	12 October 2018	299	473	3,364	312
15 October 2018	19 October 2018	230	565	3,401	270
22 October 2018	26 October 2018	189	408	2,872	326
29 October 2018	02 November 2018	207	882	3,931	284
05 November 2018	09 November 2018	94	525	3,352	169
12 November 2018	16 November 2018	175	504	3,022	199
19 November 2018	23 November 2018	90	561	3,798	237
26 November 2018	30 November 2018	148	732	3,338	241
03 December 2018	07 December 2018	192	446	3,392	354
10 December 2018	14 December 2018	195	497	3,610	381
17 December 2018	21 December 2018	132	538	3,109	263
24 December 2018	28 December 2018	65	364	1,495	93
31 December 2018	04 January 2019	75	392	2,383	167
07 January 2019	11 January 2019	181	390	5,775	311
14 January 2019	18 January 2019	203	409	3,347	462
21 January 2019	25 January 2019	203	459	4,449	291
28 January 2019	01 February 2019	194	252	3,142	342
04 February 2019	08 February 2019	510	376	4,399	950
11 February 2019	15 February 2019	245	415	3,324	383
18 February 2019	22 February 2019	161	491	3,904	300
25 February 2019	01 March 2019	244	460	3,891	412
04 March 2019	08 March 2019	182	708	5,048	404
11 March 2019	15 March 2019	140	533	4,539	333
18 March 2019	22 March 2019	115	608	3,369	224
25 March 2019	29 March 2019	171	662	4,656	215
01 April 2019	04 April 2019	107	406	3,747	246
08 April 2019	12 April 2019	202	671	4,145	372

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 5 - 10 Years / Basis Swap	Number of New Trade / 5 - 10 Years / Floating vs. Fixed	Number of New Trade / 5 - 10 Years / Overnight Index Swap	Number of New Trade / 10 - 15 Years / Basis Swap
08 October 2018	12 October 2018	453	2,786	173	235
15 October 2018	19 October 2018	469	3,402	117	224
22 October 2018	26 October 2018	372	2,370	126	169
29 October 2018	02 November 2018	856	3,497	185	426
05 November 2018	09 November 2018	505	3,293	112	267
12 November 2018	16 November 2018	501	2,519	214	253
19 November 2018	23 November 2018	550	3,605	154	288
26 November 2018	30 November 2018	787	2,990	239	436
03 December 2018	07 December 2018	433	3,327	294	272
10 December 2018	14 December 2018	447	3,979	300	243
17 December 2018	21 December 2018	496	2,968	152	269
24 December 2018	28 December 2018	358	845	25	188
31 December 2018	04 January 2019	376	2,690	152	194
07 January 2019	11 January 2019	441	5,437	237	223
14 January 2019	18 January 2019	400	4,244	245	184
21 January 2019	25 January 2019	408	4,272	228	233
28 January 2019	01 February 2019	243	3,243	212	103
04 February 2019	08 February 2019	387	4,454	358	169
11 February 2019	15 February 2019	430	2,936	204	230
18 February 2019	22 February 2019	472	3,121	219	280
25 February 2019	01 March 2019	457	4,035	174	228
04 March 2019	08 March 2019	758	5,942	161	366
11 March 2019	15 March 2019	526	4,657	366	262
18 March 2019	22 March 2019	536	3,552	161	267
25 March 2019	29 March 2019	692	4,509	215	323
01 April 2019	04 April 2019	393	3,716	236	189
08 April 2019	12 April 2019	665	4,351	205	327

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 10 - 15 Years / Floating vs. Fixed	Number of New Trade / 10 - 15 Years / Overnight Index Swap	Number of New Trade / 15 - 20 Years / Basis Swap	Number of New Trade / 15 - 20 Years / Floating vs. Fixed
08 October 2018	12 October 2018	931	7	142	141
15 October 2018	19 October 2018	769	4	148	201
22 October 2018	26 October 2018	671	6	113	148
29 October 2018	02 November 2018	970	9	291	269
05 November 2018	09 November 2018	922	6	178	164
12 November 2018	16 November 2018	771	8	166	171
19 November 2018	23 November 2018	867	4	179	196
26 November 2018	30 November 2018	917	18	245	226
03 December 2018	07 December 2018	1,586	6	172	274
10 December 2018	14 December 2018	1,209	6	141	164
17 December 2018	21 December 2018	1,045	10	180	263
24 December 2018	28 December 2018	404	2	121	98
31 December 2018	04 January 2019	619	6	118	106
07 January 2019	11 January 2019	1,117	4	115	209
14 January 2019	18 January 2019	1,052	12	114	145
21 January 2019	25 January 2019	923	6	155	183
28 January 2019	01 February 2019	799	6	61	85
04 February 2019	08 February 2019	1,322	8	133	205
11 February 2019	15 February 2019	1,014	6	146	182
18 February 2019	22 February 2019	1,394	7	147	181
25 February 2019	01 March 2019	1,079	6	138	163
04 March 2019	08 March 2019	1,666	8	223	263
11 March 2019	15 March 2019	1,425	9	154	194
18 March 2019	22 March 2019	1,258	6	165	201
25 March 2019	29 March 2019	1,620	11	197	261
01 April 2019	04 April 2019	1,051	2	101	168
08 April 2019	12 April 2019	1,034	10	203	264

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 15 - 20 Years / Overnight Index Swap	Number of New Trade / > 20 Years / Basis Swap	Number of New Trade / > 20 Years / Floating vs. Fixed	Number of New Trade / > 20 Years / Overnight Index Swap
08 October 2018	12 October 2018	4	376	591	5
15 October 2018	19 October 2018	4	378	556	0
22 October 2018	26 October 2018	6	285	513	0
29 October 2018	02 November 2018	2	755	877	0
05 November 2018	09 November 2018	4	440	689	1
12 November 2018	16 November 2018	6	423	598	3
19 November 2018	23 November 2018	4	417	611	0
26 November 2018	30 November 2018	4	572	623	0
03 December 2018	07 December 2018	6	419	832	0
10 December 2018	14 December 2018	6	350	614	0
17 December 2018	21 December 2018	10	449	725	0
24 December 2018	28 December 2018	2	302	356	0
31 December 2018	04 January 2019	4	309	502	0
07 January 2019	11 January 2019	4	365	594	0
14 January 2019	18 January 2019	10	300	422	0
21 January 2019	25 January 2019	10	352	490	4
28 January 2019	01 February 2019	6	150	336	0
04 February 2019	08 February 2019	6	252	539	0
11 February 2019	15 February 2019	6	358	462	0
18 February 2019	22 February 2019	4	363	512	0
25 February 2019	01 March 2019	6	330	554	2
04 March 2019	08 March 2019	9	532	685	11
11 March 2019	15 March 2019	8	369	590	0
18 March 2019	22 March 2019	6	356	473	0
25 March 2019	29 March 2019	14	480	729	1
01 April 2019	04 April 2019	3	270	460	0
08 April 2019	12 April 2019	10	508	592	0

Interest Rate Turnover Time Series

Interest Rate Turnover		*New Trade Turnover (US$mn)*			
For The Period		*Asset Class Total*	*By Product*		
From	To	New Trade Turnover (US$mn) / Total	New Trade Turnover (US$mn) / Basis Swap	New Trade Turnover (US$mn) / Floating vs. Fixed	New Trade Turnover (US$mn) / Overnight Index Swap
15 April 2019	18 April 2019	2,699,831.03	727,552.42	977,713.81	994,564.80
23 April 2019	26 April 2019	1,727,413.63	548,715.20	905,655.23	273,043.20
29 April 2019	03 May 2019	1,470,313.59	351,271.97	774,532.54	344,509.07
06 May 2019	10 May 2019	2,903,465.52	1,010,984.78	1,283,089.09	609,391.64
14 May 2019	17 May 2019	2,430,921.61	653,469.04	1,054,392.69	723,059.88
20 May 2019	24 May 2019	2,599,213.72	630,830.44	1,054,642.63	913,740.65
27 May 2019	31 May 2019	2,105,979.26	695,405.51	1,108,306.28	302,267.47
03 June 2019	06 June 2019	2,435,796.69	975,751.22	1,197,050.52	262,994.95
10 June 2019	14 June 2019	3,039,444.30	880,706.21	1,544,576.55	614,161.54
17 June 2019	21 June 2019	2,508,502.71	546,046.82	1,260,423.21	702,032.68
24 June 2019	28 June 2019	2,438,380.48	618,347.43	1,402,007.87	418,025.17
02 July 2019	05 July 2019	1,861,716.94	552,635.55	981,422.25	327,659.15
08 July 2019	12 July 2019	1,735,648.51	427,075.49	976,404.09	332,168.93
15 July 2019	19 July 2019	1,714,435.77	467,599.00	832,106.44	414,730.33
22 July 2019	26 July 2019	2,327,376.09	666,472.24	1,322,592.67	338,311.18
29 July 2019	02 August 2019	2,279,584.09	1,016,891.09	1,118,764.20	143,928.80
05 August 2019	09 August 2019	4,146,431.51	1,574,625.74	1,697,663.16	874,142.61
12 August 2019	16 August 2019	2,027,335.33	724,113.94	1,149,934.28	153,287.11
19 August 2019	23 August 2019	1,482,493.05	399,666.91	933,730.14	149,096.00
26 August 2019	30 August 2019	2,178,896.33	754,535.80	1,211,902.20	212,458.34
02 September 2019	06 September 2019	3,224,509.10	550,073.86	2,309,436.86	364,998.37
09 September 2019	13 September 2019	2,385,837.06	464,586.18	1,515,087.15	406,163.72
16 September 2019	20 September 2019	2,073,404.34	396,793.85	1,236,256.37	440,354.12
23 September 2019	27 September 2019	2,930,263.93	719,147.09	1,605,838.00	605,278.84
30 September 2019	04 October 2019	1,849,256.98	491,236.78	838,903.27	519,116.92
08 October 2019	11 October 2019	1,237,628.82	281,189.85	654,267.03	302,171.95
14 October 2019	18 October 2019	1,777,180.54	416,437.40	1,088,896.73	271,846.41

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*By Product and Intention to Clear*			
From	To	New Trade Turnover (US$mn) / Intended to Clear / Basis Swap	New Trade Turnover (US$mn) / Intended to Clear / Floating vs. Fixed	New Trade Turnover (US$mn) / Intended to Clear / Overnight Index Swap	New Trade Turnover (US$mn) / Not Intended to Clear / Basis Swap
15 April 2019	18 April 2019	11,873.66	385,621.22	506,479.38	715,678.76
23 April 2019	26 April 2019	9,242.15	318,794.88	180,431.31	539,473.05
29 April 2019	03 May 2019	31,156.88	333,370.86	199,066.18	320,115.10
06 May 2019	10 May 2019	16,134.24	427,632.95	412,613.82	994,850.54
14 May 2019	17 May 2019	9,762.87	397,617.63	444,433.26	643,706.17
20 May 2019	24 May 2019	8,677.77	415,480.14	546,295.96	622,152.68
27 May 2019	31 May 2019	20,676.53	469,530.23	210,027.30	674,728.98
03 June 2019	06 June 2019	44,348.26	470,027.88	136,886.96	931,402.96
10 June 2019	14 June 2019	24,155.40	710,079.86	409,789.13	856,550.81
17 June 2019	21 June 2019	42,946.06	617,297.62	444,280.47	503,100.76
24 June 2019	28 June 2019	51,798.08	760,217.90	286,794.19	566,549.36
02 July 2019	05 July 2019	29,140.28	375,566.99	192,851.32	523,495.27
08 July 2019	12 July 2019	23,879.84	497,285.72	245,653.30	403,195.65
15 July 2019	19 July 2019	18,153.88	379,550.50	297,643.78	449,445.12
22 July 2019	26 July 2019	9,915.44	647,312.93	235,963.35	656,556.81
29 July 2019	02 August 2019	13,744.99	505,192.75	96,021.57	1,003,146.10
05 August 2019	09 August 2019	95,098.41	915,672.72	656,485.16	1,479,527.33
12 August 2019	16 August 2019	10,433.96	355,524.65	70,309.29	713,679.97
19 August 2019	23 August 2019	19,897.19	478,621.99	82,267.82	379,769.72
26 August 2019	30 August 2019	19,253.03	487,242.05	136,763.54	735,282.77
02 September 2019	06 September 2019	34,869.31	1,674,892.41	220,930.24	515,204.55
09 September 2019	13 September 2019	62,613.82	776,212.21	245,948.27	401,972.35
16 September 2019	20 September 2019	29,583.10	740,371.83	246,365.99	367,210.76
23 September 2019	27 September 2019	40,822.74	859,721.27	382,077.89	678,324.35
30 September 2019	04 October 2019	9,149.11	379,750.00	301,958.82	482,087.67
08 October 2019	11 October 2019	15,511.59	267,699.43	142,103.30	265,678.26
14 October 2019	18 October 2019	14,340.80	651,588.21	169,722.52	402,096.60

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period				*By Product and Currency*	
From	To	New Trade Turnover (US$mn) / Not Intended to Clear / Floating vs. Fixed	New Trade Turnover (US$mn) / Not Intended to Clear / Overnight Index Swap	New Trade Turnover (US$mn) / USD / Basis Swap	New Trade Turnover (US$mn) / USD / Floating vs. Fixed
15 April 2019	18 April 2019	592,092.58	488,085.42	49,177.61	107,761.17
23 April 2019	26 April 2019	586,860.36	92,611.89	59,556.84	109,915.61
29 April 2019	03 May 2019	441,161.68	145,442.89	42,445.55	84,920.48
06 May 2019	10 May 2019	855,456.14	196,777.82	32,050.81	122,229.68
14 May 2019	17 May 2019	656,775.06	278,626.62	37,574.08	123,786.40
20 May 2019	24 May 2019	639,162.49	367,444.69	35,668.62	97,661.05
27 May 2019	31 May 2019	638,776.05	92,240.17	37,065.42	114,119.54
03 June 2019	06 June 2019	727,022.63	126,108.00	55,235.60	183,431.97
10 June 2019	14 June 2019	834,496.69	204,372.41	88,352.05	178,449.76
17 June 2019	21 June 2019	643,125.59	257,752.20	54,731.34	171,820.79
24 June 2019	28 June 2019	641,789.98	131,230.98	44,185.90	149,314.42
02 July 2019	05 July 2019	605,855.26	134,807.82	42,321.99	122,800.51
08 July 2019	12 July 2019	479,118.37	86,515.63	51,075.16	134,697.38
15 July 2019	19 July 2019	452,555.94	117,086.55	65,728.72	96,217.43
22 July 2019	26 July 2019	675,279.73	102,347.83	73,083.78	183,506.37
29 July 2019	02 August 2019	613,571.45	47,907.23	73,144.47	172,273.98
05 August 2019	09 August 2019	781,990.44	217,657.45	61,307.66	151,337.63
12 August 2019	16 August 2019	794,409.63	82,977.82	112,294.94	191,202.42
19 August 2019	23 August 2019	455,108.14	66,828.18	58,315.89	173,136.25
26 August 2019	30 August 2019	724,660.15	75,694.80	76,927.24	179,084.67
02 September 2019	06 September 2019	634,544.45	144,068.14	54,841.61	1,056,292.55
09 September 2019	13 September 2019	738,874.94	160,215.46	67,004.66	122,727.16
16 September 2019	20 September 2019	495,884.54	193,988.13	92,396.99	314,898.66
23 September 2019	27 September 2019	746,116.73	223,200.95	95,233.77	219,310.25
30 September 2019	04 October 2019	459,153.28	217,158.11	54,694.27	92,888.35
08 October 2019	11 October 2019	386,567.60	160,068.65	40,950.77	85,029.27
14 October 2019	18 October 2019	437,308.53	102,123.89	63,038.55	108,475.88

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / USD / Overnight Index Swap	New Trade Turnover (US$mn) / CNY / Basis Swap	New Trade Turnover (US$mn) / CNY / Floating vs. Fixed	New Trade Turnover (US$mn) / CNY / Overnight Index Swap
15 April 2019	18 April 2019	29,073.20	0.00	108,064.56	0.00
23 April 2019	26 April 2019	6,297.16	0.00	86,487.06	0.00
29 April 2019	03 May 2019	4,086.20	0.00	79,183.66	0.00
06 May 2019	10 May 2019	24,931.40	0.00	121,030.68	0.00
14 May 2019	17 May 2019	17,417.30	0.00	106,742.26	0.00
20 May 2019	24 May 2019	6,784.70	0.00	76,484.27	0.00
27 May 2019	31 May 2019	20,674.75	0.00	118,835.59	0.00
03 June 2019	06 June 2019	20,277.39	0.00	97,704.99	0.00
10 June 2019	14 June 2019	19,063.14	0.00	77,775.45	0.00
17 June 2019	21 June 2019	50,794.29	0.00	91,041.11	0.00
24 June 2019	28 June 2019	14,101.46	0.00	76,034.37	0.00
02 July 2019	05 July 2019	20,340.60	0.00	104,529.60	0.00
08 July 2019	12 July 2019	56,081.05	0.00	76,985.67	0.00
15 July 2019	19 July 2019	33,454.00	0.00	86,606.47	0.00
22 July 2019	26 July 2019	29,616.29	0.00	68,391.61	0.00
29 July 2019	02 August 2019	50,023.75	0.00	70,234.56	0.00
05 August 2019	09 August 2019	23,403.90	0.00	63,171.63	0.00
12 August 2019	16 August 2019	14,033.56	0.00	53,047.86	0.00
19 August 2019	23 August 2019	11,712.60	0.00	52,893.28	0.00
26 August 2019	30 August 2019	17,798.77	0.00	90,284.10	0.00
02 September 2019	06 September 2019	17,197.53	0.00	70,394.82	0.00
09 September 2019	13 September 2019	65,888.21	13.22	237,342.58	0.00
16 September 2019	20 September 2019	59,591.65	0.00	67,650.39	0.00
23 September 2019	27 September 2019	35,611.74	0.00	59,500.50	0.00
30 September 2019	04 October 2019	24,324.23	0.00	7,008.07	0.00
08 October 2019	11 October 2019	26,660.75	0.00	51,059.49	0.00
14 October 2019	18 October 2019	14,607.05	0.00	41,078.80	0.00

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / EUR / Basis Swap	New Trade Turnover (US$mn) / EUR / Floating vs. Fixed	New Trade Turnover (US$mn) / EUR / Overnight Index Swap	New Trade Turnover (US$mn) / GBP / Basis Swap
15 April 2019	18 April 2019	5,785.83	4,803.21	6,951.96	0.00
23 April 2019	26 April 2019	23,697.94	10,797.88	3,346.72	1,937.74
29 April 2019	03 May 2019	14,764.24	8,146.42	310.17	2,025.92
06 May 2019	10 May 2019	13,768.77	8,150.90	470.06	2,006.37
14 May 2019	17 May 2019	18,852.08	13,549.82	2,321.64	1,978.40
20 May 2019	24 May 2019	15,939.97	10,421.01	2,303.21	1,815.46
27 May 2019	31 May 2019	15,586.83	11,686.72	2,343.48	1,754.41
03 June 2019	06 June 2019	7,626.64	8,892.13	566.92	1,344.53
10 June 2019	14 June 2019	22,823.34	12,746.38	406.61	2,337.84
17 June 2019	21 June 2019	18,693.77	14,328.28	25,368.92	933.06
24 June 2019	28 June 2019	11,959.18	9,736.50	2,539.22	946.55
02 July 2019	05 July 2019	13,093.93	9,477.46	3,837.47	2,633.55
08 July 2019	12 July 2019	22,568.25	15,075.47	11,046.46	1,466.41
15 July 2019	19 July 2019	19,794.84	14,319.60	7,484.69	687.09
22 July 2019	26 July 2019	26,907.88	16,446.99	445.63	1,331.86
29 July 2019	02 August 2019	14,645.33	10,617.64	1,115.70	613.20
05 August 2019	09 August 2019	16,154.93	14,547.57	86.25	2,144.36
12 August 2019	16 August 2019	32,464.85	18,854.70	2,353.98	2,380.64
19 August 2019	23 August 2019	11,711.43	8,737.37	3,439.59	569.45
26 August 2019	30 August 2019	23,104.96	16,407.18	3,579.36	1,050.62
02 September 2019	06 September 2019	34,494.54	19,288.49	8,813.32	1,004.59
09 September 2019	13 September 2019	20,375.14	15,662.30	11,272.47	1,323.23
16 September 2019	20 September 2019	21,303.69	17,582.41	17,177.26	1,363.72
23 September 2019	27 September 2019	31,693.39	23,455.59	6,053.58	1,361.06
30 September 2019	04 October 2019	16,079.16	12,188.35	4,144.27	885.75
08 October 2019	11 October 2019	13,927.54	10,055.34	2,752.09	796.31
14 October 2019	18 October 2019	15,095.07	10,434.74	1,899.54	839.82

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / GBP / Floating vs. Fixed	New Trade Turnover (US$mn) / GBP / Overnight Index Swap	New Trade Turnover (US$mn) / JPY / Basis Swap	New Trade Turnover (US$mn) / JPY / Floating vs. Fixed
15 April 2019	18 April 2019	484.57	0.00	11,075.75	38,235.82
23 April 2019	26 April 2019	2,447.66	0.00	19,440.13	24,063.70
29 April 2019	03 May 2019	2,170.45	0.00	10,181.70	6,313.73
06 May 2019	10 May 2019	2,252.64	0.00	12,011.85	20,001.44
14 May 2019	17 May 2019	1,925.64	0.00	13,262.66	22,344.81
20 May 2019	24 May 2019	2,202.87	2,532.61	10,914.75	17,343.88
27 May 2019	31 May 2019	2,781.96	0.00	12,232.04	41,074.70
03 June 2019	06 June 2019	3,305.26	0.00	21,331.22	62,956.79
10 June 2019	14 June 2019	4,476.02	0.00	24,938.76	109,897.27
17 June 2019	21 June 2019	1,759.29	0.00	21,492.44	45,915.37
24 June 2019	28 June 2019	2,763.92	0.00	17,211.01	25,783.04
02 July 2019	05 July 2019	5,034.29	0.00	13,241.45	25,188.27
08 July 2019	12 July 2019	2,741.47	0.00	14,995.11	43,128.96
15 July 2019	19 July 2019	1,619.92	0.00	13,618.48	18,219.84
22 July 2019	26 July 2019	2,958.64	0.00	8,014.30	48,979.54
29 July 2019	02 August 2019	3,071.29	0.00	8,480.03	61,202.66
05 August 2019	09 August 2019	4,896.50	0.00	11,245.55	66,256.10
12 August 2019	16 August 2019	3,506.77	0.00	15,725.94	41,420.88
19 August 2019	23 August 2019	2,572.49	0.00	9,501.80	42,354.23
26 August 2019	30 August 2019	4,185.28	0.00	7,498.49	83,532.49
02 September 2019	06 September 2019	2,821.33	0.00	18,590.58	53,475.66
09 September 2019	13 September 2019	1,929.58	0.00	50,187.14	36,590.78
16 September 2019	20 September 2019	2,073.37	0.00	19,199.83	44,105.53
23 September 2019	27 September 2019	3,851.30	0.00	26,840.38	134,725.62
30 September 2019	04 October 2019	1,852.87	0.00	18,677.75	64,638.20
08 October 2019	11 October 2019	1,125.80	0.00	15,524.70	24,612.46
14 October 2019	18 October 2019	837.52	0.00	27,410.29	260,411.71

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / JPY / Overnight Index Swap	New Trade Turnover (US$mn) / HKD / Basis Swap	New Trade Turnover (US$mn) / HKD / Floating vs. Fixed	New Trade Turnover (US$mn) / HKD / Overnight Index Swap
15 April 2019	18 April 2019	7,458.40	701.49	132,772.57	0.00
23 April 2019	26 April 2019	0.00	969.12	103,315.73	0.00
29 April 2019	03 May 2019	0.00	5,944.96	111,607.68	0.00
06 May 2019	10 May 2019	18.17	10,455.11	172,511.00	0.00
14 May 2019	17 May 2019	585.82	2,265.20	105,132.40	0.00
20 May 2019	24 May 2019	0.00	2,248.80	175,472.27	0.00
27 May 2019	31 May 2019	914.41	8,792.76	98,809.34	0.00
03 June 2019	06 June 2019	27.74	4,285.09	129,598.56	0.00
10 June 2019	14 June 2019	1,536.63	2,558.80	226,928.45	0.00
17 June 2019	21 June 2019	2,658.06	4,665.98	244,348.84	0.00
24 June 2019	28 June 2019	668.09	7,130.17	273,986.18	0.00
02 July 2019	05 July 2019	0.00	6,539.85	89,407.31	0.00
08 July 2019	12 July 2019	1,682.66	1,440.82	119,773.91	0.00
15 July 2019	19 July 2019	8,748.50	1,471.18	107,755.12	0.00
22 July 2019	26 July 2019	3,740.55	5,415.65	216,835.19	0.00
29 July 2019	02 August 2019	111.80	4,689.59	100,031.33	0.00
05 August 2019	09 August 2019	4,463.55	6,929.91	268,807.13	0.00
12 August 2019	16 August 2019	2,691.49	1,051.98	122,451.75	0.00
19 August 2019	23 August 2019	3,068.47	7,967.84	130,031.44	0.00
26 August 2019	30 August 2019	8,189.95	7,745.67	106,777.60	0.00
02 September 2019	06 September 2019	7,126.62	12,697.17	161,405.44	0.00
09 September 2019	13 September 2019	13,420.86	3,393.41	386,899.45	0.00
16 September 2019	20 September 2019	13,318.95	2,728.66	141,808.99	0.00
23 September 2019	27 September 2019	4,003.22	20,970.02	374,011.64	0.00
30 September 2019	04 October 2019	4,870.77	3,556.89	133,174.58	0.00
08 October 2019	11 October 2019	1,343.09	3,193.60	74,125.53	0.00
14 October 2019	18 October 2019	1,432.81	4,920.56	95,301.18	0.00

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					*By Product and Residua*
From	To	New Trade Turnover (US$mn) / Others / Basis Swap	New Trade Turnover (US$mn) / Others / Floating vs. Fixed	New Trade Turnover (US$mn) / Others / Overnight Index Swap	New Trade Turnover (US$mn) / 0 - 1 Year / Basis Swap
15 April 2019	18 April 2019	660,811.73	585,591.91	951,081.24	586,931.40
23 April 2019	26 April 2019	443,113.43	568,627.59	263,399.33	415,689.56
29 April 2019	03 May 2019	275,909.61	482,190.12	340,112.70	266,182.43
06 May 2019	10 May 2019	940,691.87	836,912.74	583,972.01	868,196.64
14 May 2019	17 May 2019	579,536.62	680,911.35	702,735.12	532,036.01
20 May 2019	24 May 2019	564,242.84	675,057.29	902,120.13	518,229.18
27 May 2019	31 May 2019	619,974.05	720,998.44	278,334.83	569,673.99
03 June 2019	06 June 2019	885,928.14	711,160.82	242,122.90	797,822.93
10 June 2019	14 June 2019	739,695.42	934,303.22	593,155.16	698,707.99
17 June 2019	21 June 2019	445,530.23	691,209.52	623,211.41	388,250.49
24 June 2019	28 June 2019	536,914.63	864,389.44	400,716.41	452,828.77
02 July 2019	05 July 2019	474,804.78	624,984.81	303,481.07	434,203.67
08 July 2019	12 July 2019	335,529.74	584,001.24	263,358.76	313,765.30
15 July 2019	19 July 2019	366,298.68	507,368.06	365,043.14	348,781.74
22 July 2019	26 July 2019	551,718.76	785,474.32	304,508.71	525,416.13
29 July 2019	02 August 2019	915,318.47	701,332.75	92,677.55	877,960.74
05 August 2019	09 August 2019	1,476,843.34	1,128,646.61	846,188.91	1,359,194.52
12 August 2019	16 August 2019	560,195.58	719,449.91	134,208.08	547,488.01
19 August 2019	23 August 2019	311,600.51	524,005.08	130,875.34	302,199.17
26 August 2019	30 August 2019	638,208.81	731,630.87	182,890.26	613,140.07
02 September 2019	06 September 2019	428,445.37	945,758.58	331,860.91	417,377.13
09 September 2019	13 September 2019	322,289.38	713,935.30	315,582.17	327,933.82
16 September 2019	20 September 2019	259,800.96	648,137.01	350,266.27	285,313.57
23 September 2019	27 September 2019	543,048.47	790,983.09	559,610.31	549,426.09
30 September 2019	04 October 2019	397,342.98	527,152.86	485,777.66	381,644.58
08 October 2019	11 October 2019	206,796.93	408,259.13	271,416.02	205,914.72
14 October 2019	18 October 2019	305,133.12	572,356.91	253,907.02	324,936.13

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*l Maturity*			
From	To	New Trade Turnover (US$mn) / 0 - 1 Year / Floating vs. Fixed	New Trade Turnover (US$mn) / 0 - 1 Year / Overnight Index Swap	New Trade Turnover (US$mn) / 1 - 2 Years / Basis Swap	New Trade Turnover (US$mn) / 1 - 2 Years / Floating vs. Fixed
15 April 2019	18 April 2019	518,062.58	975,103.11	102,654.52	198,930.54
23 April 2019	26 April 2019	423,845.48	259,914.77	78,637.06	193,349.97
29 April 2019	03 May 2019	380,502.62	331,258.06	48,752.61	151,116.36
06 May 2019	10 May 2019	806,743.85	572,004.98	105,015.47	195,880.78
14 May 2019	17 May 2019	568,388.62	683,521.32	81,234.96	221,042.28
20 May 2019	24 May 2019	621,490.17	887,723.10	74,288.36	157,100.19
27 May 2019	31 May 2019	602,651.85	287,073.36	79,017.05	190,307.64
03 June 2019	06 June 2019	603,689.39	237,781.97	125,020.44	216,182.01
10 June 2019	14 June 2019	810,781.20	579,774.90	112,089.56	278,007.90
17 June 2019	21 June 2019	696,218.04	689,665.36	93,282.12	209,393.41
24 June 2019	28 June 2019	711,788.67	406,880.51	74,957.33	259,241.19
02 July 2019	05 July 2019	548,683.13	313,988.20	66,419.20	142,546.26
08 July 2019	12 July 2019	479,041.21	317,092.89	59,496.27	182,092.84
15 July 2019	19 July 2019	423,151.40	400,268.81	61,347.18	155,604.17
22 July 2019	26 July 2019	801,327.13	327,463.46	76,467.03	216,671.39
29 July 2019	02 August 2019	604,310.68	125,430.44	90,233.28	192,551.28
05 August 2019	09 August 2019	972,749.26	850,430.94	149,650.98	231,672.21
12 August 2019	16 August 2019	526,412.13	138,080.63	88,013.99	212,888.55
19 August 2019	23 August 2019	459,115.75	128,432.29	49,252.62	173,979.81
26 August 2019	30 August 2019	659,561.11	179,508.19	85,455.83	193,780.90
02 September 2019	06 September 2019	1,320,622.22	349,413.21	67,425.39	440,471.06
09 September 2019	13 September 2019	662,351.68	384,771.04	81,108.73	391,223.40
16 September 2019	20 September 2019	591,366.86	408,632.82	62,094.44	222,594.90
23 September 2019	27 September 2019	871,663.19	572,307.97	82,371.58	265,366.10
30 September 2019	04 October 2019	434,879.23	480,122.23	62,588.30	159,812.28
08 October 2019	11 October 2019	329,421.96	273,923.46	36,231.10	120,692.47
14 October 2019	18 October 2019	448,791.91	254,167.65	49,157.17	184,307.19

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 1 - 2 Years / Overnight Index Swap	New Trade Turnover (US$mn) / 2 - 5 Years / Basis Swap	New Trade Turnover (US$mn) / 2 - 5 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 2 - 5 Years / Overnight Index Swap
15 April 2019	18 April 2019	10,866.94	32,007.00	158,062.72	6,311.71
23 April 2019	26 April 2019	6,430.87	37,306.02	179,482.70	4,276.83
29 April 2019	03 May 2019	4,772.67	26,843.41	155,856.03	7,185.66
06 May 2019	10 May 2019	30,390.77	29,515.89	177,279.54	4,482.44
14 May 2019	17 May 2019	28,065.45	28,687.99	155,227.51	8,075.24
20 May 2019	24 May 2019	15,868.74	27,873.65	177,119.40	7,514.49
27 May 2019	31 May 2019	9,616.03	33,210.42	174,000.65	3,504.10
03 June 2019	06 June 2019	14,492.14	41,598.16	221,822.71	7,095.88
10 June 2019	14 June 2019	11,534.59	44,896.04	258,431.00	16,718.59
17 June 2019	21 June 2019	4,009.89	43,988.25	201,461.34	5,796.81
24 June 2019	28 June 2019	6,128.75	62,244.12	240,194.84	4,090.18
02 July 2019	05 July 2019	8,425.73	39,127.84	172,793.53	3,667.43
08 July 2019	12 July 2019	8,340.94	38,535.17	188,490.74	3,985.93
15 July 2019	19 July 2019	5,176.70	41,126.16	153,094.27	7,022.48
22 July 2019	26 July 2019	5,220.81	45,879.33	191,734.94	3,327.29
29 July 2019	02 August 2019	12,469.39	37,367.43	189,190.33	3,733.76
05 August 2019	09 August 2019	10,634.82	46,949.68	324,451.58	8,251.64
12 August 2019	16 August 2019	7,085.63	61,863.87	246,428.01	5,347.32
19 August 2019	23 August 2019	11,875.30	32,656.41	169,713.62	5,326.86
26 August 2019	30 August 2019	21,711.91	37,124.13	178,635.65	7,741.00
02 September 2019	06 September 2019	6,850.51	41,327.28	337,721.87	2,935.04
09 September 2019	13 September 2019	11,875.64	32,779.74	270,592.52	4,839.35
16 September 2019	20 September 2019	17,623.36	35,542.05	253,963.06	8,416.51
23 September 2019	27 September 2019	13,021.18	60,195.30	239,962.34	12,353.75
30 September 2019	04 October 2019	30,285.95	34,900.34	142,339.54	4,524.30
08 October 2019	11 October 2019	18,321.33	28,231.02	115,992.06	4,774.95
14 October 2019	18 October 2019	10,109.27	29,895.34	261,613.44	4,744.21

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 5 - 10 Years / Basis Swap	New Trade Turnover (US$mn) / 5 - 10 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 5 - 10 Years / Overnight Index Swap	New Trade Turnover (US$mn) / 10 - 15 Years / Basis Swap
15 April 2019	18 April 2019	3,546.38	77,134.22	2,211.98	2,179.72
23 April 2019	26 April 2019	10,511.24	81,141.04	2,415.82	4,369.71
29 April 2019	03 May 2019	6,517.66	71,716.68	1,286.66	2,018.43
06 May 2019	10 May 2019	5,093.12	79,341.76	2,506.64	1,933.64
14 May 2019	17 May 2019	7,927.11	84,800.70	2,909.56	2,209.53
20 May 2019	24 May 2019	6,017.18	75,075.80	2,625.45	2,924.32
27 May 2019	31 May 2019	10,410.21	107,132.34	2,064.24	2,022.96
03 June 2019	06 June 2019	6,443.74	118,032.39	3,586.44	2,968.80
10 June 2019	14 June 2019	14,272.02	148,487.22	6,121.91	7,293.02
17 June 2019	21 June 2019	14,520.39	106,192.50	2,433.77	4,384.86
24 June 2019	28 June 2019	19,450.54	143,370.60	914.14	6,059.25
02 July 2019	05 July 2019	9,538.58	84,838.44	1,553.04	2,070.17
08 July 2019	12 July 2019	10,942.40	92,111.83	2,695.91	3,211.31
15 July 2019	19 July 2019	10,762.04	72,674.71	2,216.06	3,955.71
22 July 2019	26 July 2019	13,311.60	84,329.63	1,928.46	4,159.17
29 July 2019	02 August 2019	7,437.33	94,101.49	2,061.71	2,442.80
05 August 2019	09 August 2019	12,070.04	115,782.71	4,501.09	4,259.70
12 August 2019	16 August 2019	20,219.91	117,677.54	2,594.33	4,051.09
19 August 2019	23 August 2019	12,200.90	88,055.53	2,886.91	2,157.84
26 August 2019	30 August 2019	11,558.13	136,578.94	2,900.02	5,451.26
02 September 2019	06 September 2019	12,938.75	160,925.93	5,711.24	6,857.19
09 September 2019	13 September 2019	16,091.44	147,910.84	4,551.63	4,690.93
16 September 2019	20 September 2019	9,853.71	124,031.24	5,664.92	2,680.87
23 September 2019	27 September 2019	18,345.58	162,649.84	7,560.16	6,214.69
30 September 2019	04 October 2019	9,131.45	68,311.31	4,162.25	1,951.41
08 October 2019	11 October 2019	6,396.41	59,605.43	5,124.93	2,901.95
14 October 2019	18 October 2019	8,894.67	151,619.00	2,799.96	2,127.91

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 10 - 15 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 10 - 15 Years / Overnight Index Swap	New Trade Turnover (US$mn) / 15 - 20 Years / Basis Swap	New Trade Turnover (US$mn) / 15 - 20 Years / Floating vs. Fixed
15 April 2019	18 April 2019	17,343.68	4.62	143.25	3,278.82
23 April 2019	26 April 2019	20,099.01	4.50	1,563.57	3,371.27
29 April 2019	03 May 2019	11,751.11	5.58	797.78	2,424.29
06 May 2019	10 May 2019	17,976.05	6.33	898.00	2,245.30
14 May 2019	17 May 2019	19,451.65	319.88	761.23	1,928.32
20 May 2019	24 May 2019	18,625.86	8.31	1,244.57	2,177.75
27 May 2019	31 May 2019	27,832.11	9.14	847.36	2,768.37
03 June 2019	06 June 2019	30,260.81	10.14	85.27	1,814.18
10 June 2019	14 June 2019	35,013.91	10.89	1,865.65	4,820.72
17 June 2019	21 June 2019	34,569.84	10.95	858.16	4,834.29
24 June 2019	28 June 2019	34,363.34	10.89	1,994.74	5,749.90
02 July 2019	05 July 2019	25,578.26	10.53	786.40	1,735.15
08 July 2019	12 July 2019	27,073.63	34.07	613.10	2,013.12
15 July 2019	19 July 2019	21,917.34	10.78	1,172.75	2,752.06
22 July 2019	26 July 2019	22,997.96	176.29	525.64	1,353.24
29 July 2019	02 August 2019	28,688.56	214.12	783.38	1,775.71
05 August 2019	09 August 2019	39,193.26	34.04	1,498.12	3,447.15
12 August 2019	16 August 2019	32,752.62	30.74	723.99	3,779.90
19 August 2019	23 August 2019	29,358.00	275.99	460.30	2,767.64
26 August 2019	30 August 2019	30,838.21	11.35	860.34	2,628.00
02 September 2019	06 September 2019	35,888.15	15.30	1,810.04	3,413.13
09 September 2019	13 September 2019	27,306.21	124.79	1,196.38	3,794.70
16 September 2019	20 September 2019	25,170.44	15.43	385.71	3,831.80
23 September 2019	27 September 2019	42,521.69	33.58	994.23	13,046.09
30 September 2019	04 October 2019	25,325.52	20.31	344.61	1,783.61
08 October 2019	11 October 2019	19,720.48	25.69	537.97	4,525.77
14 October 2019	18 October 2019	25,894.08	23.85	410.78	10,279.55

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 15 - 20 Years / Overnight Index Swap	New Trade Turnover (US$mn) / > 20 Years / Basis Swap	New Trade Turnover (US$mn) / > 20 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / > 20 Years / Overnight Index Swap
15 April 2019	18 April 2019	66.45	90.14	4,901.26	0.00
23 April 2019	26 April 2019	0.41	638.04	4,365.75	0.00
29 April 2019	03 May 2019	0.45	159.66	1,165.45	0.00
06 May 2019	10 May 2019	0.48	332.02	3,621.82	0.00
14 May 2019	17 May 2019	73.53	612.21	3,553.61	94.90
20 May 2019	24 May 2019	0.56	253.19	3,053.46	0.00
27 May 2019	31 May 2019	0.60	223.51	3,613.31	0.00
03 June 2019	06 June 2019	0.64	1,811.89	5,249.04	27.74
10 June 2019	14 June 2019	0.65	1,581.93	9,034.61	0.00
17 June 2019	21 June 2019	0.66	762.55	7,753.78	115.23
24 June 2019	28 June 2019	0.70	812.68	7,299.34	0.00
02 July 2019	05 July 2019	0.71	489.68	5,247.46	13.50
08 July 2019	12 July 2019	19.19	511.94	5,580.72	0.00
15 July 2019	19 July 2019	0.75	453.41	2,912.49	34.74
22 July 2019	26 July 2019	0.73	713.34	4,178.38	194.14
29 July 2019	02 August 2019	19.40	666.13	8,146.14	0.00
05 August 2019	09 August 2019	11.95	1,002.70	10,366.99	278.12
12 August 2019	16 August 2019	73.06	1,753.08	9,995.52	75.39
19 August 2019	23 August 2019	157.00	739.67	10,739.77	141.65
26 August 2019	30 August 2019	0.81	946.04	9,879.40	585.05
02 September 2019	06 September 2019	72.47	2,338.09	10,394.50	0.60
09 September 2019	13 September 2019	1.28	785.15	11,907.80	0.00
16 September 2019	20 September 2019	1.08	923.51	15,298.07	0.00
23 September 2019	27 September 2019	2.20	1,599.61	10,628.74	0.00
30 September 2019	04 October 2019	1.29	676.10	6,451.77	0.60
08 October 2019	11 October 2019	1.58	976.67	4,308.85	0.00
14 October 2019	18 October 2019	1.48	1,015.40	6,391.56	0.00

Interest Rate Turnover Time Series

Interest Rate Turnover		*Number of New Trade*			
For The Period		*Asset Class Total*	*By Product*		
From	To	Number of New Trade / Total	Number of New Trade / Basis Swap	Number of New Trade / Floating vs. Fixed	Number of New Trade / Overnight Index Swap
15 April 2019	18 April 2019	13,958	1,769	11,349	841
23 April 2019	26 April 2019	13,840	2,633	10,588	620
29 April 2019	03 May 2019	12,088	2,187	9,377	524
06 May 2019	10 May 2019	14,990	2,190	11,854	946
14 May 2019	17 May 2019	14,520	2,165	11,412	943
20 May 2019	24 May 2019	15,927	2,119	12,567	1,241
27 May 2019	31 May 2019	16,751	2,351	13,738	663
03 June 2019	06 June 2019	16,174	2,004	13,556	614
10 June 2019	14 June 2019	23,185	2,671	19,013	1,501
17 June 2019	21 June 2019	18,871	2,492	15,392	988
24 June 2019	28 June 2019	20,851	2,620	17,493	739
02 July 2019	05 July 2019	16,639	2,368	13,343	929
08 July 2019	12 July 2019	16,920	2,676	13,314	930
15 July 2019	19 July 2019	14,752	2,398	11,471	884
22 July 2019	26 July 2019	18,017	3,239	14,001	778
29 July 2019	02 August 2019	14,983	2,165	12,216	603
05 August 2019	09 August 2019	22,485	2,828	17,877	1,781
12 August 2019	16 August 2019	17,971	2,575	14,742	654
19 August 2019	23 August 2019	15,655	2,011	12,930	714
26 August 2019	30 August 2019	19,218	3,029	15,244	946
02 September 2019	06 September 2019	22,667	3,005	18,629	1,033
09 September 2019	13 September 2019	23,364	2,535	19,898	931
16 September 2019	20 September 2019	20,813	2,530	16,968	1,315
23 September 2019	27 September 2019	26,170	3,255	21,586	1,329
30 September 2019	04 October 2019	15,199	2,719	11,498	983
08 October 2019	11 October 2019	12,594	1,823	10,093	679
14 October 2019	18 October 2019	16,909	2,445	13,754	710

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*By Product and Intention to Clear*			
From	To	Number of New Trade / Intended to Clear / Basis Swap	Number of New Trade / Intended to Clear / Floating vs. Fixed	Number of New Trade / Intended to Clear / Overnight Index Swap	Number of New Trade / Not Intended to Clear / Basis Swap
15 April 2019	18 April 2019	102	7,262	429	1,667
23 April 2019	26 April 2019	103	6,401	407	2,531
29 April 2019	03 May 2019	151	5,430	271	2,036
06 May 2019	10 May 2019	203	7,541	621	1,987
14 May 2019	17 May 2019	149	6,705	582	2,016
20 May 2019	24 May 2019	123	7,743	930	1,996
27 May 2019	31 May 2019	256	8,855	490	2,095
03 June 2019	06 June 2019	273	8,982	404	1,732
10 June 2019	14 June 2019	195	13,036	1,023	2,476
17 June 2019	21 June 2019	323	10,303	665	2,169
24 June 2019	28 June 2019	575	12,687	510	2,045
02 July 2019	05 July 2019	206	8,221	663	2,162
08 July 2019	12 July 2019	293	8,859	611	2,383
15 July 2019	19 July 2019	181	7,348	616	2,218
22 July 2019	26 July 2019	145	8,652	507	3,094
29 July 2019	02 August 2019	101	8,108	378	2,064
05 August 2019	09 August 2019	590	12,152	1,293	2,238
12 August 2019	16 August 2019	114	8,816	410	2,461
19 August 2019	23 August 2019	276	8,412	448	1,735
26 August 2019	30 August 2019	300	8,949	614	2,730
02 September 2019	06 September 2019	427	12,757	656	2,579
09 September 2019	13 September 2019	356	14,436	549	2,179
16 September 2019	20 September 2019	176	11,638	886	2,354
23 September 2019	27 September 2019	692	16,503	905	2,563
30 September 2019	04 October 2019	115	7,063	669	2,604
08 October 2019	11 October 2019	115	6,248	498	1,709
14 October 2019	18 October 2019	172	9,699	447	2,273

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period				*By Product and Currency*	
From	To	Number of New Trade / Not Intended to Clear / Floating vs. Fixed	Number of New Trade / Not Intended to Clear / Overnight Index Swap	Number of New Trade / USD / Basis Swap	Number of New Trade / USD / Floating vs. Fixed
15 April 2019	18 April 2019	4,088	412	505	1,643
23 April 2019	26 April 2019	4,187	213	650	1,627
29 April 2019	03 May 2019	3,947	253	512	1,436
06 May 2019	10 May 2019	4,314	325	543	1,731
14 May 2019	17 May 2019	4,707	361	566	1,743
20 May 2019	24 May 2019	4,824	311	589	1,730
27 May 2019	31 May 2019	4,883	173	585	1,880
03 June 2019	06 June 2019	4,575	210	518	2,790
10 June 2019	14 June 2019	5,978	479	666	2,349
17 June 2019	21 June 2019	5,089	323	632	2,639
24 June 2019	28 June 2019	4,807	229	538	2,576
02 July 2019	05 July 2019	5,122	266	568	1,941
08 July 2019	12 July 2019	4,456	319	686	2,429
15 July 2019	19 July 2019	4,123	268	725	1,837
22 July 2019	26 July 2019	5,350	271	884	2,088
29 July 2019	02 August 2019	4,108	225	647	2,537
05 August 2019	09 August 2019	5,725	488	718	3,055
12 August 2019	16 August 2019	5,926	244	749	2,746
19 August 2019	23 August 2019	4,518	266	581	2,453
26 August 2019	30 August 2019	6,295	332	786	2,801
02 September 2019	06 September 2019	5,873	377	727	2,355
09 September 2019	13 September 2019	5,463	383	678	1,993
16 September 2019	20 September 2019	5,331	430	707	3,386
23 September 2019	27 September 2019	5,083	424	716	3,292
30 September 2019	04 October 2019	4,435	314	733	1,829
08 October 2019	11 October 2019	3,845	181	481	1,860
14 October 2019	18 October 2019	4,055	263	698	1,739

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / USD / Overnight Index Swap	Number of New Trade / CNY / Basis Swap	Number of New Trade / CNY / Floating vs. Fixed	Number of New Trade / CNY / Overnight Index Swap
15 April 2019	18 April 2019	58	0	2,812	0
23 April 2019	26 April 2019	11	0	2,101	0
29 April 2019	03 May 2019	26	0	1,760	0
06 May 2019	10 May 2019	71	0	2,495	0
14 May 2019	17 May 2019	44	0	2,863	0
20 May 2019	24 May 2019	21	0	2,380	0
27 May 2019	31 May 2019	22	0	3,141	0
03 June 2019	06 June 2019	62	0	2,464	0
10 June 2019	14 June 2019	53	0	2,619	0
17 June 2019	21 June 2019	64	0	2,480	0
24 June 2019	28 June 2019	34	0	2,244	0
02 July 2019	05 July 2019	44	0	2,852	0
08 July 2019	12 July 2019	54	0	1,927	0
15 July 2019	19 July 2019	36	0	1,986	0
22 July 2019	26 July 2019	53	0	1,601	0
29 July 2019	02 August 2019	63	0	1,738	0
05 August 2019	09 August 2019	35	0	2,357	0
12 August 2019	16 August 2019	50	0	2,089	0
19 August 2019	23 August 2019	31	0	1,660	0
26 August 2019	30 August 2019	77	0	2,554	0
02 September 2019	06 September 2019	74	0	2,487	0
09 September 2019	13 September 2019	94	1	2,343	0
16 September 2019	20 September 2019	156	0	2,498	0
23 September 2019	27 September 2019	121	0	1,721	0
30 September 2019	04 October 2019	60	0	383	0
08 October 2019	11 October 2019	69	0	1,485	0
14 October 2019	18 October 2019	44	0	1,536	0

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / EUR / Basis Swap	Number of New Trade / EUR / Floating vs. Fixed	Number of New Trade / EUR / Overnight Index Swap	Number of New Trade / GBP / Basis Swap
15 April 2019	18 April 2019	168	121	5	0
23 April 2019	26 April 2019	298	182	1	122
29 April 2019	03 May 2019	172	119	2	102
06 May 2019	10 May 2019	122	94	2	58
14 May 2019	17 May 2019	122	123	3	60
20 May 2019	24 May 2019	120	119	2	60
27 May 2019	31 May 2019	143	136	2	73
03 June 2019	06 June 2019	80	177	8	56
10 June 2019	14 June 2019	170	178	3	114
17 June 2019	21 June 2019	209	205	21	60
24 June 2019	28 June 2019	90	155	6	58
02 July 2019	05 July 2019	123	171	5	110
08 July 2019	12 July 2019	195	227	6	122
15 July 2019	19 July 2019	194	165	7	32
22 July 2019	26 July 2019	204	185	3	64
29 July 2019	02 August 2019	96	104	1	32
05 August 2019	09 August 2019	195	259	3	88
12 August 2019	16 August 2019	207	203	2	122
19 August 2019	23 August 2019	122	189	12	32
26 August 2019	30 August 2019	252	263	8	70
02 September 2019	06 September 2019	317	311	6	64
09 September 2019	13 September 2019	173	192	10	64
16 September 2019	20 September 2019	199	282	13	60
23 September 2019	27 September 2019	307	427	5	66
30 September 2019	04 October 2019	124	173	8	60
08 October 2019	11 October 2019	86	149	1	32
14 October 2019	18 October 2019	159	176	5	32

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / GBP / Floating vs. Fixed	Number of New Trade / GBP / Overnight Index Swap	Number of New Trade / JPY / Basis Swap	Number of New Trade / JPY / Floating vs. Fixed
15 April 2019	18 April 2019	18	0	94	312
23 April 2019	26 April 2019	81	0	239	332
29 April 2019	03 May 2019	52	0	109	64
06 May 2019	10 May 2019	34	0	154	256
14 May 2019	17 May 2019	33	0	174	268
20 May 2019	24 May 2019	61	1	103	172
27 May 2019	31 May 2019	53	0	158	306
03 June 2019	06 June 2019	52	0	211	536
10 June 2019	14 June 2019	98	0	309	1,128
17 June 2019	21 June 2019	55	0	194	559
24 June 2019	28 June 2019	74	0	207	470
02 July 2019	05 July 2019	97	0	160	345
08 July 2019	12 July 2019	79	0	214	318
15 July 2019	19 July 2019	42	0	170	220
22 July 2019	26 July 2019	64	0	120	487
29 July 2019	02 August 2019	57	0	134	408
05 August 2019	09 August 2019	80	0	143	652
12 August 2019	16 August 2019	94	0	196	387
19 August 2019	23 August 2019	45	0	172	453
26 August 2019	30 August 2019	80	0	131	660
02 September 2019	06 September 2019	76	0	214	477
09 September 2019	13 September 2019	61	0	257	426
16 September 2019	20 September 2019	119	0	210	551
23 September 2019	27 September 2019	166	0	276	1,519
30 September 2019	04 October 2019	82	0	274	667
08 October 2019	11 October 2019	41	0	157	401
14 October 2019	18 October 2019	51	0	182	1,953

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / JPY / Overnight Index Swap	Number of New Trade / HKD / Basis Swap	Number of New Trade / HKD / Floating vs. Fixed	Number of New Trade / HKD / Overnight Index Swap
15 April 2019	18 April 2019	19	19	2,472	0
23 April 2019	26 April 2019	0	13	1,887	0
29 April 2019	03 May 2019	0	113	1,797	0
06 May 2019	10 May 2019	2	169	2,743	0
14 May 2019	17 May 2019	18	60	2,056	0
20 May 2019	24 May 2019	0	59	2,698	0
27 May 2019	31 May 2019	4	168	2,314	0
03 June 2019	06 June 2019	2	82	2,713	0
10 June 2019	14 June 2019	4	35	3,652	0
17 June 2019	21 June 2019	7	142	3,467	0
24 June 2019	28 June 2019	1	118	3,953	0
02 July 2019	05 July 2019	0	88	1,469	0
08 July 2019	12 July 2019	12	27	2,094	0
15 July 2019	19 July 2019	11	55	2,003	0
22 July 2019	26 July 2019	21	95	2,951	0
29 July 2019	02 August 2019	4	63	1,897	0
05 August 2019	09 August 2019	14	105	3,195	0
12 August 2019	16 August 2019	21	22	2,916	0
19 August 2019	23 August 2019	12	124	2,562	0
26 August 2019	30 August 2019	10	249	2,131	0
02 September 2019	06 September 2019	16	302	3,310	0
09 September 2019	13 September 2019	27	106	6,872	0
16 September 2019	20 September 2019	18	88	3,008	0
23 September 2019	27 September 2019	6	481	6,822	0
30 September 2019	04 October 2019	7	90	2,415	0
08 October 2019	11 October 2019	5	134	1,639	0
14 October 2019	18 October 2019	12	136	1,902	0

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					*By Product and Residua*
From	To	Number of New Trade / Others / Basis Swap	Number of New Trade / Others / Floating vs. Fixed	Number of New Trade / Others / Overnight Index Swap	Number of New Trade / 0 - 1 Year / Basis Swap
15 April 2019	18 April 2019	983	3,973	759	171
23 April 2019	26 April 2019	1,312	4,378	608	275
29 April 2019	03 May 2019	1,180	4,150	496	284
06 May 2019	10 May 2019	1,145	4,503	871	304
14 May 2019	17 May 2019	1,184	4,328	879	211
20 May 2019	24 May 2019	1,189	5,408	1,217	239
27 May 2019	31 May 2019	1,225	5,909	636	277
03 June 2019	06 June 2019	1,058	4,826	542	197
10 June 2019	14 June 2019	1,378	8,989	1,441	270
17 June 2019	21 June 2019	1,255	5,988	897	247
24 June 2019	28 June 2019	1,609	8,024	698	247
02 July 2019	05 July 2019	1,320	6,469	880	325
08 July 2019	12 July 2019	1,433	6,243	859	268
15 July 2019	19 July 2019	1,224	5,220	830	247
22 July 2019	26 July 2019	1,872	6,627	701	386
29 July 2019	02 August 2019	1,193	5,475	535	254
05 August 2019	09 August 2019	1,580	8,279	1,730	434
12 August 2019	16 August 2019	1,280	6,308	582	280
19 August 2019	23 August 2019	981	5,570	660	220
26 August 2019	30 August 2019	1,542	6,756	851	333
02 September 2019	06 September 2019	1,381	9,614	937	310
09 September 2019	13 September 2019	1,257	8,013	801	237
16 September 2019	20 September 2019	1,266	7,126	1,129	280
23 September 2019	27 September 2019	1,409	7,641	1,198	441
30 September 2019	04 October 2019	1,439	5,950	909	292
08 October 2019	11 October 2019	934	4,520	604	202
14 October 2019	18 October 2019	1,239	6,399	650	258

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*/ Maturity*			
From	To	Number of New Trade / 0 - 1 Year / Floating vs. Fixed	Number of New Trade / 0 - 1 Year / Overnight Index Swap	Number of New Trade / 1 - 2 Years / Basis Swap	Number of New Trade / 1 - 2 Years / Floating vs. Fixed
15 April 2019	18 April 2019	1,809	517	186	1,847
23 April 2019	26 April 2019	1,777	225	284	1,717
29 April 2019	03 May 2019	1,517	314	240	1,309
06 May 2019	10 May 2019	2,329	524	233	1,771
14 May 2019	17 May 2019	1,730	400	228	1,631
20 May 2019	24 May 2019	2,730	636	243	1,536
27 May 2019	31 May 2019	2,349	295	255	1,888
03 June 2019	06 June 2019	1,546	207	270	1,690
10 June 2019	14 June 2019	3,852	604	317	2,476
17 June 2019	21 June 2019	3,360	485	333	1,724
24 June 2019	28 June 2019	2,995	429	335	2,473
02 July 2019	05 July 2019	2,180	523	254	1,670
08 July 2019	12 July 2019	2,363	377	307	1,725
15 July 2019	19 July 2019	2,159	340	295	1,411
22 July 2019	26 July 2019	3,941	341	357	1,680
29 July 2019	02 August 2019	2,224	189	256	1,285
05 August 2019	09 August 2019	2,766	1,025	405	2,194
12 August 2019	16 August 2019	2,008	219	307	1,376
19 August 2019	23 August 2019	2,797	214	215	1,468
26 August 2019	30 August 2019	2,347	302	345	1,827
02 September 2019	06 September 2019	3,284	458	328	1,999
09 September 2019	13 September 2019	3,485	335	343	2,396
16 September 2019	20 September 2019	2,898	439	281	2,138
23 September 2019	27 September 2019	5,595	472	349	2,644
30 September 2019	04 October 2019	2,181	406	290	1,525
08 October 2019	11 October 2019	1,559	217	202	1,402
14 October 2019	18 October 2019	1,918	262	282	1,526

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 1 - 2 Years / Overnight Index Swap	Number of New Trade / 2 - 5 Years / Basis Swap	Number of New Trade / 2 - 5 Years / Floating vs. Fixed	Number of New Trade / 2 - 5 Years / Overnight Index Swap
15 April 2019	18 April 2019	84	404	3,122	149
23 April 2019	26 April 2019	52	549	2,857	209
29 April 2019	03 May 2019	32	472	2,503	125
06 May 2019	10 May 2019	121	481	3,191	202
14 May 2019	17 May 2019	141	496	3,246	261
20 May 2019	24 May 2019	132	470	3,912	342
27 May 2019	31 May 2019	98	557	3,713	149
03 June 2019	06 June 2019	126	509	4,472	193
10 June 2019	14 June 2019	164	560	5,352	416
17 June 2019	21 June 2019	99	577	4,269	253
24 June 2019	28 June 2019	105	670	5,084	146
02 July 2019	05 July 2019	106	536	4,286	184
08 July 2019	12 July 2019	139	662	3,755	233
15 July 2019	19 July 2019	85	535	3,454	294
22 July 2019	26 July 2019	87	711	3,501	230
29 July 2019	02 August 2019	97	482	3,278	168
05 August 2019	09 August 2019	174	610	5,018	337
12 August 2019	16 August 2019	116	579	4,360	188
19 August 2019	23 August 2019	89	467	3,316	227
26 August 2019	30 August 2019	187	733	4,156	245
02 September 2019	06 September 2019	116	781	5,088	214
09 September 2019	13 September 2019	103	580	5,738	239
16 September 2019	20 September 2019	174	566	5,190	386
23 September 2019	27 September 2019	136	826	5,155	338
30 September 2019	04 October 2019	133	624	2,989	190
08 October 2019	11 October 2019	118	431	3,039	189
14 October 2019	18 October 2019	91	573	4,145	209

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 5 - 10 Years / Basis Swap	Number of New Trade / 5 - 10 Years / Floating vs. Fixed	Number of New Trade / 5 - 10 Years / Overnight Index Swap	Number of New Trade / 10 - 15 Years / Basis Swap
15 April 2019	18 April 2019	410	3,076	82	205
23 April 2019	26 April 2019	572	2,624	131	290
29 April 2019	03 May 2019	482	2,937	49	231
06 May 2019	10 May 2019	463	3,196	97	228
14 May 2019	17 May 2019	493	3,280	116	237
20 May 2019	24 May 2019	477	2,843	123	236
27 May 2019	31 May 2019	537	3,887	115	246
03 June 2019	06 June 2019	414	3,813	79	222
10 June 2019	14 June 2019	585	4,812	302	297
17 June 2019	21 June 2019	549	3,878	135	266
24 June 2019	28 June 2019	585	4,856	56	267
02 July 2019	05 July 2019	511	3,338	110	235
08 July 2019	12 July 2019	579	3,515	171	275
15 July 2019	19 July 2019	529	2,950	147	257
22 July 2019	26 July 2019	726	3,074	109	354
29 July 2019	02 August 2019	462	3,338	134	228
05 August 2019	09 August 2019	518	4,751	224	288
12 August 2019	16 August 2019	538	4,335	116	265
19 August 2019	23 August 2019	489	3,192	152	215
26 August 2019	30 August 2019	660	4,122	203	332
02 September 2019	06 September 2019	572	5,327	226	330
09 September 2019	13 September 2019	561	5,848	235	292
16 September 2019	20 September 2019	564	4,375	306	282
23 September 2019	27 September 2019	629	5,249	368	331
30 September 2019	04 October 2019	616	2,522	240	299
08 October 2019	11 October 2019	378	2,691	148	211
14 October 2019	18 October 2019	532	3,858	133	260

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 10 - 15 Years / Floating vs. Fixed	Number of New Trade / 10 - 15 Years / Overnight Index Swap	Number of New Trade / 15 - 20 Years / Basis Swap	Number of New Trade / 15 - 20 Years / Floating vs. Fixed
15 April 2019	18 April 2019	838	4	113	187
23 April 2019	26 April 2019	873	2	194	203
29 April 2019	03 May 2019	676	2	139	133
06 May 2019	10 May 2019	789	2	142	147
14 May 2019	17 May 2019	912	14	149	162
20 May 2019	24 May 2019	918	4	142	143
27 May 2019	31 May 2019	1,326	4	151	161
03 June 2019	06 June 2019	1,294	4	114	179
10 June 2019	14 June 2019	1,418	8	197	204
17 June 2019	21 June 2019	1,276	4	153	223
24 June 2019	28 June 2019	1,225	2	181	223
02 July 2019	05 July 2019	1,166	2	164	179
08 July 2019	12 July 2019	1,169	6	191	177
15 July 2019	19 July 2019	875	8	174	171
22 July 2019	26 July 2019	1,044	6	231	184
29 July 2019	02 August 2019	1,222	9	157	192
05 August 2019	09 August 2019	1,723	7	193	386
12 August 2019	16 August 2019	1,374	6	176	289
19 August 2019	23 August 2019	1,190	13	117	212
26 August 2019	30 August 2019	1,502	2	195	414
02 September 2019	06 September 2019	1,730	6	211	384
09 September 2019	13 September 2019	1,497	14	162	213
16 September 2019	20 September 2019	1,149	6	172	261
23 September 2019	27 September 2019	1,551	8	206	515
30 September 2019	04 October 2019	1,105	6	180	235
08 October 2019	11 October 2019	707	4	119	236
14 October 2019	18 October 2019	1,143	8	159	496

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 15 - 20 Years / Overnight Index Swap	Number of New Trade / > 20 Years / Basis Swap	Number of New Trade / > 20 Years / Floating vs. Fixed	Number of New Trade / > 20 Years / Overnight Index Swap
15 April 2019	18 April 2019	5	280	471	0
23 April 2019	26 April 2019	2	470	539	0
29 April 2019	03 May 2019	2	340	302	0
06 May 2019	10 May 2019	2	339	432	0
14 May 2019	17 May 2019	8	352	451	4
20 May 2019	24 May 2019	4	313	487	0
27 May 2019	31 May 2019	4	329	416	0
03 June 2019	06 June 2019	4	279	565	2
10 June 2019	14 June 2019	8	445	902	0
17 June 2019	21 June 2019	4	367	663	10
24 June 2019	28 June 2019	2	337	638	0
02 July 2019	05 July 2019	2	344	525	3
08 July 2019	12 July 2019	5	396	612	0
15 July 2019	19 July 2019	8	362	451	2
22 July 2019	26 July 2019	2	474	578	4
29 July 2019	02 August 2019	6	327	678	0
05 August 2019	09 August 2019	7	381	1,040	9
12 August 2019	16 August 2019	9	432	1,001	2
19 August 2019	23 August 2019	13	289	757	8
26 August 2019	30 August 2019	2	433	877	5
02 September 2019	06 September 2019	12	475	818	2
09 September 2019	13 September 2019	6	363	723	0
16 September 2019	20 September 2019	6	387	959	0
23 September 2019	27 September 2019	8	474	879	0
30 September 2019	04 October 2019	6	419	942	2
08 October 2019	11 October 2019	4	281	460	0
14 October 2019	18 October 2019	8	381	670	0

Interest Rate Turnover Time Series

Interest Rate Turnover		*New Trade Turnover (US$mn)*			
For The Period		*Asset Class Total*	*By Product*		
From	To	New Trade Turnover (US$mn) / Total	New Trade Turnover (US$mn) / Basis Swap	New Trade Turnover (US$mn) / Floating vs. Fixed	New Trade Turnover (US$mn) / Overnight Index Swap
21 October 2019	25 October 2019	1,964,294.93	446,478.18	1,258,114.07	259,702.68
28 October 2019	01 November 2019	2,651,488.23	1,086,053.53	1,359,560.28	205,874.43
04 November 2019	08 November 2019	4,037,221.48	2,131,645.77	1,527,317.30	378,258.42
11 November 2019	15 November 2019	1,813,824.67	663,207.21	1,022,904.02	127,713.43
18 November 2019	22 November 2019	2,562,129.93	783,838.21	1,451,682.00	326,609.72
25 November 2019	29 November 2019	1,949,073.35	580,682.20	1,116,636.87	251,754.28
02 December 2019	06 December 2019	2,548,361.67	800,259.66	1,311,508.44	436,593.58
09 December 2019	13 December 2019	3,113,536.97	757,896.22	1,809,351.42	546,289.33
16 December 2019	20 December 2019	1,968,373.72	484,112.80	1,126,837.45	357,423.47
23 December 2019	27 December 2019	1,075,545.38	454,510.24	562,993.14	58,042.01
30 December 2019	03 January 2020	1,223,573.57	558,021.52	613,650.79	51,901.26
06 January 2020	10 January 2020	2,581,325.77	839,588.22	1,349,107.58	392,629.97
13 January 2020	17 January 2020	2,298,997.83	488,362.13	1,265,262.96	545,372.74
20 January 2020	24 January 2020	2,218,251.52	489,424.67	1,062,782.71	666,044.13
29 January 2020	31 January 2020	3,079,901.96	839,314.87	1,095,789.06	1,144,798.03
03 February 2020	07 February 2020	3,811,920.25	908,188.28	1,477,780.73	1,425,951.24
10 February 2020	14 February 2020	1,863,695.64	370,867.88	1,094,006.01	398,821.74
17 February 2020	21 February 2020	1,963,529.88	516,628.69	1,142,350.92	304,550.28
24 February 2020	28 February 2020	2,177,304.59	442,021.03	1,152,132.56	583,151.01
02 March 2020	06 March 2020	3,181,089.13	726,284.76	1,403,803.54	1,051,000.83
09 March 2020	13 March 2020	2,615,142.25	409,984.41	1,264,860.88	940,296.95
16 March 2020	20 March 2020	1,945,524.40	397,833.50	1,236,847.17	310,843.73
23 March 2020	27 March 2020	1,679,916.99	423,211.34	977,564.43	279,141.23
30 March 2020	03 April 2020	2,165,088.72	520,837.57	1,157,086.60	487,164.55
06 April 2020	09 April 2020	1,592,831.64	395,410.92	968,847.04	228,573.67
14 April 2020	17 April 2020	1,608,704.25	488,821.97	925,655.24	194,227.04
20 April 2020	24 April 2020	1,547,504.62	349,674.57	996,420.73	201,409.32

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*By Product and Intention to Clear*			
From	To	New Trade Turnover (US$mn) / Intended to Clear / Basis Swap	New Trade Turnover (US$mn) / Intended to Clear / Floating vs. Fixed	New Trade Turnover (US$mn) / Intended to Clear / Overnight Index Swap	New Trade Turnover (US$mn) / Not Intended to Clear / Basis Swap
21 October 2019	25 October 2019	14,541.28	738,378.16	135,098.91	431,936.90
28 October 2019	01 November 2019	9,993.11	634,322.29	138,310.61	1,076,060.41
04 November 2019	08 November 2019	14,756.88	570,655.17	229,547.34	2,116,888.89
11 November 2019	15 November 2019	21,971.05	511,154.17	75,376.64	641,236.17
18 November 2019	22 November 2019	28,157.87	785,225.53	270,645.73	755,680.34
25 November 2019	29 November 2019	47,168.04	621,166.40	203,849.81	533,514.15
02 December 2019	06 December 2019	45,774.50	714,824.37	378,106.29	754,485.16
09 December 2019	13 December 2019	39,870.19	1,121,815.71	491,082.03	718,026.03
16 December 2019	20 December 2019	9,900.61	615,247.77	271,399.91	474,212.19
23 December 2019	27 December 2019	8,160.66	205,514.07	22,372.35	446,349.58
30 December 2019	03 January 2020	9,452.16	211,141.52	33,123.83	548,569.36
06 January 2020	10 January 2020	24,439.08	736,886.62	268,492.37	815,149.14
13 January 2020	17 January 2020	23,838.45	736,384.14	407,064.78	464,523.68
20 January 2020	24 January 2020	13,232.13	566,592.25	497,573.71	476,192.54
29 January 2020	31 January 2020	18,954.33	408,333.35	911,211.94	820,360.53
03 February 2020	07 February 2020	42,342.67	799,254.67	1,216,246.20	865,845.60
10 February 2020	14 February 2020	11,704.64	621,341.60	312,283.00	359,163.24
17 February 2020	21 February 2020	36,637.80	632,356.83	227,798.95	479,990.89
24 February 2020	28 February 2020	43,081.60	618,256.89	389,770.03	398,939.43
02 March 2020	06 March 2020	69,279.13	618,306.46	664,063.10	657,005.63
09 March 2020	13 March 2020	48,603.07	726,590.74	652,096.88	361,381.34
16 March 2020	20 March 2020	24,513.74	668,866.67	153,527.93	373,319.77
23 March 2020	27 March 2020	17,461.93	460,467.38	134,521.03	405,749.41
30 March 2020	03 April 2020	24,486.42	612,262.32	265,989.05	496,351.14
06 April 2020	09 April 2020	35,323.82	639,331.73	114,229.05	360,087.10
14 April 2020	17 April 2020	27,485.00	435,863.51	127,630.29	461,336.97
20 April 2020	24 April 2020	26,468.46	573,408.31	70,412.19	323,206.11

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period				*By Product and Currency*	
From	To	New Trade Turnover (US$mn) / Not Intended to Clear / Floating vs. Fixed	New Trade Turnover (US$mn) / Not Intended to Clear / Overnight Index Swap	New Trade Turnover (US$mn) / USD / Basis Swap	New Trade Turnover (US$mn) / USD / Floating vs. Fixed
21 October 2019	25 October 2019	519,735.92	124,603.77	46,863.32	110,850.13
28 October 2019	01 November 2019	725,237.99	67,563.82	63,151.55	110,556.97
04 November 2019	08 November 2019	956,662.12	148,711.08	115,454.77	184,427.50
11 November 2019	15 November 2019	511,749.85	52,336.79	73,715.74	107,362.20
18 November 2019	22 November 2019	666,456.47	55,963.99	72,731.93	105,779.19
25 November 2019	29 November 2019	495,470.47	47,904.47	56,635.43	94,153.10
02 December 2019	06 December 2019	596,684.07	58,487.29	41,623.23	172,823.29
09 December 2019	13 December 2019	687,535.71	55,207.30	78,030.20	86,420.52
16 December 2019	20 December 2019	511,589.68	86,023.56	41,213.46	126,240.00
23 December 2019	27 December 2019	357,479.07	35,669.66	27,210.30	105,488.57
30 December 2019	03 January 2020	402,509.27	18,777.43	28,701.49	64,058.61
06 January 2020	10 January 2020	612,220.96	124,137.60	33,725.29	99,529.13
13 January 2020	17 January 2020	528,878.82	138,307.96	25,679.87	90,560.99
20 January 2020	24 January 2020	496,190.47	168,470.42	23,821.50	65,725.44
29 January 2020	31 January 2020	687,455.71	233,586.09	35,439.03	90,014.01
03 February 2020	07 February 2020	678,526.07	209,705.04	34,584.77	96,885.20
10 February 2020	14 February 2020	472,664.41	86,538.75	29,906.36	83,130.67
17 February 2020	21 February 2020	509,994.09	76,751.33	36,333.87	77,921.81
24 February 2020	28 February 2020	533,875.67	193,380.98	40,040.42	191,329.01
02 March 2020	06 March 2020	785,497.08	386,937.72	43,844.11	188,423.60
09 March 2020	13 March 2020	538,270.14	288,200.07	58,349.28	210,155.94
16 March 2020	20 March 2020	567,980.50	157,315.81	46,388.98	247,270.06
23 March 2020	27 March 2020	517,097.05	144,620.19	42,481.33	193,255.53
30 March 2020	03 April 2020	544,824.28	221,175.50	36,416.18	139,352.24
06 April 2020	09 April 2020	329,515.32	114,344.62	29,592.38	108,251.09
14 April 2020	17 April 2020	489,791.73	66,596.76	59,275.87	122,666.44
20 April 2020	24 April 2020	423,012.42	130,997.13	31,132.11	109,124.29

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / USD / Overnight Index Swap	New Trade Turnover (US$mn) / CNY / Basis Swap	New Trade Turnover (US$mn) / CNY / Floating vs. Fixed	New Trade Turnover (US$mn) / CNY / Overnight Index Swap
21 October 2019	25 October 2019	16,383.60	0.00	67,158.27	0.00
28 October 2019	01 November 2019	26,852.24	0.00	92,138.26	0.00
04 November 2019	08 November 2019	23,986.22	0.00	66,141.01	0.00
11 November 2019	15 November 2019	11,580.67	0.00	90,109.80	0.00
18 November 2019	22 November 2019	25,356.70	0.00	147,546.83	0.00
25 November 2019	29 November 2019	17,412.84	0.00	92,263.70	0.00
02 December 2019	06 December 2019	20,457.82	0.00	96,515.72	0.00
09 December 2019	13 December 2019	32,829.93	0.00	66,311.24	0.00
16 December 2019	20 December 2019	36,226.00	0.00	43,897.24	0.00
23 December 2019	27 December 2019	11,304.50	0.00	28,330.10	0.00
30 December 2019	03 January 2020	6,783.75	0.00	33,212.40	0.00
06 January 2020	10 January 2020	36,479.12	0.00	77,811.15	0.00
13 January 2020	17 January 2020	19,005.90	0.00	103,125.41	0.00
20 January 2020	24 January 2020	5,456.70	0.00	75,272.38	0.00
29 January 2020	31 January 2020	136,608.50	0.00	6,164.22	0.00
03 February 2020	07 February 2020	17,386.70	0.00	105,144.28	0.00
10 February 2020	14 February 2020	14,255.50	0.00	94,565.93	0.00
17 February 2020	21 February 2020	9,941.02	0.00	88,604.76	0.00
24 February 2020	28 February 2020	53,007.40	0.00	95,911.07	0.00
02 March 2020	06 March 2020	92,613.10	0.00	250,087.76	0.00
09 March 2020	13 March 2020	98,078.73	0.00	106,651.86	0.00
16 March 2020	20 March 2020	59,625.80	99.92	176,891.03	0.00
23 March 2020	27 March 2020	27,751.67	0.00	80,183.94	0.00
30 March 2020	03 April 2020	160,889.43	0.00	67,336.59	0.00
06 April 2020	09 April 2020	3,968.15	0.00	98,865.63	0.00
14 April 2020	17 April 2020	23,686.10	0.00	56,225.47	0.00
20 April 2020	24 April 2020	10,844.94	0.00	69,993.23	0.00

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / EUR / Basis Swap	New Trade Turnover (US$mn) / EUR / Floating vs. Fixed	New Trade Turnover (US$mn) / EUR / Overnight Index Swap	New Trade Turnover (US$mn) / GBP / Basis Swap
21 October 2019	25 October 2019	13,445.34	9,060.81	2,555.76	1,161.10
28 October 2019	01 November 2019	12,230.58	8,957.79	1,110.25	1,186.70
04 November 2019	08 November 2019	20,531.26	11,632.10	4,556.37	1,707.85
11 November 2019	15 November 2019	13,268.15	9,151.15	5,143.56	821.86
18 November 2019	22 November 2019	14,151.42	10,068.94	620.16	1,126.69
25 November 2019	29 November 2019	6,438.94	6,793.38	7,571.44	562.37
02 December 2019	06 December 2019	6,286.46	5,578.45	631.04	553.26
09 December 2019	13 December 2019	8,742.09	9,967.86	7,448.92	880.47
16 December 2019	20 December 2019	5,315.86	5,925.18	7,774.09	628.35
23 December 2019	27 December 2019	5,215.44	3,301.26	5,184.65	582.62
30 December 2019	03 January 2020	5,192.75	4,166.13	0.00	583.48
06 January 2020	10 January 2020	5,582.92	6,009.65	4,892.87	658.53
13 January 2020	17 January 2020	6,841.53	6,917.62	1,739.48	748.19
20 January 2020	24 January 2020	6,064.64	6,824.78	1,941.86	1,646.96
29 January 2020	31 January 2020	7,123.69	20,881.38	2,559.47	1,752.23
03 February 2020	07 February 2020	6,686.16	4,612.39	1,298.13	1,130.69
10 February 2020	14 February 2020	6,138.92	5,884.65	2,718.87	895.47
17 February 2020	21 February 2020	5,014.83	6,095.90	2,804.70	542.34
24 February 2020	28 February 2020	5,982.43	6,290.15	6,920.05	627.81
02 March 2020	06 March 2020	5,371.74	9,276.11	10,638.64	586.58
09 March 2020	13 March 2020	6,092.63	11,856.80	4,111.88	843.91
16 March 2020	20 March 2020	10,126.47	12,062.01	9,538.49	1,164.79
23 March 2020	27 March 2020	5,176.80	11,864.19	11,429.82	1,155.79
30 March 2020	03 April 2020	3,913.81	4,752.63	3,427.85	980.13
06 April 2020	09 April 2020	988.63	3,401.71	10,519.97	455.55
14 April 2020	17 April 2020	7,494.63	6,680.39	1,054.01	1,234.96
20 April 2020	24 April 2020	4,876.03	4,512.68	12,755.38	741.44

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / GBP / Floating vs. Fixed	New Trade Turnover (US$mn) / GBP / Overnight Index Swap	New Trade Turnover (US$mn) / JPY / Basis Swap	New Trade Turnover (US$mn) / JPY / Floating vs. Fixed
21 October 2019	25 October 2019	4,392.76	0.00	23,372.56	250,850.98
28 October 2019	01 November 2019	1,580.68	0.00	48,192.88	80,056.22
04 November 2019	08 November 2019	1,760.41	0.00	22,103.72	68,123.89
11 November 2019	15 November 2019	1,360.19	0.00	21,798.12	134,805.78
18 November 2019	22 November 2019	4,242.44	0.00	17,690.17	57,535.81
25 November 2019	29 November 2019	1,462.60	0.00	11,013.47	56,354.51
02 December 2019	06 December 2019	3,030.77	0.00	15,426.47	43,431.01
09 December 2019	13 December 2019	4,178.73	0.00	9,610.39	114,403.95
16 December 2019	20 December 2019	1,248.96	0.00	4,785.88	82,716.21
23 December 2019	27 December 2019	323.63	0.00	6,916.94	21,821.96
30 December 2019	03 January 2020	1,589.65	0.00	3,950.12	11,370.87
06 January 2020	10 January 2020	1,265.64	0.00	26,696.14	47,246.84
13 January 2020	17 January 2020	6,949.41	0.00	18,622.90	90,848.98
20 January 2020	24 January 2020	3,883.51	0.00	11,126.52	33,053.79
29 January 2020	31 January 2020	6,590.71	0.00	17,244.65	26,331.87
03 February 2020	07 February 2020	3,351.52	0.00	27,121.58	42,219.16
10 February 2020	14 February 2020	3,714.27	0.00	11,110.22	14,780.78
17 February 2020	21 February 2020	1,494.33	0.00	15,152.68	43,376.71
24 February 2020	28 February 2020	1,708.74	0.00	19,497.67	61,011.33
02 March 2020	06 March 2020	3,146.02	0.00	13,024.08	20,852.12
09 March 2020	13 March 2020	3,068.04	0.00	14,051.01	60,205.50
16 March 2020	20 March 2020	4,181.79	0.00	16,514.83	22,255.83
23 March 2020	27 March 2020	4,331.68	0.00	19,769.41	29,022.65
30 March 2020	03 April 2020	1,632.76	0.00	15,842.48	75,116.59
06 April 2020	09 April 2020	3,424.48	0.00	11,656.79	15,893.31
14 April 2020	17 April 2020	4,209.68	0.00	10,490.18	23,406.00
20 April 2020	24 April 2020	1,455.40	0.00	8,318.99	21,641.56

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / JPY / Overnight Index Swap	New Trade Turnover (US$mn) / HKD / Basis Swap	New Trade Turnover (US$mn) / HKD / Floating vs. Fixed	New Trade Turnover (US$mn) / HKD / Overnight Index Swap
21 October 2019	25 October 2019	5,607.26	1,683.30	136,180.36	0.00
28 October 2019	01 November 2019	5,262.48	4,419.79	289,772.64	10.21
04 November 2019	08 November 2019	6,618.96	4,359.65	79,330.75	0.00
11 November 2019	15 November 2019	3,023.30	8,873.85	138,468.32	0.00
18 November 2019	22 November 2019	2,405.50	8,530.99	227,547.82	0.00
25 November 2019	29 November 2019	4,751.04	7,277.73	164,622.35	0.00
02 December 2019	06 December 2019	3,816.77	6,488.77	82,013.23	0.00
09 December 2019	13 December 2019	5,069.87	9,185.60	240,437.59	0.00
16 December 2019	20 December 2019	2,425.07	5,094.15	93,262.35	0.00
23 December 2019	27 December 2019	914.16	1,351.60	37,056.80	0.00
30 December 2019	03 January 2020	0.00	8,940.42	77,350.54	0.00
06 January 2020	10 January 2020	0.00	2,183.51	143,146.41	0.00
13 January 2020	17 January 2020	4,592.46	3,520.11	96,202.22	0.00
20 January 2020	24 January 2020	5,499.41	3,670.65	158,887.36	0.00
29 January 2020	31 January 2020	1,515.74	2,056.83	51,489.29	0.00
03 February 2020	07 February 2020	2,065.19	9,812.99	142,340.80	0.00
10 February 2020	14 February 2020	454.22	2,801.67	118,731.47	0.00
17 February 2020	21 February 2020	3,250.68	7,286.80	127,249.52	0.00
24 February 2020	28 February 2020	7,369.91	8,295.82	137,781.68	0.00
02 March 2020	06 March 2020	2,555.83	14,111.16	178,775.28	0.00
09 March 2020	13 March 2020	12,105.20	5,598.58	203,117.21	0.00
16 March 2020	20 March 2020	11,792.15	3,361.11	145,173.07	0.00
23 March 2020	27 March 2020	706.53	2,924.17	76,776.71	0.00
30 March 2020	03 April 2020	1,113.07	5,547.69	138,880.41	0.00
06 April 2020	09 April 2020	1,149.95	9,936.01	175,820.89	0.00
14 April 2020	17 April 2020	3,798.73	10,656.31	124,374.21	0.00
20 April 2020	24 April 2020	3,324.98	16,234.16	144,765.61	0.00

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					*By Product and Residua*
From	To	New Trade Turnover (US$mn) / Others / Basis Swap	New Trade Turnover (US$mn) / Others / Floating vs. Fixed	New Trade Turnover (US$mn) / Others / Overnight Index Swap	New Trade Turnover (US$mn) / 0 - 1 Year / Basis Swap
21 October 2019	25 October 2019	359,952.56	679,620.76	235,156.06	347,082.17
28 October 2019	01 November 2019	956,872.04	776,497.72	172,639.25	890,716.65
04 November 2019	08 November 2019	1,967,488.51	1,115,901.63	343,096.86	1,812,321.89
11 November 2019	15 November 2019	544,729.48	541,646.60	107,965.91	549,416.78
18 November 2019	22 November 2019	669,607.01	898,960.97	298,227.36	635,301.29
25 November 2019	29 November 2019	498,754.27	700,987.22	222,018.96	470,069.23
02 December 2019	06 December 2019	729,881.46	908,115.97	411,687.95	669,184.89
09 December 2019	13 December 2019	651,447.47	1,287,631.54	500,940.61	644,791.32
16 December 2019	20 December 2019	427,075.10	773,547.52	310,998.31	390,319.92
23 December 2019	27 December 2019	413,233.33	366,670.81	40,638.70	379,436.41
30 December 2019	03 January 2020	510,653.26	421,902.58	45,117.51	468,155.93
06 January 2020	10 January 2020	770,741.83	974,098.76	351,257.98	700,439.59
13 January 2020	17 January 2020	432,949.53	870,658.32	520,034.89	396,429.63
20 January 2020	24 January 2020	443,094.40	719,135.45	653,146.16	399,321.85
29 January 2020	31 January 2020	775,698.44	894,317.56	1,004,114.33	717,848.25
03 February 2020	07 February 2020	828,852.08	1,083,227.39	1,405,201.21	744,563.33
10 February 2020	14 February 2020	320,015.25	773,198.24	381,393.17	294,290.56
17 February 2020	21 February 2020	452,298.17	797,607.89	288,553.88	401,579.01
24 February 2020	28 February 2020	367,576.87	658,100.57	515,853.64	326,152.27
02 March 2020	06 March 2020	649,347.08	753,242.65	945,193.26	571,253.09
09 March 2020	13 March 2020	325,049.00	669,805.52	826,001.14	299,409.06
16 March 2020	20 March 2020	320,177.41	629,013.37	229,887.29	294,873.30
23 March 2020	27 March 2020	351,703.84	582,129.73	239,253.20	324,245.57
30 March 2020	03 April 2020	458,137.28	730,015.39	321,734.21	410,148.29
06 April 2020	09 April 2020	342,781.55	563,189.93	212,935.59	297,024.00
14 April 2020	17 April 2020	399,670.02	588,093.04	165,688.20	365,526.87
20 April 2020	24 April 2020	288,371.84	644,927.96	174,484.03	250,964.21

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*l Maturity*			
From	To	New Trade Turnover (US$mn) / 0 - 1 Year / Floating vs. Fixed	New Trade Turnover (US$mn) / 0 - 1 Year / Overnight Index Swap	New Trade Turnover (US$mn) / 1 - 2 Years / Basis Swap	New Trade Turnover (US$mn) / 1 - 2 Years / Floating vs. Fixed
21 October 2019	25 October 2019	525,231.21	228,963.03	51,708.96	276,339.70
28 October 2019	01 November 2019	748,898.48	189,916.14	130,361.82	251,482.88
04 November 2019	08 November 2019	833,316.86	344,792.43	240,787.23	302,509.74
11 November 2019	15 November 2019	513,338.05	106,357.95	72,591.94	186,485.57
18 November 2019	22 November 2019	778,885.06	282,020.03	87,420.23	262,399.32
25 November 2019	29 November 2019	629,427.91	225,814.98	68,470.68	210,455.77
02 December 2019	06 December 2019	771,261.84	403,732.09	88,444.46	170,223.76
09 December 2019	13 December 2019	986,197.54	513,383.12	74,829.34	246,045.37
16 December 2019	20 December 2019	590,652.55	335,987.31	60,792.04	202,691.56
23 December 2019	27 December 2019	354,715.70	49,667.80	47,981.49	85,341.68
30 December 2019	03 January 2020	335,674.23	39,051.39	63,229.26	130,065.94
06 January 2020	10 January 2020	815,451.35	362,788.80	100,380.07	212,527.05
13 January 2020	17 January 2020	761,551.90	509,506.85	59,612.52	180,666.46
20 January 2020	24 January 2020	628,822.45	640,997.57	58,747.09	164,739.07
29 January 2020	31 January 2020	712,911.03	1,125,098.65	85,289.62	156,895.00
03 February 2020	07 February 2020	791,785.50	1,383,097.83	111,420.98	293,741.64
10 February 2020	14 February 2020	642,648.88	376,961.31	47,642.95	176,141.21
17 February 2020	21 February 2020	631,287.49	273,247.29	73,918.36	188,171.28
24 February 2020	28 February 2020	541,976.34	549,810.99	70,544.96	221,541.89
02 March 2020	06 March 2020	624,279.96	1,015,491.41	95,281.44	392,876.34
09 March 2020	13 March 2020	573,579.45	904,748.96	61,015.66	220,920.45
16 March 2020	20 March 2020	592,213.60	286,653.95	66,398.44	216,806.36
23 March 2020	27 March 2020	504,125.54	261,607.13	59,260.34	180,067.08
30 March 2020	03 April 2020	717,806.22	470,636.36	66,698.86	179,151.15
06 April 2020	09 April 2020	442,994.81	203,419.37	59,917.29	217,546.14
14 April 2020	17 April 2020	551,979.80	179,831.08	74,589.12	137,847.47
20 April 2020	24 April 2020	553,369.32	183,583.51	54,877.73	171,690.56

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 1 - 2 Years / Overnight Index Swap	New Trade Turnover (US$mn) / 2 - 5 Years / Basis Swap	New Trade Turnover (US$mn) / 2 - 5 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 2 - 5 Years / Overnight Index Swap
21 October 2019	25 October 2019	16,468.34	32,962.80	227,701.30	10,885.07
28 October 2019	01 November 2019	9,080.28	44,934.80	212,282.18	4,639.31
04 November 2019	08 November 2019	18,753.61	57,304.02	220,469.40	10,917.17
11 November 2019	15 November 2019	10,521.71	30,107.61	170,719.38	7,739.74
18 November 2019	22 November 2019	20,104.93	41,445.48	238,579.05	17,747.29
25 November 2019	29 November 2019	15,891.63	29,505.19	162,896.31	7,041.50
02 December 2019	06 December 2019	21,751.50	28,844.83	191,024.30	6,968.96
09 December 2019	13 December 2019	15,799.44	27,256.73	349,965.52	12,872.59
16 December 2019	20 December 2019	10,999.91	25,129.61	177,881.89	7,705.40
23 December 2019	27 December 2019	3,772.54	19,631.53	75,979.46	3,519.36
30 December 2019	03 January 2020	5,401.85	21,930.99	77,786.05	5,370.33
06 January 2020	10 January 2020	13,353.93	30,197.12	165,506.97	5,246.24
13 January 2020	17 January 2020	20,264.40	23,968.46	157,344.27	11,176.34
20 January 2020	24 January 2020	13,800.77	21,479.87	148,753.12	5,672.28
29 January 2020	31 January 2020	9,617.18	23,677.71	113,704.67	6,310.09
03 February 2020	07 February 2020	27,870.18	32,946.54	200,802.68	10,247.40
10 February 2020	14 February 2020	11,522.74	19,862.29	131,349.47	7,137.21
17 February 2020	21 February 2020	17,626.38	25,405.52	166,438.43	9,065.66
24 February 2020	28 February 2020	16,245.72	35,343.17	162,211.54	10,488.71
02 March 2020	06 March 2020	11,938.14	42,406.40	198,630.15	16,557.88
09 March 2020	13 March 2020	16,479.98	28,731.57	202,817.47	14,319.03
16 March 2020	20 March 2020	12,897.99	25,768.64	212,529.84	7,924.43
23 March 2020	27 March 2020	9,442.44	27,120.88	145,546.93	4,830.63
30 March 2020	03 April 2020	7,178.63	30,759.78	131,418.46	6,680.48
06 April 2020	09 April 2020	18,619.59	27,993.63	182,498.96	5,790.81
14 April 2020	17 April 2020	8,094.68	36,811.28	124,279.36	4,794.64
20 April 2020	24 April 2020	8,382.23	27,751.23	143,759.11	7,212.63

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 5 - 10 Years / Basis Swap	New Trade Turnover (US$mn) / 5 - 10 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 5 - 10 Years / Overnight Index Swap	New Trade Turnover (US$mn) / 10 - 15 Years / Basis Swap
21 October 2019	25 October 2019	11,047.08	172,333.60	2,991.76	2,555.42
28 October 2019	01 November 2019	13,861.29	115,228.36	2,200.91	3,755.88
04 November 2019	08 November 2019	15,296.24	126,150.45	3,701.06	3,187.14
11 November 2019	15 November 2019	8,156.17	108,637.84	2,832.36	1,310.02
18 November 2019	22 November 2019	12,143.92	125,527.56	6,688.48	5,492.86
25 November 2019	29 November 2019	9,851.44	84,156.15	2,793.69	2,068.09
02 December 2019	06 December 2019	8,956.99	124,493.61	3,941.35	3,507.70
09 December 2019	13 December 2019	7,407.05	180,871.26	3,958.34	1,823.39
16 December 2019	20 December 2019	5,133.50	113,298.62	2,720.52	1,996.68
23 December 2019	27 December 2019	5,296.20	34,757.01	1,073.22	1,637.78
30 December 2019	03 January 2020	3,000.34	56,075.77	2,068.86	1,270.32
06 January 2020	10 January 2020	5,606.06	110,323.70	10,897.72	1,814.96
13 January 2020	17 January 2020	3,927.14	125,633.18	4,253.22	3,458.44
20 January 2020	24 January 2020	5,730.70	90,159.46	5,501.42	2,952.19
29 January 2020	31 January 2020	6,771.27	82,721.07	3,713.32	4,133.68
03 February 2020	07 February 2020	14,006.82	145,929.88	4,733.84	2,852.26
10 February 2020	14 February 2020	6,593.85	112,137.44	3,142.02	1,794.11
17 February 2020	21 February 2020	9,915.77	119,128.54	3,487.49	4,597.82
24 February 2020	28 February 2020	7,699.77	140,705.37	6,026.36	1,621.92
02 March 2020	06 March 2020	13,099.59	145,657.69	6,627.49	2,521.19
09 March 2020	13 March 2020	15,740.41	173,309.87	3,682.96	3,701.46
16 March 2020	20 March 2020	7,958.01	171,372.58	3,220.57	1,775.69
23 March 2020	27 March 2020	9,223.67	114,994.37	3,202.18	2,138.61
30 March 2020	03 April 2020	9,091.79	96,780.96	2,631.77	3,504.95
06 April 2020	09 April 2020	8,692.97	107,704.66	740.02	1,330.91
14 April 2020	17 April 2020	8,949.93	76,083.71	1,426.76	1,750.93
20 April 2020	24 April 2020	8,555.19	89,077.82	2,190.28	6,278.39

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 10 - 15 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 10 - 15 Years / Overnight Index Swap	New Trade Turnover (US$mn) / 15 - 20 Years / Basis Swap	New Trade Turnover (US$mn) / 15 - 20 Years / Floating vs. Fixed
21 October 2019	25 October 2019	37,345.39	341.45	416.14	13,394.71
28 October 2019	01 November 2019	22,534.59	18.26	897.05	2,517.27
04 November 2019	08 November 2019	33,776.99	20.19	826.48	2,427.95
11 November 2019	15 November 2019	28,262.72	128.97	671.49	7,830.13
18 November 2019	22 November 2019	31,732.25	24.70	908.98	5,612.19
25 November 2019	29 November 2019	22,561.47	211.84	363.68	2,125.81
02 December 2019	06 December 2019	39,344.82	52.85	716.01	4,084.91
09 December 2019	13 December 2019	33,145.89	113.23	464.77	3,666.55
16 December 2019	20 December 2019	31,662.32	9.94	303.43	3,670.08
23 December 2019	27 December 2019	7,705.53	8.78	238.53	1,560.41
30 December 2019	03 January 2020	10,444.04	8.56	125.41	1,596.13
06 January 2020	10 January 2020	31,468.70	43.88	632.84	2,585.38
13 January 2020	17 January 2020	30,764.41	75.45	573.08	2,821.39
20 January 2020	24 January 2020	22,546.74	71.91	616.28	1,873.72
29 January 2020	31 January 2020	20,834.25	6.88	1,104.32	1,761.06
03 February 2020	07 February 2020	34,138.49	1.85	1,371.25	2,840.44
10 February 2020	14 February 2020	22,328.95	1.26	193.66	1,741.22
17 February 2020	21 February 2020	28,141.14	981.28	588.62	2,194.80
24 February 2020	28 February 2020	67,628.90	69.77	110.53	3,647.12
02 March 2020	06 March 2020	27,080.18	127.73	695.34	1,700.96
09 March 2020	13 March 2020	77,724.05	821.16	418.96	2,817.42
16 March 2020	20 March 2020	26,100.08	57.73	401.91	2,506.77
23 March 2020	27 March 2020	17,435.97	27.37	534.83	2,429.84
30 March 2020	03 April 2020	15,136.34	4.04	220.66	1,531.86
06 April 2020	09 April 2020	11,012.92	3.53	194.11	1,183.01
14 April 2020	17 April 2020	14,420.31	14.81	238.83	1,642.87
20 April 2020	24 April 2020	14,102.50	40.27	722.76	1,117.26

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 15 - 20 Years / Overnight Index Swap	New Trade Turnover (US$mn) / > 20 Years / Basis Swap	New Trade Turnover (US$mn) / > 20 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / > 20 Years / Overnight Index Swap
21 October 2019	25 October 2019	53.04	705.60	5,768.17	0.00
28 October 2019	01 November 2019	1.01	1,526.04	6,616.52	18.52
04 November 2019	08 November 2019	1.11	1,922.76	8,665.91	72.85
11 November 2019	15 November 2019	45.53	953.20	7,630.33	87.18
18 November 2019	22 November 2019	5.87	1,125.46	8,946.57	18.41
25 November 2019	29 November 2019	0.65	353.89	5,013.44	0.00
02 December 2019	06 December 2019	146.83	604.77	11,075.21	0.00
09 December 2019	13 December 2019	162.61	1,323.62	9,459.30	0.00
16 December 2019	20 December 2019	0.40	437.61	6,980.43	0.00
23 December 2019	27 December 2019	0.30	288.29	2,933.34	0.00
30 December 2019	03 January 2020	0.27	309.27	2,008.64	0.00
06 January 2020	10 January 2020	150.90	517.58	11,244.43	148.50
13 January 2020	17 January 2020	96.48	392.86	6,481.36	0.00
20 January 2020	24 January 2020	0.18	576.70	5,888.15	0.00
29 January 2020	31 January 2020	51.92	490.02	6,961.99	0.00
03 February 2020	07 February 2020	0.15	1,027.09	8,542.10	0.00
10 February 2020	14 February 2020	0.20	490.46	7,658.84	57.00
17 February 2020	21 February 2020	81.31	623.59	6,989.23	60.86
24 February 2020	28 February 2020	145.20	548.39	14,421.40	364.26
02 March 2020	06 March 2020	74.63	1,027.71	13,578.27	183.55
09 March 2020	13 March 2020	11.58	967.31	13,692.17	233.26
16 March 2020	20 March 2020	19.08	657.52	15,317.93	70.00
23 March 2020	27 March 2020	0.36	687.44	12,964.69	31.12
30 March 2020	03 April 2020	0.38	413.23	15,261.60	32.90
06 April 2020	09 April 2020	0.35	258.02	5,906.53	0.00
14 April 2020	17 April 2020	3.64	955.02	19,401.72	61.43
20 April 2020	24 April 2020	0.40	525.05	23,304.17	0.00

Interest Rate Turnover Time Series

Interest Rate Turnover		*Number of New Trade*			
For The Period		*Asset Class Total*	*By Product*		
From	To	Number of New Trade / Total	Number of New Trade / Basis Swap	Number of New Trade / Floating vs. Fixed	Number of New Trade / Overnight Index Swap
21 October 2019	25 October 2019	19,265	2,307	16,192	766
28 October 2019	01 November 2019	20,907	2,761	17,592	554
04 November 2019	08 November 2019	21,656	3,863	16,693	1,101
11 November 2019	15 November 2019	15,715	2,288	12,804	623
18 November 2019	22 November 2019	22,460	2,776	18,160	1,524
25 November 2019	29 November 2019	16,626	1,689	14,147	790
02 December 2019	06 December 2019	19,442	1,562	16,851	1,030
09 December 2019	13 December 2019	26,791	1,544	24,284	964
16 December 2019	20 December 2019	14,192	1,594	11,819	780
23 December 2019	27 December 2019	5,300	1,048	4,018	234
30 December 2019	03 January 2020	8,929	1,181	7,305	443
06 January 2020	10 January 2020	19,741	1,431	17,381	929
13 January 2020	17 January 2020	16,169	1,320	13,891	959
20 January 2020	24 January 2020	15,113	1,308	13,061	744
29 January 2020	31 January 2020	11,161	1,265	8,766	1,130
03 February 2020	07 February 2020	22,787	1,905	19,181	1,702
10 February 2020	14 February 2020	17,157	1,296	14,961	901
17 February 2020	21 February 2020	16,558	1,413	14,448	697
24 February 2020	28 February 2020	19,191	1,582	16,296	1,314
02 March 2020	06 March 2020	23,643	2,409	19,350	1,885
09 March 2020	13 March 2020	23,135	1,801	20,054	1,281
16 March 2020	20 March 2020	26,854	1,646	23,938	1,271
23 March 2020	27 March 2020	15,305	1,630	13,183	492
30 March 2020	03 April 2020	16,434	1,584	14,206	644
06 April 2020	09 April 2020	16,052	1,432	14,218	403
14 April 2020	17 April 2020	15,086	1,787	12,795	505
20 April 2020	24 April 2020	17,040	1,718	14,768	554

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*By Product and Intention to Clear*			
From	To	Number of New Trade / Intended to Clear / Basis Swap	Number of New Trade / Intended to Clear / Floating vs. Fixed	Number of New Trade / Intended to Clear / Overnight Index Swap	Number of New Trade / Not Intended to Clear / Basis Swap
21 October 2019	25 October 2019	103	11,183	519	2,204
28 October 2019	01 November 2019	145	11,603	396	2,617
04 November 2019	08 November 2019	143	10,381	767	3,720
11 November 2019	15 November 2019	152	8,593	400	2,137
18 November 2019	22 November 2019	384	12,855	1,172	2,392
25 November 2019	29 November 2019	351	9,925	538	1,338
02 December 2019	06 December 2019	381	12,074	782	1,181
09 December 2019	13 December 2019	285	19,556	669	1,259
16 December 2019	20 December 2019	148	7,869	568	1,447
23 December 2019	27 December 2019	80	2,636	176	968
30 December 2019	03 January 2020	209	4,857	299	973
06 January 2020	10 January 2020	223	12,205	681	1,208
13 January 2020	17 January 2020	183	9,322	650	1,137
20 January 2020	24 January 2020	173	8,776	518	1,136
29 January 2020	31 January 2020	170	6,022	755	1,095
03 February 2020	07 February 2020	570	14,032	1,338	1,335
10 February 2020	14 February 2020	164	10,467	639	1,132
17 February 2020	21 February 2020	322	10,354	477	1,091
24 February 2020	28 February 2020	399	10,725	777	1,183
02 March 2020	06 March 2020	1,099	13,139	1,087	1,310
09 March 2020	13 March 2020	502	13,398	797	1,300
16 March 2020	20 March 2020	325	14,993	702	1,321
23 March 2020	27 March 2020	233	8,296	326	1,398
30 March 2020	03 April 2020	266	9,159	412	1,318
06 April 2020	09 April 2020	482	10,833	305	950
14 April 2020	17 April 2020	350	8,759	396	1,437
20 April 2020	24 April 2020	451	10,146	343	1,267

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period				*By Product and Currency*	
From	To	Number of New Trade / Not Intended to Clear / Floating vs. Fixed	Number of New Trade / Not Intended to Clear / Overnight Index Swap	Number of New Trade / USD / Basis Swap	Number of New Trade / USD / Floating vs. Fixed
21 October 2019	25 October 2019	5,009	247	608	1,760
28 October 2019	01 November 2019	5,989	158	689	1,921
04 November 2019	08 November 2019	6,313	334	1,013	2,681
11 November 2019	15 November 2019	4,211	223	679	1,631
18 November 2019	22 November 2019	5,305	352	689	2,019
25 November 2019	29 November 2019	4,222	252	509	2,265
02 December 2019	06 December 2019	4,777	248	338	2,762
09 December 2019	13 December 2019	4,729	295	392	2,054
16 December 2019	20 December 2019	3,950	212	499	1,598
23 December 2019	27 December 2019	1,383	58	249	988
30 December 2019	03 January 2020	2,448	144	282	1,532
06 January 2020	10 January 2020	5,177	248	348	2,306
13 January 2020	17 January 2020	4,569	309	354	1,917
20 January 2020	24 January 2020	4,286	226	338	1,623
29 January 2020	31 January 2020	2,744	375	357	1,544
03 February 2020	07 February 2020	5,149	364	375	2,274
10 February 2020	14 February 2020	4,494	262	337	1,823
17 February 2020	21 February 2020	4,095	220	319	1,677
24 February 2020	28 February 2020	5,571	537	390	3,315
02 March 2020	06 March 2020	6,211	798	448	3,938
09 March 2020	13 March 2020	6,656	484	520	3,880
16 March 2020	20 March 2020	8,945	569	446	3,865
23 March 2020	27 March 2020	4,887	166	452	2,464
30 March 2020	03 April 2020	5,047	233	420	2,379
06 April 2020	09 April 2020	3,385	98	312	2,086
14 April 2020	17 April 2020	4,036	109	459	2,507
20 April 2020	24 April 2020	4,622	211	386	2,512

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / USD / Overnight Index Swap	Number of New Trade / CNY / Basis Swap	Number of New Trade / CNY / Floating vs. Fixed	Number of New Trade / CNY / Overnight Index Swap
21 October 2019	25 October 2019	63	0	2,292	0
28 October 2019	01 November 2019	62	0	3,263	0
04 November 2019	08 November 2019	52	0	2,389	0
11 November 2019	15 November 2019	30	0	1,932	0
18 November 2019	22 November 2019	83	0	3,588	0
25 November 2019	29 November 2019	58	0	2,336	0
02 December 2019	06 December 2019	74	0	1,635	0
09 December 2019	13 December 2019	66	0	1,271	0
16 December 2019	20 December 2019	56	0	1,167	0
23 December 2019	27 December 2019	13	0	469	0
30 December 2019	03 January 2020	45	0	1,026	0
06 January 2020	10 January 2020	105	0	2,454	0
13 January 2020	17 January 2020	42	0	2,206	0
20 January 2020	24 January 2020	26	0	2,399	0
29 January 2020	31 January 2020	26	0	249	0
03 February 2020	07 February 2020	38	0	3,851	0
10 February 2020	14 February 2020	44	0	2,765	0
17 February 2020	21 February 2020	32	0	2,054	0
24 February 2020	28 February 2020	100	0	2,689	0
02 March 2020	06 March 2020	183	0	3,583	0
09 March 2020	13 March 2020	176	0	3,734	0
16 March 2020	20 March 2020	87	1	4,106	0
23 March 2020	27 March 2020	62	0	2,453	0
30 March 2020	03 April 2020	79	0	1,730	0
06 April 2020	09 April 2020	21	0	1,796	0
14 April 2020	17 April 2020	48	0	1,574	0
20 April 2020	24 April 2020	54	0	1,727	0

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / EUR / Basis Swap	Number of New Trade / EUR / Floating vs. Fixed	Number of New Trade / EUR / Overnight Index Swap	Number of New Trade / GBP / Basis Swap
21 October 2019	25 October 2019	88	131	8	58
28 October 2019	01 November 2019	84	148	1	60
04 November 2019	08 November 2019	278	205	14	64
11 November 2019	15 November 2019	158	138	4	32
18 November 2019	22 November 2019	108	173	2	60
25 November 2019	29 November 2019	54	108	10	44
02 December 2019	06 December 2019	90	113	6	32
09 December 2019	13 December 2019	72	125	12	60
16 December 2019	20 December 2019	36	136	11	45
23 December 2019	27 December 2019	44	37	4	52
30 December 2019	03 January 2020	57	68	0	31
06 January 2020	10 January 2020	74	173	12	62
13 January 2020	17 January 2020	73	107	13	31
20 January 2020	24 January 2020	37	97	2	54
29 January 2020	31 January 2020	42	93	6	49
03 February 2020	07 February 2020	100	99	2	86
10 February 2020	14 February 2020	88	85	1	44
17 February 2020	21 February 2020	36	109	9	31
24 February 2020	28 February 2020	55	142	19	43
02 March 2020	06 March 2020	90	187	37	28
09 March 2020	13 March 2020	110	286	28	29
16 March 2020	20 March 2020	121	267	29	31
23 March 2020	27 March 2020	129	261	27	45
30 March 2020	03 April 2020	74	144	11	29
06 April 2020	09 April 2020	20	98	8	13
14 April 2020	17 April 2020	75	125	7	45
20 April 2020	24 April 2020	104	133	18	29

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / GBP / Floating vs. Fixed	Number of New Trade / GBP / Overnight Index Swap	Number of New Trade / JPY / Basis Swap	Number of New Trade / JPY / Floating vs. Fixed
21 October 2019	25 October 2019	89	0	204	1,779
28 October 2019	01 November 2019	67	0	251	540
04 November 2019	08 November 2019	53	0	380	724
11 November 2019	15 November 2019	32	0	136	1,113
18 November 2019	22 November 2019	58	0	231	647
25 November 2019	29 November 2019	42	0	119	445
02 December 2019	06 December 2019	63	0	149	569
09 December 2019	13 December 2019	60	0	113	684
16 December 2019	20 December 2019	60	0	79	525
23 December 2019	27 December 2019	25	0	83	203
30 December 2019	03 January 2020	42	0	60	166
06 January 2020	10 January 2020	60	0	174	578
13 January 2020	17 January 2020	94	0	121	666
20 January 2020	24 January 2020	66	0	129	463
29 January 2020	31 January 2020	73	0	142	273
03 February 2020	07 February 2020	80	0	263	478
10 February 2020	14 February 2020	56	0	94	177
17 February 2020	21 February 2020	140	0	134	517
24 February 2020	28 February 2020	80	0	148	513
02 March 2020	06 March 2020	48	0	125	350
09 March 2020	13 March 2020	59	0	132	572
16 March 2020	20 March 2020	80	0	114	397
23 March 2020	27 March 2020	114	0	110	401
30 March 2020	03 April 2020	42	0	113	674
06 April 2020	09 April 2020	21	0	96	229
14 April 2020	17 April 2020	62	0	129	351
20 April 2020	24 April 2020	41	0	68	282

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / JPY / Overnight Index Swap	Number of New Trade / HKD / Basis Swap	Number of New Trade / HKD / Floating vs. Fixed	Number of New Trade / HKD / Overnight Index Swap
21 October 2019	25 October 2019	17	73	2,704	0
28 October 2019	01 November 2019	10	126	4,075	4
04 November 2019	08 November 2019	14	130	1,765	0
11 November 2019	15 November 2019	22	166	2,282	0
18 November 2019	22 November 2019	4	276	3,555	0
25 November 2019	29 November 2019	6	110	2,390	0
02 December 2019	06 December 2019	4	115	2,035	0
09 December 2019	13 December 2019	5	148	3,405	0
16 December 2019	20 December 2019	4	86	1,624	0
23 December 2019	27 December 2019	1	26	529	0
30 December 2019	03 January 2020	0	232	1,533	0
06 January 2020	10 January 2020	0	93	3,228	0
13 January 2020	17 January 2020	2	95	2,202	0
20 January 2020	24 January 2020	8	82	2,661	0
29 January 2020	31 January 2020	6	55	1,252	0
03 February 2020	07 February 2020	6	278	3,139	0
10 February 2020	14 February 2020	1	74	2,399	0
17 February 2020	21 February 2020	14	184	2,407	0
24 February 2020	28 February 2020	56	258	2,941	0
02 March 2020	06 March 2020	23	418	4,097	0
09 March 2020	13 March 2020	30	151	4,298	0
16 March 2020	20 March 2020	20	76	3,865	0
23 March 2020	27 March 2020	5	82	2,036	0
30 March 2020	03 April 2020	2	158	2,430	0
06 April 2020	09 April 2020	3	229	3,040	0
14 April 2020	17 April 2020	13	271	2,358	0
20 April 2020	24 April 2020	5	409	2,783	0

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					*By Product and Residua*
From	To	Number of New Trade / Others / Basis Swap	Number of New Trade / Others / Floating vs. Fixed	Number of New Trade / Others / Overnight Index Swap	Number of New Trade / 0 - 1 Year / Basis Swap
21 October 2019	25 October 2019	1,277	7,439	679	238
28 October 2019	01 November 2019	1,551	7,579	477	281
04 November 2019	08 November 2019	1,998	8,878	1,021	414
11 November 2019	15 November 2019	1,118	5,678	568	286
18 November 2019	22 November 2019	1,413	8,121	1,435	267
25 November 2019	29 November 2019	853	6,563	716	212
02 December 2019	06 December 2019	838	9,675	947	203
09 December 2019	13 December 2019	759	16,686	881	225
16 December 2019	20 December 2019	850	6,710	709	205
23 December 2019	27 December 2019	595	1,769	216	121
30 December 2019	03 January 2020	520	2,940	398	129
06 January 2020	10 January 2020	681	8,583	813	138
13 January 2020	17 January 2020	646	6,700	902	160
20 January 2020	24 January 2020	669	5,754	708	155
29 January 2020	31 January 2020	621	5,283	1,092	156
03 February 2020	07 February 2020	803	9,262	1,656	241
10 February 2020	14 February 2020	659	7,656	855	143
17 February 2020	21 February 2020	710	7,545	642	157
24 February 2020	28 February 2020	689	6,617	1,139	154
02 March 2020	06 March 2020	1,300	7,150	1,643	289
09 March 2020	13 March 2020	860	7,226	1,048	173
16 March 2020	20 March 2020	858	11,359	1,136	198
23 March 2020	27 March 2020	813	5,456	399	165
30 March 2020	03 April 2020	790	6,810	553	193
06 April 2020	09 April 2020	762	6,949	371	113
14 April 2020	17 April 2020	808	5,818	437	227
20 April 2020	24 April 2020	723	7,292	478	217

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*/ Maturity*			
From	To	Number of New Trade / 0 - 1 Year / Floating vs. Fixed	Number of New Trade / 0 - 1 Year / Overnight Index Swap	Number of New Trade / 1 - 2 Years / Basis Swap	Number of New Trade / 1 - 2 Years / Floating vs. Fixed
21 October 2019	25 October 2019	2,086	206	256	2,356
28 October 2019	01 November 2019	2,896	163	360	2,522
04 November 2019	08 November 2019	2,089	315	430	2,443
11 November 2019	15 November 2019	2,113	163	275	1,761
18 November 2019	22 November 2019	2,744	508	362	2,826
25 November 2019	29 November 2019	3,092	261	236	2,115
02 December 2019	06 December 2019	3,185	387	220	1,825
09 December 2019	13 December 2019	4,599	271	202	3,057
16 December 2019	20 December 2019	1,968	270	216	1,927
23 December 2019	27 December 2019	776	57	127	552
30 December 2019	03 January 2020	548	78	179	1,174
06 January 2020	10 January 2020	3,039	363	194	2,086
13 January 2020	17 January 2020	2,036	272	183	1,697
20 January 2020	24 January 2020	2,217	291	147	1,690
29 January 2020	31 January 2020	1,037	475	146	1,073
03 February 2020	07 February 2020	2,270	860	261	2,416
10 February 2020	14 February 2020	2,232	326	176	2,065
17 February 2020	21 February 2020	2,292	223	227	1,891
24 February 2020	28 February 2020	2,113	424	231	2,217
02 March 2020	06 March 2020	2,183	839	359	2,560
09 March 2020	13 March 2020	1,913	675	254	2,378
16 March 2020	20 March 2020	4,706	474	241	3,524
23 March 2020	27 March 2020	1,930	187	193	1,767
30 March 2020	03 April 2020	3,699	220	183	1,909
06 April 2020	09 April 2020	2,494	129	212	2,356
14 April 2020	17 April 2020	3,114	154	259	1,554
20 April 2020	24 April 2020	3,545	176	233	2,188

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 1 - 2 Years / Overnight Index Swap	Number of New Trade / 2 - 5 Years / Basis Swap	Number of New Trade / 2 - 5 Years / Floating vs. Fixed	Number of New Trade / 2 - 5 Years / Overnight Index Swap
21 October 2019	25 October 2019	90	524	4,175	262
28 October 2019	01 November 2019	74	620	4,631	178
04 November 2019	08 November 2019	214	846	4,339	371
11 November 2019	15 November 2019	69	535	3,294	216
18 November 2019	22 November 2019	179	686	4,920	515
25 November 2019	29 November 2019	83	418	3,137	258
02 December 2019	06 December 2019	140	349	4,450	332
09 December 2019	13 December 2019	93	330	6,444	379
16 December 2019	20 December 2019	77	373	3,021	274
23 December 2019	27 December 2019	30	220	1,138	113
30 December 2019	03 January 2020	51	327	1,872	212
06 January 2020	10 January 2020	98	369	4,629	232
13 January 2020	17 January 2020	110	300	3,360	343
20 January 2020	24 January 2020	77	289	3,578	205
29 January 2020	31 January 2020	81	269	2,101	307
03 February 2020	07 February 2020	161	444	4,554	345
10 February 2020	14 February 2020	125	285	3,321	277
17 February 2020	21 February 2020	88	295	3,470	229
24 February 2020	28 February 2020	165	469	3,756	434
02 March 2020	06 March 2020	173	721	5,771	417
09 March 2020	13 March 2020	136	400	5,183	223
16 March 2020	20 March 2020	227	364	6,319	319
23 March 2020	27 March 2020	97	399	3,889	102
30 March 2020	03 April 2020	88	386	3,325	209
06 April 2020	09 April 2020	94	474	3,759	148
14 April 2020	17 April 2020	92	471	3,017	154
20 April 2020	24 April 2020	86	447	3,302	162

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 5 - 10 Years / Basis Swap	Number of New Trade / 5 - 10 Years / Floating vs. Fixed	Number of New Trade / 5 - 10 Years / Overnight Index Swap	Number of New Trade / 10 - 15 Years / Basis Swap
21 October 2019	25 October 2019	521	5,359	178	270
28 October 2019	01 November 2019	609	5,529	134	304
04 November 2019	08 November 2019	847	5,167	172	417
11 November 2019	15 November 2019	484	3,521	156	231
18 November 2019	22 November 2019	598	5,054	286	294
25 November 2019	29 November 2019	374	3,940	163	159
02 December 2019	06 December 2019	326	4,740	156	155
09 December 2019	13 December 2019	320	7,714	202	148
16 December 2019	20 December 2019	338	3,277	152	169
23 December 2019	27 December 2019	250	911	31	118
30 December 2019	03 January 2020	236	2,795	98	101
06 January 2020	10 January 2020	293	5,374	215	144
13 January 2020	17 January 2020	257	4,532	222	152
20 January 2020	24 January 2020	289	3,800	164	154
29 January 2020	31 January 2020	284	2,817	262	155
03 February 2020	07 February 2020	447	7,292	333	174
10 February 2020	14 February 2020	298	5,574	167	136
17 February 2020	21 February 2020	344	4,773	136	162
24 February 2020	28 February 2020	335	5,551	249	141
02 March 2020	06 March 2020	531	6,213	432	174
09 March 2020	13 March 2020	475	7,433	218	191
16 March 2020	20 March 2020	360	6,825	234	157
23 March 2020	27 March 2020	370	3,745	95	168
30 March 2020	03 April 2020	368	3,473	122	173
06 April 2020	09 April 2020	320	4,170	29	116
14 April 2020	17 April 2020	348	3,227	93	155
20 April 2020	24 April 2020	417	4,026	119	142

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 10 - 15 Years / Floating vs. Fixed	Number of New Trade / 10 - 15 Years / Overnight Index Swap	Number of New Trade / 15 - 20 Years / Basis Swap	Number of New Trade / 15 - 20 Years / Floating vs. Fixed
21 October 2019	25 October 2019	1,168	22	149	485
28 October 2019	01 November 2019	1,127	2	179	227
04 November 2019	08 November 2019	1,564	10	272	249
11 November 2019	15 November 2019	1,241	10	143	320
18 November 2019	22 November 2019	1,512	16	173	314
25 November 2019	29 November 2019	1,221	16	97	159
02 December 2019	06 December 2019	1,894	7	94	210
09 December 2019	13 December 2019	1,505	10	90	169
16 December 2019	20 December 2019	1,052	4	99	186
23 December 2019	27 December 2019	314	2	68	97
30 December 2019	03 January 2020	583	2	62	82
06 January 2020	10 January 2020	1,374	5	89	203
13 January 2020	17 January 2020	1,614	6	84	205
20 January 2020	24 January 2020	1,063	6	86	158
29 January 2020	31 January 2020	1,117	2	87	148
03 February 2020	07 February 2020	1,809	2	114	180
10 February 2020	14 February 2020	1,173	2	81	118
17 February 2020	21 February 2020	1,328	11	69	151
24 February 2020	28 February 2020	1,588	7	78	187
02 March 2020	06 March 2020	1,471	10	108	165
09 March 2020	13 March 2020	1,858	14	93	232
16 March 2020	20 March 2020	1,412	5	96	248
23 March 2020	27 March 2020	965	6	105	215
30 March 2020	03 April 2020	738	2	83	155
06 April 2020	09 April 2020	601	2	59	112
14 April 2020	17 April 2020	817	4	94	119
20 April 2020	24 April 2020	715	9	79	116

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 15 - 20 Years / Overnight Index Swap	Number of New Trade / > 20 Years / Basis Swap	Number of New Trade / > 20 Years / Floating vs. Fixed	Number of New Trade / > 20 Years / Overnight Index Swap
21 October 2019	25 October 2019	9	351	565	0
28 October 2019	01 November 2019	2	410	662	2
04 November 2019	08 November 2019	10	638	842	9
11 November 2019	15 November 2019	6	336	557	4
18 November 2019	22 November 2019	19	397	793	1
25 November 2019	29 November 2019	10	194	485	0
02 December 2019	06 December 2019	8	215	548	0
09 December 2019	13 December 2019	10	230	798	0
16 December 2019	20 December 2019	4	197	389	0
23 December 2019	27 December 2019	2	145	232	0
30 December 2019	03 January 2020	2	149	253	0
06 January 2020	10 January 2020	11	206	679	6
13 January 2020	17 January 2020	7	185	447	0
20 January 2020	24 January 2020	2	189	558	0
29 January 2020	31 January 2020	3	170	475	0
03 February 2020	07 February 2020	2	226	661	0
10 February 2020	14 February 2020	2	178	480	3
17 February 2020	21 February 2020	7	160	545	4
24 February 2020	28 February 2020	6	176	884	30
02 March 2020	06 March 2020	6	230	989	8
09 March 2020	13 March 2020	4	216	1,059	12
16 March 2020	20 March 2020	7	230	906	6
23 March 2020	27 March 2020	2	232	672	3
30 March 2020	03 April 2020	2	199	907	2
06 April 2020	09 April 2020	2	139	727	0
14 April 2020	17 April 2020	3	234	949	6
20 April 2020	24 April 2020	4	185	878	0

Interest Rate Turnover Time Series

Interest Rate Turnover		*New Trade Turnover (US$mn)*			
For The Period		*Asset Class Total*	*By Product*		
From	To	New Trade Turnover (US$mn) / Total	New Trade Turnover (US$mn) / Basis Swap	New Trade Turnover (US$mn) / Floating vs. Fixed	New Trade Turnover (US$mn) / Overnight Index Swap
27 April 2020	29 April 2020	678,528.52	169,482.65	457,622.10	51,423.77
04 May 2020	08 May 2020	1,577,709.88	605,478.14	921,281.57	50,950.17
11 May 2020	15 May 2020	1,786,556.23	419,606.87	1,051,753.00	315,196.36
18 May 2020	22 May 2020	1,359,670.79	426,524.20	845,594.87	87,551.72
25 May 2020	29 May 2020	1,573,065.03	488,755.80	829,840.07	254,469.16
01 June 2020	05 June 2020	1,705,435.44	561,188.69	991,416.92	152,829.83
08 June 2020	12 June 2020	1,655,734.05	297,480.60	1,147,659.79	210,593.66
15 June 2020	19 June 2020	1,477,521.03	320,214.35	1,027,048.82	130,257.86
22 June 2020	26 June 2020	1,329,611.83	397,777.57	867,880.71	63,953.54
29 June 2020	03 July 2020	1,034,401.01	280,416.71	717,736.74	36,247.56
06 July 2020	10 July 2020	1,381,429.63	498,745.67	858,883.29	23,800.66
13 July 2020	17 July 2020	1,081,997.84	258,095.76	731,138.21	92,763.87
20 July 2020	24 July 2020	1,452,613.83	292,858.29	755,625.13	404,130.40
27 July 2020	31 July 2020	1,246,791.03	430,222.01	777,232.88	39,336.14
03 August 2020	07 August 2020	1,260,156.74	475,003.48	740,311.68	44,841.58
10 August 2020	14 August 2020	1,052,160.33	229,907.26	727,697.43	94,555.64
17 August 2020	21 August 2020	925,490.42	131,749.22	629,766.56	163,974.64
24 August 2020	28 August 2020	954,956.25	127,631.14	722,539.64	104,785.47
31 August 2020	04 September 2020	992,619.70	142,981.38	755,081.15	94,557.17
07 September 2020	11 September 2020	1,061,934.87	108,474.68	906,002.69	47,457.50
14 September 2020	18 September 2020	1,297,777.46	144,171.76	960,686.57	192,919.13
21 September 2020	25 September 2020	1,227,313.20	132,819.52	847,066.56	247,427.13
28 September 2020	30 September 2020	1,091,561.12	100,564.51	738,273.03	252,723.59
05 October 2020	09 October 2020	1,739,196.26	392,909.17	1,067,653.87	278,633.22
12 October 2020	16 October 2020	1,408,739.98	268,360.36	926,332.66	214,046.96
19 October 2020	23 October 2020	1,144,152.24	211,361.54	820,458.74	112,331.96
26 October 2020	30 October 2020	1,429,318.21	470,192.06	885,089.73	74,036.42

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*By Product and Intention to Clear*			
From	To	New Trade Turnover (US$mn) / Intended to Clear / Basis Swap	New Trade Turnover (US$mn) / Intended to Clear / Floating vs. Fixed	New Trade Turnover (US$mn) / Intended to Clear / Overnight Index Swap	New Trade Turnover (US$mn) / Not Intended to Clear / Basis Swap
27 April 2020	29 April 2020	9,577.55	286,647.70	19,956.94	159,905.10
04 May 2020	08 May 2020	20,338.10	446,762.33	28,068.80	585,140.04
11 May 2020	15 May 2020	19,190.35	551,146.62	226,932.49	400,416.52
18 May 2020	22 May 2020	13,214.50	404,171.79	61,006.32	413,309.70
25 May 2020	29 May 2020	15,620.06	401,667.03	135,003.73	473,135.74
01 June 2020	05 June 2020	12,648.22	456,902.90	112,040.72	548,540.47
08 June 2020	12 June 2020	12,620.52	676,609.27	150,355.16	284,860.08
15 June 2020	19 June 2020	26,721.23	540,646.71	64,354.43	293,493.12
22 June 2020	26 June 2020	17,271.91	446,748.60	35,630.47	380,505.67
29 June 2020	03 July 2020	7,589.66	403,779.27	25,216.77	272,827.05
06 July 2020	10 July 2020	8,678.94	434,561.27	4,856.30	490,066.73
13 July 2020	17 July 2020	16,684.29	369,186.21	53,460.47	241,411.47
20 July 2020	24 July 2020	32,087.65	430,403.58	377,709.24	260,770.64
27 July 2020	31 July 2020	7,917.58	290,426.51	21,504.96	422,304.43
03 August 2020	07 August 2020	15,024.55	361,228.45	32,637.30	459,978.93
10 August 2020	14 August 2020	8,264.95	307,823.10	45,702.16	221,642.31
17 August 2020	21 August 2020	8,585.31	340,792.62	137,236.56	123,163.90
24 August 2020	28 August 2020	15,737.69	469,546.24	82,013.42	111,893.45
31 August 2020	04 September 2020	15,860.59	494,372.84	65,300.72	127,120.79
07 September 2020	11 September 2020	12,060.26	591,824.93	25,188.85	96,414.42
14 September 2020	18 September 2020	12,682.45	630,564.35	137,314.41	131,489.31
21 September 2020	25 September 2020	17,821.33	570,116.82	229,630.88	114,998.19
28 September 2020	30 September 2020	39,203.85	598,324.18	219,424.57	61,360.66
05 October 2020	09 October 2020	19,115.48	465,005.68	209,918.46	373,793.70
12 October 2020	16 October 2020	8,508.06	544,873.07	179,558.42	259,852.30
19 October 2020	23 October 2020	16,130.80	497,747.16	85,490.56	195,230.75
26 October 2020	30 October 2020	22,218.85	407,767.73	55,768.01	447,973.22

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period				*By Product and Currency*	
From	To	New Trade Turnover (US$mn) / Not Intended to Clear / Floating vs. Fixed	New Trade Turnover (US$mn) / Not Intended to Clear / Overnight Index Swap	New Trade Turnover (US$mn) / USD / Basis Swap	New Trade Turnover (US$mn) / USD / Floating vs. Fixed
27 April 2020	29 April 2020	170,974.40	31,466.83	17,948.36	50,175.75
04 May 2020	08 May 2020	474,519.24	22,881.37	38,866.26	88,507.54
11 May 2020	15 May 2020	500,606.38	88,263.87	29,438.08	61,668.81
18 May 2020	22 May 2020	441,423.08	26,545.39	29,242.53	89,743.12
25 May 2020	29 May 2020	428,173.04	119,465.43	25,620.64	62,831.76
01 June 2020	05 June 2020	534,514.02	40,789.12	27,456.94	90,266.87
08 June 2020	12 June 2020	471,050.52	60,238.50	24,192.33	85,842.67
15 June 2020	19 June 2020	486,402.10	65,903.43	44,679.00	83,318.19
22 June 2020	26 June 2020	421,132.12	28,323.07	32,376.21	65,178.49
29 June 2020	03 July 2020	313,957.47	11,030.79	25,111.49	61,539.48
06 July 2020	10 July 2020	424,322.02	18,944.36	23,353.41	58,699.38
13 July 2020	17 July 2020	361,952.01	39,303.40	34,043.31	84,836.41
20 July 2020	24 July 2020	325,221.55	26,421.16	21,363.39	48,528.97
27 July 2020	31 July 2020	486,806.37	17,831.18	28,640.09	83,989.93
03 August 2020	07 August 2020	379,083.23	12,204.28	23,162.81	95,634.79
10 August 2020	14 August 2020	419,874.33	48,853.48	17,365.72	78,637.41
17 August 2020	21 August 2020	288,973.95	26,738.08	21,171.72	82,225.62
24 August 2020	28 August 2020	252,993.40	22,772.05	19,899.53	107,807.50
31 August 2020	04 September 2020	260,708.31	29,256.45	22,756.77	104,405.43
07 September 2020	11 September 2020	314,177.77	22,268.65	22,721.30	84,470.72
14 September 2020	18 September 2020	330,122.22	55,604.72	45,878.27	84,407.17
21 September 2020	25 September 2020	276,949.74	17,796.25	42,351.35	91,128.53
28 September 2020	30 September 2020	139,948.84	33,299.03	6,320.04	25,915.40
05 October 2020	09 October 2020	602,648.20	68,714.76	82,315.21	164,619.00
12 October 2020	16 October 2020	381,459.59	34,488.55	37,953.42	67,011.06
19 October 2020	23 October 2020	322,711.58	26,841.40	50,997.73	73,961.64
26 October 2020	30 October 2020	477,322.00	18,268.41	65,724.65	88,592.97

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / USD / Overnight Index Swap	New Trade Turnover (US$mn) / CNY / Basis Swap	New Trade Turnover (US$mn) / CNY / Floating vs. Fixed	New Trade Turnover (US$mn) / CNY / Overnight Index Swap
27 April 2020	29 April 2020	5,501.00	0.00	47,361.28	0.00
04 May 2020	08 May 2020	3,463.00	0.00	67,115.70	0.00
11 May 2020	15 May 2020	6,108.75	0.00	90,881.49	0.00
18 May 2020	22 May 2020	4,809.28	0.00	60,482.51	0.00
25 May 2020	29 May 2020	2,975.00	0.00	125,678.30	0.00
01 June 2020	05 June 2020	9,787.00	0.00	141,743.70	0.00
08 June 2020	12 June 2020	6,822.19	0.00	128,302.07	0.00
15 June 2020	19 June 2020	15,335.00	0.00	117,771.14	0.00
22 June 2020	26 June 2020	11,795.20	0.00	115,259.26	0.00
29 June 2020	03 July 2020	463.60	0.00	82,697.29	0.00
06 July 2020	10 July 2020	4,870.20	0.00	184,855.38	0.00
13 July 2020	17 July 2020	7,456.34	0.00	129,365.79	0.00
20 July 2020	24 July 2020	3,316.52	0.00	90,378.19	0.00
27 July 2020	31 July 2020	4,228.00	0.00	46,197.92	0.00
03 August 2020	07 August 2020	2,080.06	0.00	139,633.62	0.00
10 August 2020	14 August 2020	3,377.75	0.00	40,773.52	0.00
17 August 2020	21 August 2020	11,366.00	0.00	77,751.14	0.00
24 August 2020	28 August 2020	17,210.00	0.00	71,751.80	0.00
31 August 2020	04 September 2020	15,211.00	0.00	119,031.32	0.00
07 September 2020	11 September 2020	8,600.20	0.00	121,097.95	0.00
14 September 2020	18 September 2020	18,905.20	0.00	115,469.60	0.00
21 September 2020	25 September 2020	2,973.50	0.00	118,999.10	0.00
28 September 2020	30 September 2020	3,800.00	0.00	48,643.65	0.00
05 October 2020	09 October 2020	13,149.00	0.00	24,324.22	0.00
12 October 2020	16 October 2020	10,475.50	0.00	68,745.30	0.00
19 October 2020	23 October 2020	15,267.21	0.00	110,984.12	0.00
26 October 2020	30 October 2020	6,321.71	0.00	106,207.00	0.00

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / EUR / Basis Swap	New Trade Turnover (US$mn) / EUR / Floating vs. Fixed	New Trade Turnover (US$mn) / EUR / Overnight Index Swap	New Trade Turnover (US$mn) / GBP / Basis Swap
27 April 2020	29 April 2020	3,224.07	2,772.62	1,440.64	191.57
04 May 2020	08 May 2020	5,459.32	5,264.55	3,427.47	1,131.36
11 May 2020	15 May 2020	4,912.10	2,636.49	2,758.54	715.74
18 May 2020	22 May 2020	4,342.22	5,172.98	4,393.61	1,914.37
25 May 2020	29 May 2020	6,607.69	7,645.72	13,714.27	1,379.70
01 June 2020	05 June 2020	4,271.54	11,759.74	1,566.39	1,366.64
08 June 2020	12 June 2020	3,923.02	9,230.61	8,249.26	941.24
15 June 2020	19 June 2020	3,885.82	4,251.92	4,640.04	1,088.03
22 June 2020	26 June 2020	4,213.10	4,021.65	4,853.77	716.37
29 June 2020	03 July 2020	3,791.14	3,311.59	2,835.58	668.25
06 July 2020	10 July 2020	4,732.94	3,293.44	4,678.29	733.42
13 July 2020	17 July 2020	4,852.12	6,087.82	442.62	1,236.32
20 July 2020	24 July 2020	6,669.10	5,667.43	1,037.58	1,062.72
27 July 2020	31 July 2020	7,918.37	9,183.88	937.43	3,685.02
03 August 2020	07 August 2020	3,995.48	21,856.02	3,663.14	1,935.48
10 August 2020	14 August 2020	3,763.39	10,414.80	2,648.64	1,441.87
17 August 2020	21 August 2020	4,243.68	5,019.76	2,829.41	1,016.73
24 August 2020	28 August 2020	4,276.22	4,717.10	1,420.29	965.16
31 August 2020	04 September 2020	3,686.59	5,221.50	5,332.23	2,050.55
07 September 2020	11 September 2020	4,685.59	10,591.47	1,088.71	1,236.62
14 September 2020	18 September 2020	3,754.48	9,463.10	14,273.74	1,674.69
21 September 2020	25 September 2020	5,806.54	3,710.61	720.36	1,652.58
28 September 2020	30 September 2020	0.00	3,893.15	1,776.49	0.00
05 October 2020	09 October 2020	7,523.06	12,572.37	434.50	4,780.94
12 October 2020	16 October 2020	6,393.49	7,255.55	5,141.08	3,643.46
19 October 2020	23 October 2020	5,252.47	7,516.82	2,475.01	3,467.79
26 October 2020	30 October 2020	10,920.49	9,968.80	634.46	6,904.82

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / GBP / Floating vs. Fixed	New Trade Turnover (US$mn) / GBP / Overnight Index Swap	New Trade Turnover (US$mn) / JPY / Basis Swap	New Trade Turnover (US$mn) / JPY / Floating vs. Fixed
27 April 2020	29 April 2020	206.17	0.00	16,277.03	14,478.07
04 May 2020	08 May 2020	1,396.02	0.00	6,612.34	9,523.19
11 May 2020	15 May 2020	805.08	0.00	5,451.75	35,175.07
18 May 2020	22 May 2020	2,474.71	0.00	6,908.40	35,100.70
25 May 2020	29 May 2020	1,498.87	0.00	5,160.59	57,383.84
01 June 2020	05 June 2020	2,597.38	0.00	5,354.55	23,288.10
08 June 2020	12 June 2020	682.53	0.00	5,670.56	29,781.15
15 June 2020	19 June 2020	1,081.76	0.00	11,098.18	31,743.68
22 June 2020	26 June 2020	842.98	0.00	11,896.39	90,339.67
29 June 2020	03 July 2020	716.60	0.00	7,365.29	23,558.12
06 July 2020	10 July 2020	2,775.65	0.76	6,743.37	45,760.60
13 July 2020	17 July 2020	2,977.76	228.01	6,156.82	19,719.15
20 July 2020	24 July 2020	764.56	0.00	5,446.38	9,993.12
27 July 2020	31 July 2020	3,620.06	0.00	8,581.27	22,560.25
03 August 2020	07 August 2020	919.40	0.00	4,816.36	24,104.07
10 August 2020	14 August 2020	811.08	26.40	9,672.73	144,621.17
17 August 2020	21 August 2020	765.33	106.02	5,793.13	30,170.23
24 August 2020	28 August 2020	2,162.89	2.23	4,179.72	23,269.82
31 August 2020	04 September 2020	2,557.39	1.35	7,304.71	45,268.67
07 September 2020	11 September 2020	1,432.37	540.20	5,556.08	67,098.51
14 September 2020	18 September 2020	5,455.87	122.71	7,096.08	35,283.61
21 September 2020	25 September 2020	3,031.97	54.21	3,861.56	96,258.18
28 September 2020	30 September 2020	157.89	0.00	118.31	9,895.80
05 October 2020	09 October 2020	4,138.73	522.92	11,816.01	56,870.40
12 October 2020	16 October 2020	1,815.68	113.24	5,311.78	218,221.03
19 October 2020	23 October 2020	3,918.12	12.53	7,482.13	46,677.27
26 October 2020	30 October 2020	4,456.73	0.00	13,503.28	30,919.99

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / JPY / Overnight Index Swap	New Trade Turnover (US$mn) / HKD / Basis Swap	New Trade Turnover (US$mn) / HKD / Floating vs. Fixed	New Trade Turnover (US$mn) / HKD / Overnight Index Swap
27 April 2020	29 April 2020	746.13	9,621.41	108,155.82	0.00
04 May 2020	08 May 2020	244.96	12,570.61	175,991.59	0.00
11 May 2020	15 May 2020	21.01	8,011.06	168,083.36	0.00
18 May 2020	22 May 2020	2,806.73	1,889.01	125,376.90	0.00
25 May 2020	29 May 2020	41.78	6,743.33	113,842.14	0.00
01 June 2020	05 June 2020	216.73	6,335.16	159,933.25	0.00
08 June 2020	12 June 2020	5,203.44	7,278.61	183,791.66	0.00
15 June 2020	19 June 2020	9,984.39	6,332.13	134,150.21	0.00
22 June 2020	26 June 2020	2,889.23	2,662.64	71,009.63	0.00
29 June 2020	03 July 2020	650.80	2,129.04	101,771.95	0.00
06 July 2020	10 July 2020	2,191.14	6,180.40	98,515.76	45.16
13 July 2020	17 July 2020	448.93	5,842.78	101,450.39	26.06
20 July 2020	24 July 2020	0.00	3,881.77	83,184.11	51.60
27 July 2020	31 July 2020	0.00	5,561.79	61,524.26	0.00
03 August 2020	07 August 2020	579.59	4,928.80	66,182.04	0.00
10 August 2020	14 August 2020	449.06	2,576.28	51,038.11	0.00
17 August 2020	21 August 2020	1,911.40	1,974.63	52,435.03	0.00
24 August 2020	28 August 2020	0.00	7,438.21	91,761.86	0.00
31 August 2020	04 September 2020	99.48	7,294.01	85,948.15	0.00
07 September 2020	11 September 2020	3,908.83	4,683.20	132,212.03	0.00
14 September 2020	18 September 2020	3,703.12	2,538.61	141,718.20	0.00
21 September 2020	25 September 2020	0.00	5,034.81	112,606.34	0.00
28 September 2020	30 September 2020	3,056.78	3,678.58	84,212.38	0.00
05 October 2020	09 October 2020	1,832.05	2,635.56	121,878.64	0.00
12 October 2020	16 October 2020	109.21	2,642.65	50,552.18	0.00
19 October 2020	23 October 2020	1,931.91	4,678.88	54,382.08	0.00
26 October 2020	30 October 2020	2,490.52	3,313.48	43,003.44	0.00

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					*By Product and Residua*
From	To	New Trade Turnover (US$mn) / Others / Basis Swap	New Trade Turnover (US$mn) / Others / Floating vs. Fixed	New Trade Turnover (US$mn) / Others / Overnight Index Swap	New Trade Turnover (US$mn) / 0 - 1 Year / Basis Swap
27 April 2020	29 April 2020	122,220.19	234,472.41	43,736.00	127,381.07
04 May 2020	08 May 2020	540,838.25	573,482.98	43,814.73	484,237.65
11 May 2020	15 May 2020	371,078.14	692,502.69	306,308.06	336,462.20
18 May 2020	22 May 2020	382,227.66	527,243.95	75,542.10	340,406.37
25 May 2020	29 May 2020	443,243.85	460,959.42	237,738.12	389,702.12
01 June 2020	05 June 2020	516,403.87	561,827.88	141,259.71	465,038.25
08 June 2020	12 June 2020	255,474.84	710,029.10	190,318.77	231,537.12
15 June 2020	19 June 2020	253,131.20	654,731.91	100,298.43	239,763.97
22 June 2020	26 June 2020	345,912.88	521,229.03	44,415.34	315,017.80
29 June 2020	03 July 2020	241,351.49	444,141.71	32,297.58	227,149.55
06 July 2020	10 July 2020	457,002.13	464,983.07	12,015.11	427,709.56
13 July 2020	17 July 2020	205,964.40	386,700.90	84,161.91	201,589.78
20 July 2020	24 July 2020	254,434.94	517,108.75	399,724.70	211,292.45
27 July 2020	31 July 2020	375,835.47	550,156.58	34,170.71	349,090.51
03 August 2020	07 August 2020	436,164.55	391,981.74	38,518.78	398,830.63
10 August 2020	14 August 2020	195,087.26	401,401.32	88,053.79	178,512.20
17 August 2020	21 August 2020	97,549.34	381,399.44	147,761.81	90,538.54
24 August 2020	28 August 2020	90,872.31	421,068.67	86,152.95	83,742.99
31 August 2020	04 September 2020	99,888.75	392,648.68	73,913.11	93,769.88
07 September 2020	11 September 2020	69,591.89	489,099.64	33,319.56	62,024.75
14 September 2020	18 September 2020	83,229.63	568,889.01	155,914.36	72,000.36
21 September 2020	25 September 2020	74,112.67	421,331.82	243,679.06	67,730.78
28 September 2020	30 September 2020	90,447.58	565,554.75	244,090.32	58,270.76
05 October 2020	09 October 2020	283,838.39	683,250.53	262,694.75	267,088.87
12 October 2020	16 October 2020	212,415.56	512,731.87	198,207.93	187,646.27
19 October 2020	23 October 2020	139,482.54	523,018.70	92,645.30	133,098.15
26 October 2020	30 October 2020	369,825.34	601,940.80	64,589.72	334,015.21

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*l Maturity*			
From	To	New Trade Turnover (US$mn) / 0 - 1 Year / Floating vs. Fixed	New Trade Turnover (US$mn) / 0 - 1 Year / Overnight Index Swap	New Trade Turnover (US$mn) / 1 - 2 Years / Basis Swap	New Trade Turnover (US$mn) / 1 - 2 Years / Floating vs. Fixed
27 April 2020	29 April 2020	248,106.13	44,250.94	24,357.62	82,928.92
04 May 2020	08 May 2020	548,579.66	38,974.42	78,562.62	148,074.45
11 May 2020	15 May 2020	691,447.06	306,958.15	50,592.42	143,009.00
18 May 2020	22 May 2020	423,367.82	76,959.85	51,685.39	155,934.74
25 May 2020	29 May 2020	427,628.20	244,559.54	69,467.36	160,814.18
01 June 2020	05 June 2020	490,474.53	145,121.73	66,471.32	186,344.99
08 June 2020	12 June 2020	609,247.93	199,226.98	42,158.97	212,216.67
15 June 2020	19 June 2020	627,222.45	117,515.80	52,351.07	157,646.49
22 June 2020	26 June 2020	453,735.56	53,081.08	49,296.80	139,797.96
29 June 2020	03 July 2020	417,292.01	26,456.97	29,000.77	123,217.07
06 July 2020	10 July 2020	446,838.76	14,593.41	47,382.12	197,253.48
13 July 2020	17 July 2020	404,164.86	80,522.41	27,450.58	116,683.59
20 July 2020	24 July 2020	378,228.28	392,110.30	35,946.94	133,414.16
27 July 2020	31 July 2020	423,542.17	26,588.25	44,488.16	122,796.39
03 August 2020	07 August 2020	381,468.69	33,590.14	44,409.46	127,769.03
10 August 2020	14 August 2020	362,540.29	74,159.90	27,849.60	128,591.51
17 August 2020	21 August 2020	345,822.36	124,526.74	19,515.89	82,513.72
24 August 2020	28 August 2020	279,527.43	93,962.28	17,751.13	171,781.29
31 August 2020	04 September 2020	325,040.73	81,042.42	20,068.95	129,597.21
07 September 2020	11 September 2020	389,745.27	30,353.88	19,653.85	172,717.07
14 September 2020	18 September 2020	434,075.83	171,687.04	35,981.17	200,279.53
21 September 2020	25 September 2020	361,584.65	221,453.26	37,094.06	173,610.26
28 September 2020	30 September 2020	360,061.11	229,566.46	15,768.99	112,292.23
05 October 2020	09 October 2020	533,633.10	245,827.28	59,589.44	198,208.88
12 October 2020	16 October 2020	439,105.90	196,177.79	36,224.30	151,505.41
19 October 2020	23 October 2020	356,839.03	81,052.64	33,825.27	138,906.41
26 October 2020	30 October 2020	468,443.43	51,868.72	69,127.45	123,409.90

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 1 - 2 Years / Overnight Index Swap	New Trade Turnover (US$mn) / 2 - 5 Years / Basis Swap	New Trade Turnover (US$mn) / 2 - 5 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 2 - 5 Years / Overnight Index Swap
27 April 2020	29 April 2020	4,131.93	11,236.09	68,947.14	1,851.17
04 May 2020	08 May 2020	3,919.30	30,605.23	133,792.91	6,247.67
11 May 2020	15 May 2020	4,047.49	20,958.81	119,077.02	2,771.35
18 May 2020	22 May 2020	4,989.97	21,074.76	136,667.87	3,944.61
25 May 2020	29 May 2020	4,055.38	20,586.90	128,299.78	3,417.49
01 June 2020	05 June 2020	2,389.86	19,333.32	174,062.99	3,392.04
08 June 2020	12 June 2020	6,419.08	14,272.36	160,089.34	2,716.90
15 June 2020	19 June 2020	7,516.52	18,976.67	126,155.93	3,759.48
22 June 2020	26 June 2020	6,028.90	20,101.06	149,298.90	1,922.24
29 June 2020	03 July 2020	6,428.92	13,051.01	99,548.05	2,458.46
06 July 2020	10 July 2020	4,708.52	14,946.95	111,018.09	2,684.21
13 July 2020	17 July 2020	7,817.49	19,767.60	104,999.16	2,093.17
20 July 2020	24 July 2020	6,392.49	25,006.28	138,420.07	4,166.89
27 July 2020	31 July 2020	5,836.22	25,160.58	126,565.00	4,426.38
03 August 2020	07 August 2020	5,532.79	20,380.16	127,212.52	3,375.91
10 August 2020	14 August 2020	13,121.35	14,258.23	134,126.62	4,298.42
17 August 2020	21 August 2020	32,812.85	14,922.55	110,620.13	5,184.42
24 August 2020	28 August 2020	4,934.90	14,509.34	146,254.24	4,213.82
31 August 2020	04 September 2020	5,758.47	17,682.41	161,487.78	4,875.50
07 September 2020	11 September 2020	8,515.84	15,878.07	175,930.67	4,140.60
14 September 2020	18 September 2020	15,501.65	19,935.72	175,117.72	4,029.26
21 September 2020	25 September 2020	13,778.19	17,661.87	175,558.87	10,565.89
28 September 2020	30 September 2020	17,894.88	10,816.93	155,825.68	2,915.21
05 October 2020	09 October 2020	16,461.48	40,756.47	206,106.66	12,674.77
12 October 2020	16 October 2020	8,497.31	24,870.94	151,047.33	5,979.47
19 October 2020	23 October 2020	16,755.24	24,227.26	182,433.62	8,371.18
26 October 2020	30 October 2020	10,777.05	39,158.20	156,221.56	7,846.42

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 5 - 10 Years / Basis Swap	New Trade Turnover (US$mn) / 5 - 10 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 5 - 10 Years / Overnight Index Swap	New Trade Turnover (US$mn) / 10 - 15 Years / Basis Swap
27 April 2020	29 April 2020	3,567.66	46,501.45	1,185.06	2,659.99
04 May 2020	08 May 2020	8,532.76	72,170.61	1,804.59	2,212.09
11 May 2020	15 May 2020	8,283.82	78,633.73	1,394.26	2,045.24
18 May 2020	22 May 2020	9,319.29	80,092.93	1,640.38	2,180.19
25 May 2020	29 May 2020	5,284.71	91,269.37	2,380.31	2,398.78
01 June 2020	05 June 2020	6,252.64	110,357.96	1,915.82	3,068.78
08 June 2020	12 June 2020	6,250.97	128,421.40	2,039.25	2,268.54
15 June 2020	19 June 2020	5,167.21	90,560.77	1,444.42	2,167.26
22 June 2020	26 June 2020	8,778.56	96,967.98	2,642.91	3,014.78
29 June 2020	03 July 2020	7,144.98	60,110.72	863.56	2,421.80
06 July 2020	10 July 2020	5,362.19	87,068.77	1,782.10	2,010.92
13 July 2020	17 July 2020	6,160.56	88,387.55	2,313.12	1,924.45
20 July 2020	24 July 2020	13,729.60	88,536.15	1,453.44	3,922.75
27 July 2020	31 July 2020	8,139.50	86,081.28	2,055.79	1,753.90
03 August 2020	07 August 2020	6,995.01	87,561.95	2,153.22	1,737.35
10 August 2020	14 August 2020	6,431.81	74,937.49	2,656.53	1,238.28
17 August 2020	21 August 2020	4,261.41	71,528.66	1,369.67	1,276.17
24 August 2020	28 August 2020	8,029.51	100,042.98	1,457.19	1,266.77
31 August 2020	04 September 2020	7,738.77	108,084.59	2,711.67	1,808.88
07 September 2020	11 September 2020	8,056.49	138,353.41	4,292.08	1,906.81
14 September 2020	18 September 2020	12,738.92	123,057.60	1,687.82	2,429.05
21 September 2020	25 September 2020	7,787.81	104,739.92	1,534.62	1,701.58
28 September 2020	30 September 2020	10,547.23	87,585.78	2,134.13	2,988.29
05 October 2020	09 October 2020	14,866.53	97,201.85	2,708.84	6,488.55
12 October 2020	16 October 2020	11,961.59	143,434.21	3,106.89	4,410.38
19 October 2020	23 October 2020	13,465.06	113,972.94	5,700.89	4,447.73
26 October 2020	30 October 2020	15,195.52	106,215.85	3,412.34	7,100.14

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 10 - 15 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 10 - 15 Years / Overnight Index Swap	New Trade Turnover (US$mn) / 15 - 20 Years / Basis Swap	New Trade Turnover (US$mn) / 15 - 20 Years / Floating vs. Fixed
27 April 2020	29 April 2020	8,863.52	4.34	126.71	520.49
04 May 2020	08 May 2020	11,757.82	3.77	528.17	1,072.85
11 May 2020	15 May 2020	13,578.77	3.68	322.64	2,145.91
18 May 2020	22 May 2020	39,576.22	4.78	1,053.57	4,267.14
25 May 2020	29 May 2020	18,037.39	14.18	570.74	1,429.08
01 June 2020	05 June 2020	23,873.44	6.36	548.85	1,616.50
08 June 2020	12 June 2020	27,548.48	90.22	480.71	3,191.48
15 June 2020	19 June 2020	16,895.44	21.06	797.26	1,254.62
22 June 2020	26 June 2020	16,888.30	57.03	978.02	5,530.17
29 June 2020	03 July 2020	11,531.99	5.90	1,058.99	1,917.30
06 July 2020	10 July 2020	12,133.99	31.14	694.58	1,633.93
13 July 2020	17 July 2020	13,101.77	6.48	626.31	959.37
20 July 2020	24 July 2020	12,353.64	6.70	928.67	1,310.00
27 July 2020	31 July 2020	11,569.29	78.50	485.97	1,263.25
03 August 2020	07 August 2020	12,237.53	21.23	675.90	838.79
10 August 2020	14 August 2020	18,296.79	243.83	334.78	1,817.01
17 August 2020	21 August 2020	14,078.46	20.73	541.30	1,617.03
24 August 2020	28 August 2020	16,497.85	6.85	524.52	3,389.79
31 August 2020	04 September 2020	21,823.52	59.10	954.10	4,327.89
07 September 2020	11 September 2020	21,909.06	144.81	459.94	918.26
14 September 2020	18 September 2020	20,970.56	12.38	601.77	1,946.27
21 September 2020	25 September 2020	21,168.17	94.31	388.78	5,635.76
28 September 2020	30 September 2020	16,344.67	118.12	1,099.95	2,207.85
05 October 2020	09 October 2020	24,891.43	835.58	2,795.45	2,750.40
12 October 2020	16 October 2020	23,069.37	168.33	2,320.78	10,440.80
19 October 2020	23 October 2020	20,112.77	243.27	1,209.90	2,938.39
26 October 2020	30 October 2020	22,329.98	24.51	3,651.97	4,103.36

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 15 - 20 Years / Overnight Index Swap	New Trade Turnover (US$mn) / > 20 Years / Basis Swap	New Trade Turnover (US$mn) / > 20 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / > 20 Years / Overnight Index Swap
27 April 2020	29 April 2020	0.33	153.50	1,754.46	0.00
04 May 2020	08 May 2020	0.41	799.62	5,833.27	0.00
11 May 2020	15 May 2020	0.42	941.74	3,861.50	21.01
18 May 2020	22 May 2020	0.51	804.64	5,688.14	11.61
25 May 2020	29 May 2020	0.48	745.20	2,362.06	41.78
01 June 2020	05 June 2020	4.01	475.54	4,686.50	0.00
08 June 2020	12 June 2020	14.73	511.93	6,944.50	86.50
15 June 2020	19 June 2020	0.59	990.91	7,313.12	0.00
22 June 2020	26 June 2020	151.30	590.55	5,661.85	70.08
29 June 2020	03 July 2020	33.74	589.61	4,119.60	0.00
06 July 2020	10 July 2020	1.29	639.35	2,936.27	0.00
13 July 2020	17 July 2020	0.58	576.48	2,841.93	10.63
20 July 2020	24 July 2020	0.58	2,031.61	3,362.83	0.00
27 July 2020	31 July 2020	0.99	1,103.38	5,415.50	350.00
03 August 2020	07 August 2020	0.48	1,974.98	3,223.16	167.81
10 August 2020	14 August 2020	75.35	1,282.37	7,387.72	0.26
17 August 2020	21 August 2020	59.68	693.36	3,586.21	0.54
24 August 2020	28 August 2020	210.43	1,806.88	5,046.06	0.00
31 August 2020	04 September 2020	62.19	958.39	4,719.42	47.83
07 September 2020	11 September 2020	0.87	494.77	6,428.95	9.42
14 September 2020	18 September 2020	0.83	484.77	5,239.06	0.16
21 September 2020	25 September 2020	0.85	454.63	4,768.94	0.00
28 September 2020	30 September 2020	94.80	1,072.35	3,955.71	0.00
05 October 2020	09 October 2020	40.12	1,323.87	4,861.55	85.15
12 October 2020	16 October 2020	0.86	926.09	7,729.64	116.31
19 October 2020	23 October 2020	83.43	1,088.18	5,255.57	125.32
26 October 2020	30 October 2020	1.49	1,943.58	4,365.66	105.89

Interest Rate Turnover Time Series

Interest Rate Turnover		*Number of New Trade*			
For The Period		*Asset Class Total*	*By Product*		
From	To	Number of New Trade / Total	Number of New Trade / Basis Swap	Number of New Trade / Floating vs. Fixed	Number of New Trade / Overnight Index Swap
27 April 2020	29 April 2020	9,666	1,084	8,296	287
04 May 2020	08 May 2020	15,369	1,769	13,042	559
11 May 2020	15 May 2020	16,589	1,402	14,667	520
18 May 2020	22 May 2020	15,019	1,396	13,158	466
25 May 2020	29 May 2020	15,919	1,267	14,200	453
01 June 2020	05 June 2020	18,032	1,452	16,140	440
08 June 2020	12 June 2020	19,084	1,347	17,210	528
15 June 2020	19 June 2020	18,279	1,498	16,077	704
22 June 2020	26 June 2020	13,739	1,749	11,545	446
29 June 2020	03 July 2020	12,316	1,074	10,781	462
06 July 2020	10 July 2020	16,402	1,270	14,769	363
13 July 2020	17 July 2020	15,112	1,431	13,133	549
20 July 2020	24 July 2020	17,820	1,653	15,451	716
27 July 2020	31 July 2020	12,267	1,427	10,324	516
03 August 2020	07 August 2020	13,080	1,442	11,059	579
10 August 2020	14 August 2020	12,738	1,214	10,896	628
17 August 2020	21 August 2020	12,217	1,294	10,182	742
24 August 2020	28 August 2020	13,616	1,336	11,733	547
31 August 2020	04 September 2020	15,144	1,402	13,136	607
07 September 2020	11 September 2020	16,898	1,298	14,812	788
14 September 2020	18 September 2020	15,839	1,345	13,879	615
21 September 2020	25 September 2020	14,640	1,385	12,313	942
28 September 2020	30 September 2020	10,925	1,080	9,349	496
05 October 2020	09 October 2020	15,988	2,487	12,404	1,098
12 October 2020	16 October 2020	14,075	1,743	11,657	675
19 October 2020	23 October 2020	14,655	1,853	11,839	964
26 October 2020	30 October 2020	14,397	2,484	11,180	733

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*By Product and Intention to Clear*			
From	To	Number of New Trade / Intended to Clear / Basis Swap	Number of New Trade / Intended to Clear / Floating vs. Fixed	Number of New Trade / Intended to Clear / Overnight Index Swap	Number of New Trade / Not Intended to Clear / Basis Swap
27 April 2020	29 April 2020	218	5,742	197	866
04 May 2020	08 May 2020	343	9,153	429	1,426
11 May 2020	15 May 2020	312	10,638	412	1,091
18 May 2020	22 May 2020	188	8,918	315	1,208
25 May 2020	29 May 2020	210	9,678	301	1,057
01 June 2020	05 June 2020	197	11,013	334	1,255
08 June 2020	12 June 2020	243	12,170	396	1,105
15 June 2020	19 June 2020	331	10,035	360	1,167
22 June 2020	26 June 2020	270	7,928	328	1,479
29 June 2020	03 July 2020	161	7,551	328	913
06 July 2020	10 July 2020	184	10,147	242	1,087
13 July 2020	17 July 2020	168	8,958	441	1,263
20 July 2020	24 July 2020	483	11,854	606	1,170
27 July 2020	31 July 2020	146	6,279	375	1,281
03 August 2020	07 August 2020	272	7,766	456	1,170
10 August 2020	14 August 2020	154	6,973	488	1,060
17 August 2020	21 August 2020	139	7,012	578	1,155
24 August 2020	28 August 2020	259	8,237	451	1,077
31 August 2020	04 September 2020	250	9,525	488	1,152
07 September 2020	11 September 2020	210	10,144	483	1,088
14 September 2020	18 September 2020	143	10,328	504	1,203
21 September 2020	25 September 2020	184	9,359	831	1,201
28 September 2020	30 September 2020	542	7,753	436	538
05 October 2020	09 October 2020	166	8,767	881	2,321
12 October 2020	16 October 2020	133	8,324	519	1,610
19 October 2020	23 October 2020	310	8,388	800	1,543
26 October 2020	30 October 2020	168	7,615	568	2,317

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period				*By Product and Currency*	
From	To	Number of New Trade / Not Intended to Clear / Floating vs. Fixed	Number of New Trade / Not Intended to Clear / Overnight Index Swap	Number of New Trade / USD / Basis Swap	Number of New Trade / USD / Floating vs. Fixed
27 April 2020	29 April 2020	2,554	90	286	1,240
04 May 2020	08 May 2020	3,889	130	383	1,791
11 May 2020	15 May 2020	4,029	108	384	1,511
18 May 2020	22 May 2020	4,240	151	385	2,055
25 May 2020	29 May 2020	4,522	152	309	1,642
01 June 2020	05 June 2020	5,127	106	421	2,095
08 June 2020	12 June 2020	5,040	132	365	2,223
15 June 2020	19 June 2020	6,043	344	374	2,453
22 June 2020	26 June 2020	3,617	118	522	1,507
29 June 2020	03 July 2020	3,230	134	297	1,184
06 July 2020	10 July 2020	4,622	122	325	1,593
13 July 2020	17 July 2020	4,175	108	461	1,718
20 July 2020	24 July 2020	3,597	110	379	1,018
27 July 2020	31 July 2020	4,045	141	348	1,023
03 August 2020	07 August 2020	3,294	123	405	1,235
10 August 2020	14 August 2020	3,924	140	326	1,658
17 August 2020	21 August 2020	3,170	164	375	1,121
24 August 2020	28 August 2020	3,496	96	371	1,919
31 August 2020	04 September 2020	3,611	120	389	1,541
07 September 2020	11 September 2020	4,669	305	372	1,213
14 September 2020	18 September 2020	3,551	111	381	1,114
21 September 2020	25 September 2020	2,954	111	385	1,295
28 September 2020	30 September 2020	1,596	60	247	696
05 October 2020	09 October 2020	3,637	217	864	1,469
12 October 2020	16 October 2020	3,333	156	506	1,108
19 October 2020	23 October 2020	3,451	164	680	1,365
26 October 2020	30 October 2020	3,565	165	787	1,185

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / USD / Overnight Index Swap	Number of New Trade / CNY / Basis Swap	Number of New Trade / CNY / Floating vs. Fixed	Number of New Trade / CNY / Overnight Index Swap
27 April 2020	29 April 2020	15	0	861	0
04 May 2020	08 May 2020	25	0	2,016	0
11 May 2020	15 May 2020	26	0	1,946	0
18 May 2020	22 May 2020	24	0	2,100	0
25 May 2020	29 May 2020	9	0	3,764	0
01 June 2020	05 June 2020	33	0	4,486	0
08 June 2020	12 June 2020	34	0	2,803	0
15 June 2020	19 June 2020	43	0	3,045	0
22 June 2020	26 June 2020	26	0	1,880	0
29 June 2020	03 July 2020	18	0	2,256	0
06 July 2020	10 July 2020	28	0	4,925	0
13 July 2020	17 July 2020	27	0	3,163	0
20 July 2020	24 July 2020	18	0	2,145	0
27 July 2020	31 July 2020	14	0	1,674	0
03 August 2020	07 August 2020	20	0	2,742	0
10 August 2020	14 August 2020	10	0	1,376	0
17 August 2020	21 August 2020	20	0	1,619	0
24 August 2020	28 August 2020	28	0	1,769	0
31 August 2020	04 September 2020	34	0	2,922	0
07 September 2020	11 September 2020	21	0	3,065	0
14 September 2020	18 September 2020	32	0	2,624	0
21 September 2020	25 September 2020	10	0	2,438	0
28 September 2020	30 September 2020	3	0	1,111	0
05 October 2020	09 October 2020	14	0	796	0
12 October 2020	16 October 2020	43	0	2,168	0
19 October 2020	23 October 2020	357	0	2,327	0
26 October 2020	30 October 2020	61	0	2,738	0

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / EUR / Basis Swap	Number of New Trade / EUR / Floating vs. Fixed	Number of New Trade / EUR / Overnight Index Swap	Number of New Trade / GBP / Basis Swap
27 April 2020	29 April 2020	41	67	7	13
04 May 2020	08 May 2020	71	100	7	44
11 May 2020	15 May 2020	57	65	5	29
18 May 2020	22 May 2020	71	87	13	41
25 May 2020	29 May 2020	43	65	17	28
01 June 2020	05 June 2020	70	123	5	39
08 June 2020	12 June 2020	53	127	12	29
15 June 2020	19 June 2020	36	115	4	40
22 June 2020	26 June 2020	42	62	7	30
29 June 2020	03 July 2020	39	56	4	30
06 July 2020	10 July 2020	40	65	10	45
13 July 2020	17 July 2020	69	105	5	41
20 July 2020	24 July 2020	73	85	2	30
27 July 2020	31 July 2020	71	109	42	57
03 August 2020	07 August 2020	35	68	3	76
10 August 2020	14 August 2020	36	102	7	43
17 August 2020	21 August 2020	72	102	6	28
24 August 2020	28 August 2020	73	100	1	28
31 August 2020	04 September 2020	54	94	12	43
07 September 2020	11 September 2020	71	110	3	40
14 September 2020	18 September 2020	54	121	4	28
21 September 2020	25 September 2020	126	117	6	28
28 September 2020	30 September 2020	0	41	5	0
05 October 2020	09 October 2020	124	160	8	90
12 October 2020	16 October 2020	55	82	13	45
19 October 2020	23 October 2020	68	134	9	42
26 October 2020	30 October 2020	191	148	5	72

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / GBP / Floating vs. Fixed	Number of New Trade / GBP / Overnight Index Swap	Number of New Trade / JPY / Basis Swap	Number of New Trade / JPY / Floating vs. Fixed
27 April 2020	29 April 2020	8	0	63	152
04 May 2020	08 May 2020	42	0	103	160
11 May 2020	15 May 2020	31	0	52	288
18 May 2020	22 May 2020	33	0	104	254
25 May 2020	29 May 2020	30	0	73	413
01 June 2020	05 June 2020	44	0	65	284
08 June 2020	12 June 2020	45	0	88	462
15 June 2020	19 June 2020	35	0	108	428
22 June 2020	26 June 2020	29	0	112	810
29 June 2020	03 July 2020	30	0	71	270
06 July 2020	10 July 2020	41	3	62	284
13 July 2020	17 July 2020	61	3	78	258
20 July 2020	24 July 2020	16	0	93	172
27 July 2020	31 July 2020	45	0	109	263
03 August 2020	07 August 2020	47	0	83	244
10 August 2020	14 August 2020	22	3	55	305
17 August 2020	21 August 2020	19	7	94	305
24 August 2020	28 August 2020	33	3	43	252
31 August 2020	04 September 2020	40	2	60	314
07 September 2020	11 September 2020	33	3	55	326
14 September 2020	18 September 2020	64	5	63	368
21 September 2020	25 September 2020	34	5	37	587
28 September 2020	30 September 2020	4	0	5	123
05 October 2020	09 October 2020	63	13	100	598
12 October 2020	16 October 2020	25	1	73	1,496
19 October 2020	23 October 2020	42	10	53	438
26 October 2020	30 October 2020	42	0	178	278

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / JPY / Overnight Index Swap	Number of New Trade / HKD / Basis Swap	Number of New Trade / HKD / Floating vs. Fixed	Number of New Trade / HKD / Overnight Index Swap
27 April 2020	29 April 2020	2	248	1,788	0
04 May 2020	08 May 2020	2	282	3,219	0
11 May 2020	15 May 2020	3	240	3,640	0
18 May 2020	22 May 2020	9	49	2,880	0
25 May 2020	29 May 2020	3	146	3,235	0
01 June 2020	05 June 2020	2	132	3,287	0
08 June 2020	12 June 2020	11	168	3,924	0
15 June 2020	19 June 2020	5	161	2,822	0
22 June 2020	26 June 2020	18	93	2,023	0
29 June 2020	03 July 2020	1	66	2,205	0
06 July 2020	10 July 2020	3	173	2,321	4
13 July 2020	17 July 2020	1	109	2,567	4
20 July 2020	24 July 2020	0	121	3,307	4
27 July 2020	31 July 2020	0	152	1,646	0
03 August 2020	07 August 2020	19	97	1,627	0
10 August 2020	14 August 2020	6	76	1,560	0
17 August 2020	21 August 2020	2	78	1,452	0
24 August 2020	28 August 2020	0	159	2,248	0
31 August 2020	04 September 2020	4	166	2,198	0
07 September 2020	11 September 2020	8	146	2,952	0
14 September 2020	18 September 2020	2	99	2,656	0
21 September 2020	25 September 2020	0	150	2,410	0
28 September 2020	30 September 2020	6	99	2,046	0
05 October 2020	09 October 2020	22	59	3,070	0
12 October 2020	16 October 2020	2	108	1,206	0
19 October 2020	23 October 2020	4	143	1,461	0
26 October 2020	30 October 2020	7	122	1,230	0

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					*By Product and Residua*
From	To	Number of New Trade / Others / Basis Swap	Number of New Trade / Others / Floating vs. Fixed	Number of New Trade / Others / Overnight Index Swap	Number of New Trade / 0 - 1 Year / Basis Swap
27 April 2020	29 April 2020	433	4,181	263	174
04 May 2020	08 May 2020	886	5,715	525	230
11 May 2020	15 May 2020	641	7,187	487	158
18 May 2020	22 May 2020	746	5,749	421	151
25 May 2020	29 May 2020	669	5,052	424	130
01 June 2020	05 June 2020	726	5,822	401	208
08 June 2020	12 June 2020	645	7,627	472	155
15 June 2020	19 June 2020	779	7,180	653	267
22 June 2020	26 June 2020	950	5,234	395	178
29 June 2020	03 July 2020	571	4,780	439	104
06 July 2020	10 July 2020	626	5,541	316	145
13 July 2020	17 July 2020	674	5,263	509	200
20 July 2020	24 July 2020	958	8,710	692	129
27 July 2020	31 July 2020	691	5,565	460	177
03 August 2020	07 August 2020	747	5,098	537	149
10 August 2020	14 August 2020	678	5,873	603	140
17 August 2020	21 August 2020	647	5,565	707	142
24 August 2020	28 August 2020	662	5,413	515	153
31 August 2020	04 September 2020	690	6,027	555	157
07 September 2020	11 September 2020	614	7,115	753	153
14 September 2020	18 September 2020	721	6,933	572	164
21 September 2020	25 September 2020	659	5,432	922	191
28 September 2020	30 September 2020	730	5,330	482	169
05 October 2020	09 October 2020	1,250	6,249	1,041	264
12 October 2020	16 October 2020	957	5,573	617	170
19 October 2020	23 October 2020	867	6,074	584	159
26 October 2020	30 October 2020	1,135	5,560	661	253

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*/ Maturity*			
From	To	Number of New Trade / 0 - 1 Year / Floating vs. Fixed	Number of New Trade / 0 - 1 Year / Overnight Index Swap	Number of New Trade / 1 - 2 Years / Basis Swap	Number of New Trade / 1 - 2 Years / Floating vs. Fixed
27 April 2020	29 April 2020	2,244	51	147	1,006
04 May 2020	08 May 2020	2,752	78	274	1,640
11 May 2020	15 May 2020	3,099	222	220	1,926
18 May 2020	22 May 2020	2,200	105	176	1,615
25 May 2020	29 May 2020	2,328	169	239	2,115
01 June 2020	05 June 2020	2,476	146	187	2,249
08 June 2020	12 June 2020	3,223	132	242	2,468
15 June 2020	19 June 2020	5,093	316	200	2,021
22 June 2020	26 June 2020	2,442	100	239	1,519
29 June 2020	03 July 2020	2,331	84	132	1,620
06 July 2020	10 July 2020	2,690	46	187	2,398
13 July 2020	17 July 2020	2,898	113	203	1,757
20 July 2020	24 July 2020	3,177	367	194	1,750
27 July 2020	31 July 2020	1,933	98	185	1,171
03 August 2020	07 August 2020	1,786	72	183	1,254
10 August 2020	14 August 2020	1,653	98	144	1,261
17 August 2020	21 August 2020	2,130	150	162	1,034
24 August 2020	28 August 2020	1,675	104	183	1,638
31 August 2020	04 September 2020	2,072	81	188	1,706
07 September 2020	11 September 2020	1,854	77	153	1,885
14 September 2020	18 September 2020	2,766	144	157	2,060
21 September 2020	25 September 2020	1,940	261	184	1,901
28 September 2020	30 September 2020	2,091	177	120	1,292
05 October 2020	09 October 2020	1,845	216	284	1,566
12 October 2020	16 October 2020	2,157	168	190	1,485
19 October 2020	23 October 2020	1,925	235	253	1,459
26 October 2020	30 October 2020	1,811	95	283	1,246

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 1 - 2 Years / Overnight Index Swap	Number of New Trade / 2 - 5 Years / Basis Swap	Number of New Trade / 2 - 5 Years / Floating vs. Fixed	Number of New Trade / 2 - 5 Years / Overnight Index Swap
27 April 2020	29 April 2020	59	267	1,909	106
04 May 2020	08 May 2020	104	458	3,739	273
11 May 2020	15 May 2020	66	398	3,759	142
18 May 2020	22 May 2020	109	312	3,618	140
25 May 2020	29 May 2020	61	266	4,171	127
01 June 2020	05 June 2020	69	340	4,257	130
08 June 2020	12 June 2020	108	292	4,449	161
15 June 2020	19 June 2020	114	346	3,028	161
22 June 2020	26 June 2020	94	408	2,894	148
29 June 2020	03 July 2020	112	264	2,509	172
06 July 2020	10 July 2020	68	289	3,948	127
13 July 2020	17 July 2020	141	352	3,167	138
20 July 2020	24 July 2020	86	366	3,935	168
27 July 2020	31 July 2020	69	323	2,503	173
03 August 2020	07 August 2020	79	317	3,105	267
10 August 2020	14 August 2020	132	269	3,138	247
17 August 2020	21 August 2020	162	280	2,616	284
24 August 2020	28 August 2020	89	274	3,011	224
31 August 2020	04 September 2020	92	319	3,501	238
07 September 2020	11 September 2020	104	335	3,651	240
14 September 2020	18 September 2020	107	315	3,504	253
21 September 2020	25 September 2020	129	318	3,346	444
28 September 2020	30 September 2020	93	219	2,625	132
05 October 2020	09 October 2020	179	553	3,468	472
12 October 2020	16 October 2020	101	419	2,872	268
19 October 2020	23 October 2020	162	433	3,115	272
26 October 2020	30 October 2020	131	553	2,990	283

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 5 - 10 Years / Basis Swap	Number of New Trade / 5 - 10 Years / Floating vs. Fixed	Number of New Trade / 5 - 10 Years / Overnight Index Swap	Number of New Trade / 10 - 15 Years / Basis Swap
27 April 2020	29 April 2020	231	2,328	67	83
04 May 2020	08 May 2020	348	3,496	101	150
11 May 2020	15 May 2020	273	4,239	84	108
18 May 2020	22 May 2020	313	3,768	105	141
25 May 2020	29 May 2020	259	4,340	89	126
01 June 2020	05 June 2020	308	5,292	91	148
08 June 2020	12 June 2020	279	4,948	107	123
15 June 2020	19 June 2020	271	4,018	109	127
22 June 2020	26 June 2020	378	3,021	90	198
29 June 2020	03 July 2020	245	3,116	77	110
06 July 2020	10 July 2020	282	4,470	113	119
13 July 2020	17 July 2020	286	4,152	149	128
20 July 2020	24 July 2020	430	5,425	87	182
27 July 2020	31 July 2020	306	3,563	156	132
03 August 2020	07 August 2020	285	3,645	147	150
10 August 2020	14 August 2020	270	3,270	136	118
17 August 2020	21 August 2020	280	2,978	133	140
24 August 2020	28 August 2020	268	3,964	118	117
31 August 2020	04 September 2020	284	4,435	177	144
07 September 2020	11 September 2020	270	5,842	359	126
14 September 2020	18 September 2020	306	4,121	105	133
21 September 2020	25 September 2020	274	3,665	94	128
28 September 2020	30 September 2020	231	2,505	90	113
05 October 2020	09 October 2020	516	3,776	188	272
12 October 2020	16 October 2020	419	3,702	117	176
19 October 2020	23 October 2020	427	3,734	210	208
26 October 2020	30 October 2020	533	3,764	197	274

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 10 - 15 Years / Floating vs. Fixed	Number of New Trade / 10 - 15 Years / Overnight Index Swap	Number of New Trade / 15 - 20 Years / Basis Swap	Number of New Trade / 15 - 20 Years / Floating vs. Fixed
27 April 2020	29 April 2020	498	2	54	60
04 May 2020	08 May 2020	727	2	99	91
11 May 2020	15 May 2020	971	2	69	166
18 May 2020	22 May 2020	1,129	2	97	226
25 May 2020	29 May 2020	783	3	76	99
01 June 2020	05 June 2020	1,206	2	84	149
08 June 2020	12 June 2020	1,165	8	70	191
15 June 2020	19 June 2020	842	3	82	106
22 June 2020	26 June 2020	863	4	109	199
29 June 2020	03 July 2020	664	2	69	118
06 July 2020	10 July 2020	682	4	72	219
13 July 2020	17 July 2020	686	2	79	105
20 July 2020	24 July 2020	652	4	90	123
27 July 2020	31 July 2020	582	10	89	114
03 August 2020	07 August 2020	727	3	93	91
10 August 2020	14 August 2020	862	9	70	102
17 August 2020	21 August 2020	847	8	86	131
24 August 2020	28 August 2020	850	3	84	144
31 August 2020	04 September 2020	909	9	92	123
07 September 2020	11 September 2020	1,032	5	75	110
14 September 2020	18 September 2020	840	3	83	162
21 September 2020	25 September 2020	809	11	84	228
28 September 2020	30 September 2020	486	2	77	109
05 October 2020	09 October 2020	989	30	175	195
12 October 2020	16 October 2020	682	12	115	321
19 October 2020	23 October 2020	783	38	106	190
26 October 2020	30 October 2020	642	10	171	212

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 15 - 20 Years / Overnight Index Swap	Number of New Trade / > 20 Years / Basis Swap	Number of New Trade / > 20 Years / Floating vs. Fixed	Number of New Trade / > 20 Years / Overnight Index Swap
27 April 2020	29 April 2020	2	129	252	0
04 May 2020	08 May 2020	2	211	599	0
11 May 2020	15 May 2020	2	177	510	3
18 May 2020	22 May 2020	2	208	604	3
25 May 2020	29 May 2020	2	172	366	3
01 June 2020	05 June 2020	3	178	512	0
08 June 2020	12 June 2020	9	187	768	4
15 June 2020	19 June 2020	2	206	971	0
22 June 2020	26 June 2020	8	239	608	3
29 June 2020	03 July 2020	16	150	425	0
06 July 2020	10 July 2020	5	177	363	0
13 July 2020	17 July 2020	2	183	369	4
20 July 2020	24 July 2020	4	264	392	0
27 July 2020	31 July 2020	4	217	459	7
03 August 2020	07 August 2020	2	266	453	11
10 August 2020	14 August 2020	6	204	612	1
17 August 2020	21 August 2020	5	206	447	1
24 August 2020	28 August 2020	9	257	452	0
31 August 2020	04 September 2020	6	218	391	5
07 September 2020	11 September 2020	2	187	440	2
14 September 2020	18 September 2020	2	188	427	1
21 September 2020	25 September 2020	4	208	426	0
28 September 2020	30 September 2020	2	151	242	0
05 October 2020	09 October 2020	8	424	566	5
12 October 2020	16 October 2020	6	255	438	4
19 October 2020	23 October 2020	22	268	635	26
26 October 2020	30 October 2020	10	419	516	8

Interest Rate Turnover Time Series

Interest Rate Turnover		*New Trade Turnover (US$mn)*			
For The Period		*Asset Class Total*	*By Product*		
From	To	New Trade Turnover (US$mn) / Total	New Trade Turnover (US$mn) / Basis Swap	New Trade Turnover (US$mn) / Floating vs. Fixed	New Trade Turnover (US$mn) / Overnight Index Swap
02 November 2020	06 November 2020	1,163,036.60	364,146.56	687,763.92	111,126.12
09 November 2020	13 November 2020	1,543,361.32	291,980.52	978,521.13	272,859.67
16 November 2020	20 November 2020	1,215,197.93	221,911.06	854,793.02	138,493.85
23 November 2020	27 November 2020	1,464,844.67	317,417.63	945,384.40	202,042.64
30 November 2020	04 December 2020	2,385,214.84	472,809.79	1,370,029.49	542,375.56
07 December 2020	11 December 2020	2,743,798.29	694,353.51	1,639,037.38	410,407.39
14 December 2020	18 December 2020	1,929,773.96	682,502.27	1,136,783.29	110,488.40
21 December 2020	24 December 2020	963,369.85	345,432.69	559,694.04	58,243.12
28 December 2020	31 December 2020	1,472,742.79	741,125.38	676,640.07	54,977.34
04 January 2021	08 January 2021	2,929,579.69	1,331,304.24	1,533,495.86	64,779.59
11 January 2021	15 January 2021	1,946,421.85	694,179.08	1,157,882.51	94,360.26
18 January 2021	22 January 2021	1,613,333.65	657,493.93	906,252.23	49,587.50
25 January 2021	29 January 2021	1,904,293.53	676,293.66	1,175,303.39	52,696.48
01 February 2021	05 February 2021	2,700,941.21	985,395.41	1,365,052.97	350,492.84
08 February 2021	11 February 2021	1,573,873.06	563,060.76	871,499.34	139,312.97
15 February 2021	19 February 2021	2,220,912.39	909,471.76	1,218,356.64	93,083.99
22 February 2021	26 February 2021	2,049,751.66	584,802.17	1,361,410.38	103,539.10
01 March 2021	05 March 2021	2,711,982.61	790,715.96	1,804,254.53	117,012.13
08 March 2021	12 March 2021	2,362,110.83	800,651.30	1,416,381.22	145,078.31
15 March 2021	19 March 2021	2,649,211.59	900,306.49	1,477,227.07	271,678.04
22 March 2021	26 March 2021	2,176,196.64	703,630.97	1,379,017.28	93,548.39
29 March 2021	01 April 2021	1,204,905.43	479,070.42	697,125.95	28,709.06
07 April 2021	09 April 2021	2,427,165.00	1,188,467.89	1,206,346.03	32,351.07
12 April 2021	16 April 2021	2,168,415.29	557,540.43	1,560,414.02	50,460.85
19 April 2021	23 April 2021	1,057,005.26	297,157.46	701,854.78	57,993.02
26 April 2021	30 April 2021	984,591.01	326,673.34	626,002.32	31,915.34
03 May 2021	07 May 2021	1,019,420.72	468,257.61	521,230.68	29,932.43

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*By Product and Intention to Clear*			
From	To	New Trade Turnover (US$mn) / Intended to Clear / Basis Swap	New Trade Turnover (US$mn) / Intended to Clear / Floating vs. Fixed	New Trade Turnover (US$mn) / Intended to Clear / Overnight Index Swap	New Trade Turnover (US$mn) / Not Intended to Clear / Basis Swap
02 November 2020	06 November 2020	18,543.81	307,210.22	82,895.46	345,602.75
09 November 2020	13 November 2020	46,779.53	540,790.40	248,696.81	245,200.99
16 November 2020	20 November 2020	59,803.02	498,833.24	111,217.77	162,108.04
23 November 2020	27 November 2020	13,569.20	451,899.42	157,647.24	303,848.44
30 November 2020	04 December 2020	49,350.71	888,261.73	480,508.08	423,459.08
07 December 2020	11 December 2020	30,530.20	961,353.17	387,289.27	663,823.31
14 December 2020	18 December 2020	35,193.46	502,403.25	81,853.23	647,308.81
21 December 2020	24 December 2020	31,628.74	215,336.31	22,265.11	313,803.95
28 December 2020	31 December 2020	30,984.98	142,122.75	32,359.34	710,140.40
04 January 2021	08 January 2021	12,421.42	607,188.22	47,885.56	1,318,882.82
11 January 2021	15 January 2021	9,659.72	508,997.79	50,392.84	684,519.36
18 January 2021	22 January 2021	19,915.90	316,997.28	36,687.26	637,578.03
25 January 2021	29 January 2021	7,430.83	628,420.22	27,134.10	668,862.83
01 February 2021	05 February 2021	72,195.99	707,802.94	334,522.45	913,199.42
08 February 2021	11 February 2021	46,329.41	447,232.24	112,350.80	516,731.35
15 February 2021	19 February 2021	14,817.11	460,421.09	74,160.54	894,654.64
22 February 2021	26 February 2021	14,819.20	701,117.16	90,692.58	569,982.97
01 March 2021	05 March 2021	25,103.81	1,045,177.02	84,598.01	765,612.14
08 March 2021	12 March 2021	21,460.30	615,956.72	105,123.98	779,190.99
15 March 2021	19 March 2021	71,518.73	692,099.91	223,017.31	828,787.75
22 March 2021	26 March 2021	20,029.66	674,083.09	64,242.17	683,601.31
29 March 2021	01 April 2021	13,611.62	333,928.45	13,525.08	465,458.80
07 April 2021	09 April 2021	15,822.02	352,750.86	14,841.00	1,172,645.87
12 April 2021	16 April 2021	8,334.98	903,548.61	22,497.65	549,205.45
19 April 2021	23 April 2021	9,251.63	375,201.36	44,053.79	287,905.82
26 April 2021	30 April 2021	5,535.13	317,320.28	16,826.23	321,138.21
03 May 2021	07 May 2021	4,680.66	213,226.01	15,934.17	463,576.95

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period				*By Product and Currency*	
From	To	New Trade Turnover (US$mn) / Not Intended to Clear / Floating vs. Fixed	New Trade Turnover (US$mn) / Not Intended to Clear / Overnight Index Swap	New Trade Turnover (US$mn) / USD / Basis Swap	New Trade Turnover (US$mn) / USD / Floating vs. Fixed
02 November 2020	06 November 2020	380,553.69	28,230.66	52,387.80	93,633.70
09 November 2020	13 November 2020	437,730.73	24,162.86	48,501.86	114,240.83
16 November 2020	20 November 2020	355,959.78	27,276.08	36,579.57	99,583.25
23 November 2020	27 November 2020	493,484.99	44,395.40	36,493.61	146,759.26
30 November 2020	04 December 2020	481,767.76	61,867.48	25,148.37	214,911.33
07 December 2020	11 December 2020	677,684.21	23,118.12	45,258.38	147,929.20
14 December 2020	18 December 2020	634,380.03	28,635.17	101,936.21	169,138.71
21 December 2020	24 December 2020	344,357.73	35,978.01	63,199.14	125,042.17
28 December 2020	31 December 2020	534,517.32	22,617.99	73,776.99	111,012.26
04 January 2021	08 January 2021	926,307.63	16,894.03	81,264.32	458,953.14
11 January 2021	15 January 2021	648,884.72	43,967.42	69,057.38	287,545.83
18 January 2021	22 January 2021	589,254.94	12,900.24	61,791.26	145,916.81
25 January 2021	29 January 2021	546,883.18	25,562.39	59,735.36	324,765.65
01 February 2021	05 February 2021	657,250.03	15,970.39	59,605.53	118,834.16
08 February 2021	11 February 2021	424,267.10	26,962.17	40,201.31	82,488.63
15 February 2021	19 February 2021	757,935.55	18,923.45	88,220.49	188,571.33
22 February 2021	26 February 2021	660,293.22	12,846.52	73,710.01	447,425.33
01 March 2021	05 March 2021	759,077.51	32,414.12	89,187.12	732,755.80
08 March 2021	12 March 2021	800,424.51	39,954.33	90,227.34	178,339.09
15 March 2021	19 March 2021	785,127.16	48,660.73	124,319.74	143,647.41
22 March 2021	26 March 2021	704,934.18	29,306.22	106,778.22	299,161.33
29 March 2021	01 April 2021	363,197.51	15,183.97	71,959.33	151,592.53
07 April 2021	09 April 2021	853,595.17	17,510.07	128,684.69	132,442.38
12 April 2021	16 April 2021	656,865.41	27,963.20	89,421.59	491,445.35
19 April 2021	23 April 2021	326,653.42	13,939.23	41,725.19	102,794.49
26 April 2021	30 April 2021	308,682.04	15,089.11	42,281.77	83,521.92
03 May 2021	07 May 2021	308,004.68	13,998.25	39,260.14	63,221.50

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / USD / Overnight Index Swap	New Trade Turnover (US$mn) / CNY / Basis Swap	New Trade Turnover (US$mn) / CNY / Floating vs. Fixed	New Trade Turnover (US$mn) / CNY / Overnight Index Swap
02 November 2020	06 November 2020	7,019.34	0.00	80,110.38	0.00
09 November 2020	13 November 2020	4,416.07	0.00	91,285.72	0.00
16 November 2020	20 November 2020	8,528.15	0.00	80,077.95	0.00
23 November 2020	27 November 2020	2,520.00	0.00	151,214.85	0.00
30 November 2020	04 December 2020	7,740.97	0.00	125,256.43	0.00
07 December 2020	11 December 2020	9,842.81	0.00	143,000.59	0.00
14 December 2020	18 December 2020	11,594.45	0.00	69,927.71	0.00
21 December 2020	24 December 2020	10,737.00	0.00	28,898.54	0.00
28 December 2020	31 December 2020	26,668.50	0.00	62,893.99	0.00
04 January 2021	08 January 2021	9,098.00	0.00	99,655.34	0.00
11 January 2021	15 January 2021	39,038.25	0.00	93,244.83	0.00
18 January 2021	22 January 2021	8,159.10	0.00	71,156.94	0.00
25 January 2021	29 January 2021	1,224.06	0.00	92,132.31	0.00
01 February 2021	05 February 2021	6,503.29	0.00	116,985.54	0.00
08 February 2021	11 February 2021	13,209.81	0.00	67,269.72	0.00
15 February 2021	19 February 2021	11,417.13	0.00	45,841.23	0.00
22 February 2021	26 February 2021	4,516.15	0.00	136,319.12	61.96
01 March 2021	05 March 2021	9,578.30	0.00	89,676.03	0.00
08 March 2021	12 March 2021	21,613.69	0.00	167,804.18	0.00
15 March 2021	19 March 2021	31,670.36	0.00	95,248.31	0.00
22 March 2021	26 March 2021	24,249.29	0.00	161,778.30	0.00
29 March 2021	01 April 2021	2,989.00	0.00	73,201.29	0.00
07 April 2021	09 April 2021	4,818.83	0.00	108,830.31	0.00
12 April 2021	16 April 2021	16,977.75	0.00	180,927.64	0.00
19 April 2021	23 April 2021	8,686.30	0.00	88,435.46	0.00
26 April 2021	30 April 2021	7,206.83	0.00	53,674.26	0.00
03 May 2021	07 May 2021	5,885.40	0.00	22,085.82	0.00

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / EUR / Basis Swap	New Trade Turnover (US$mn) / EUR / Floating vs. Fixed	New Trade Turnover (US$mn) / EUR / Overnight Index Swap	New Trade Turnover (US$mn) / GBP / Basis Swap
02 November 2020	06 November 2020	7,306.17	7,896.11	3,568.83	2,260.33
09 November 2020	13 November 2020	6,486.06	7,644.81	1,728.65	3,144.63
16 November 2020	20 November 2020	4,808.85	6,765.96	4,543.05	1,957.57
23 November 2020	27 November 2020	36,961.13	8,510.12	8,254.89	2,730.08
30 November 2020	04 December 2020	25,159.48	8,139.79	10,739.92	1,741.13
07 December 2020	11 December 2020	48,303.08	12,010.82	13,018.70	3,455.28
14 December 2020	18 December 2020	64,628.86	18,261.78	2,190.65	3,554.09
21 December 2020	24 December 2020	32,665.76	8,880.41	9,289.74	750.65
28 December 2020	31 December 2020	60,028.79	14,293.57	1,715.06	3,595.80
04 January 2021	08 January 2021	85,928.37	17,068.50	2,043.33	7,289.90
11 January 2021	15 January 2021	59,325.31	13,907.66	2,279.46	4,028.48
18 January 2021	22 January 2021	56,812.74	16,130.91	2,277.15	3,580.48
25 January 2021	29 January 2021	65,370.45	15,477.58	1,127.60	3,570.49
01 February 2021	05 February 2021	47,866.21	13,390.25	709.99	3,657.46
08 February 2021	11 February 2021	37,144.40	9,831.43	1,699.00	326.14
15 February 2021	19 February 2021	72,298.34	15,944.31	1,705.01	6,694.42
22 February 2021	26 February 2021	36,862.89	17,301.55	312.67	3,457.20
01 March 2021	05 March 2021	46,737.26	24,241.32	2,906.95	3,724.75
08 March 2021	12 March 2021	56,564.65	18,450.10	8,870.35	4,349.20
15 March 2021	19 March 2021	60,223.62	24,423.44	11.98	4,700.59
22 March 2021	26 March 2021	56,861.29	24,991.27	0.00	6,180.27
29 March 2021	01 April 2021	36,025.32	9,969.05	0.00	1,430.06
07 April 2021	09 April 2021	74,939.14	13,312.80	0.00	10,087.16
12 April 2021	16 April 2021	56,373.78	14,459.80	0.00	5,981.10
19 April 2021	23 April 2021	27,063.56	13,319.87	1,228.18	3,174.13
26 April 2021	30 April 2021	26,901.26	8,305.34	302.08	1,977.09
03 May 2021	07 May 2021	27,029.21	9,971.24	0.00	2,424.30

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / GBP / Floating vs. Fixed	New Trade Turnover (US$mn) / GBP / Overnight Index Swap	New Trade Turnover (US$mn) / JPY / Basis Swap	New Trade Turnover (US$mn) / JPY / Floating vs. Fixed
02 November 2020	06 November 2020	1,425.39	0.00	11,719.69	16,184.09
09 November 2020	13 November 2020	1,994.76	26.36	8,051.54	20,635.58
16 November 2020	20 November 2020	1,770.30	0.00	4,444.43	65,649.97
23 November 2020	27 November 2020	1,438.07	0.00	8,889.46	28,097.33
30 November 2020	04 December 2020	2,146.62	0.00	7,949.40	29,782.06
07 December 2020	11 December 2020	3,921.52	16.11	9,891.10	146,903.37
14 December 2020	18 December 2020	2,219.69	1.89	10,749.99	14,794.54
21 December 2020	24 December 2020	1,727.48	0.00	10,176.25	11,084.55
28 December 2020	31 December 2020	1,803.21	0.00	12,077.09	17,190.30
04 January 2021	08 January 2021	3,872.59	71.57	15,339.67	37,223.89
11 January 2021	15 January 2021	2,315.95	256.43	10,236.09	36,311.52
18 January 2021	22 January 2021	2,047.49	68.16	8,738.35	22,546.96
25 January 2021	29 January 2021	1,489.36	0.00	9,289.97	22,191.81
01 February 2021	05 February 2021	1,945.83	0.00	10,087.40	28,844.24
08 February 2021	11 February 2021	1,530.30	0.04	8,763.14	22,251.72
15 February 2021	19 February 2021	3,860.23	111.74	10,463.81	38,971.86
22 February 2021	26 February 2021	2,408.13	0.00	10,609.73	17,343.25
01 March 2021	05 March 2021	3,424.94	2.09	12,375.78	17,985.67
08 March 2021	12 March 2021	5,212.21	105.19	14,950.75	26,766.55
15 March 2021	19 March 2021	4,633.81	1.96	22,814.28	40,986.88
22 March 2021	26 March 2021	6,642.87	202.99	26,147.41	24,275.16
29 March 2021	01 April 2021	1,152.00	62.04	20,220.76	15,677.47
07 April 2021	09 April 2021	6,952.59	412.69	21,307.15	25,441.17
12 April 2021	16 April 2021	4,247.35	158.89	19,794.22	126,072.57
19 April 2021	23 April 2021	2,161.54	1.13	10,591.83	19,151.73
26 April 2021	30 April 2021	1,636.99	0.00	9,729.94	24,230.27
03 May 2021	07 May 2021	2,703.35	0.00	7,831.10	5,393.55

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / JPY / Overnight Index Swap	New Trade Turnover (US$mn) / HKD / Basis Swap	New Trade Turnover (US$mn) / HKD / Floating vs. Fixed	New Trade Turnover (US$mn) / HKD / Overnight Index Swap
02 November 2020	06 November 2020	238.87	3,958.98	54,644.02	0.00
09 November 2020	13 November 2020	0.00	4,725.05	63,806.23	0.00
16 November 2020	20 November 2020	2,897.30	2,679.86	90,062.42	0.00
23 November 2020	27 November 2020	7.17	2,515.98	67,307.49	0.00
30 November 2020	04 December 2020	1,712.72	1,971.68	137,405.20	0.00
07 December 2020	11 December 2020	3,555.88	1,432.11	115,371.20	0.00
14 December 2020	18 December 2020	2,677.25	3,935.95	58,644.39	0.00
21 December 2020	24 December 2020	2,644.02	3,508.59	32,334.29	0.00
28 December 2020	31 December 2020	4,821.99	3,602.64	22,709.89	0.00
04 January 2021	08 January 2021	6,211.33	2,881.33	40,479.05	0.00
11 January 2021	15 January 2021	885.21	1,394.41	107,899.04	0.00
18 January 2021	22 January 2021	4,617.19	1,524.10	42,869.12	0.00
25 January 2021	29 January 2021	2,209.79	4,820.99	76,120.67	0.00
01 February 2021	05 February 2021	953.20	4,301.70	82,623.03	0.00
08 February 2021	11 February 2021	469.92	9,637.80	56,067.05	0.00
15 February 2021	19 February 2021	114.60	2,206.36	40,042.53	0.00
22 February 2021	26 February 2021	117.86	2,486.16	56,540.28	0.00
01 March 2021	05 March 2021	578.62	4,814.62	107,867.45	0.00
08 March 2021	12 March 2021	5,922.58	7,588.08	84,569.92	0.00
15 March 2021	19 March 2021	3,491.68	10,462.91	71,562.22	0.00
22 March 2021	26 March 2021	2,054.77	10,351.61	60,407.88	0.00
29 March 2021	01 April 2021	906.29	2,225.28	38,143.80	0.00
07 April 2021	09 April 2021	0.00	3,218.54	41,562.93	0.00
12 April 2021	16 April 2021	0.00	2,906.78	67,358.49	0.05
19 April 2021	23 April 2021	259.99	3,894.72	103,753.19	0.00
26 April 2021	30 April 2021	0.00	1,943.53	34,294.23	0.00
03 May 2021	07 May 2021	9.16	1,800.13	36,983.40	0.00

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					*By Product and Residua*
From	To	New Trade Turnover (US$mn) / Others / Basis Swap	New Trade Turnover (US$mn) / Others / Floating vs. Fixed	New Trade Turnover (US$mn) / Others / Overnight Index Swap	New Trade Turnover (US$mn) / 0 - 1 Year / Basis Swap
02 November 2020	06 November 2020	286,513.60	433,870.22	100,299.08	268,627.55
09 November 2020	13 November 2020	221,071.38	678,913.20	266,688.59	185,437.52
16 November 2020	20 November 2020	171,440.79	510,883.17	122,525.35	151,955.82
23 November 2020	27 November 2020	229,827.38	542,057.29	191,260.57	205,797.67
30 November 2020	04 December 2020	410,839.72	852,388.06	522,181.94	347,375.14
07 December 2020	11 December 2020	586,013.57	1,069,900.67	383,973.90	523,718.96
14 December 2020	18 December 2020	497,697.17	803,796.47	94,024.15	478,531.45
21 December 2020	24 December 2020	235,132.29	351,726.60	35,572.36	250,658.91
28 December 2020	31 December 2020	588,044.06	446,736.84	21,771.80	550,869.11
04 January 2021	08 January 2021	1,138,600.66	876,243.36	47,355.37	1,051,961.93
11 January 2021	15 January 2021	550,137.41	616,657.66	51,900.91	521,185.52
18 January 2021	22 January 2021	525,047.00	605,583.99	34,465.90	496,308.35
25 January 2021	29 January 2021	533,506.40	643,126.01	48,135.03	510,501.22
01 February 2021	05 February 2021	859,877.10	1,002,429.90	342,326.36	734,322.67
08 February 2021	11 February 2021	466,987.97	632,060.48	123,934.19	427,898.02
15 February 2021	19 February 2021	729,588.34	885,125.15	79,735.51	637,662.36
22 February 2021	26 February 2021	457,676.18	684,072.72	98,530.46	403,974.69
01 March 2021	05 March 2021	633,876.43	828,303.32	103,946.17	571,044.29
08 March 2021	12 March 2021	626,971.28	935,239.17	108,566.50	584,704.40
15 March 2021	19 March 2021	677,785.35	1,096,724.99	236,502.06	600,796.52
22 March 2021	26 March 2021	497,312.17	801,760.48	67,041.34	500,251.70
29 March 2021	01 April 2021	347,209.67	407,389.82	24,751.73	352,707.24
07 April 2021	09 April 2021	950,231.21	877,803.86	27,119.55	889,504.69
12 April 2021	16 April 2021	383,062.96	675,902.82	33,324.15	384,210.92
19 April 2021	23 April 2021	210,708.04	372,238.50	47,817.42	207,151.01
26 April 2021	30 April 2021	243,839.75	420,339.32	24,406.44	236,113.58
03 May 2021	07 May 2021	389,912.73	380,871.84	24,037.87	360,715.46

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*/ Maturity*			
From	To	New Trade Turnover (US$mn) / 0 - 1 Year / Floating vs. Fixed	New Trade Turnover (US$mn) / 0 - 1 Year / Overnight Index Swap	New Trade Turnover (US$mn) / 1 - 2 Years / Basis Swap	New Trade Turnover (US$mn) / 1 - 2 Years / Floating vs. Fixed
02 November 2020	06 November 2020	328,909.76	91,497.92	56,089.36	138,661.99
09 November 2020	13 November 2020	413,604.56	233,025.17	54,039.43	178,176.21
16 November 2020	20 November 2020	310,025.50	98,823.82	31,056.09	154,206.76
23 November 2020	27 November 2020	474,386.52	171,489.31	58,184.60	166,233.18
30 November 2020	04 December 2020	563,563.72	512,052.46	66,902.22	252,133.20
07 December 2020	11 December 2020	749,599.72	389,176.87	103,289.08	271,259.78
14 December 2020	18 December 2020	542,898.43	79,806.03	118,592.20	224,014.33
21 December 2020	24 December 2020	279,658.82	34,741.20	66,064.72	95,315.48
28 December 2020	31 December 2020	401,149.98	35,572.93	128,355.69	112,698.52
04 January 2021	08 January 2021	900,696.16	44,385.43	185,968.43	259,573.31
11 January 2021	15 January 2021	634,485.43	65,004.23	111,168.44	201,007.25
18 January 2021	22 January 2021	470,399.04	24,351.92	100,310.34	160,238.26
25 January 2021	29 January 2021	659,955.12	39,505.24	104,359.77	187,798.15
01 February 2021	05 February 2021	624,183.87	330,068.44	148,193.40	249,537.78
08 February 2021	11 February 2021	408,956.16	108,237.18	82,451.16	140,321.28
15 February 2021	19 February 2021	596,177.28	73,097.35	144,532.89	189,001.32
22 February 2021	26 February 2021	718,396.03	55,557.17	97,412.29	176,459.00
01 March 2021	05 March 2021	1,138,548.05	78,261.98	123,317.07	211,808.93
08 March 2021	12 March 2021	571,249.44	98,905.16	124,406.02	242,648.23
15 March 2021	19 March 2021	648,654.37	234,694.15	161,606.86	251,047.22
22 March 2021	26 March 2021	808,515.87	47,825.28	127,363.03	196,571.50
29 March 2021	01 April 2021	368,429.34	6,338.91	84,688.07	109,471.01
07 April 2021	09 April 2021	652,388.74	12,857.01	194,201.37	222,901.07
12 April 2021	16 April 2021	907,416.93	29,320.56	111,290.91	191,671.31
19 April 2021	23 April 2021	283,494.33	28,588.68	49,769.91	117,424.86
26 April 2021	30 April 2021	278,555.70	13,762.72	55,426.05	111,120.36
03 May 2021	07 May 2021	243,897.78	14,695.88	72,299.69	91,246.58

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 1 - 2 Years / Overnight Index Swap	New Trade Turnover (US$mn) / 2 - 5 Years / Basis Swap	New Trade Turnover (US$mn) / 2 - 5 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 2 - 5 Years / Overnight Index Swap
02 November 2020	06 November 2020	7,130.88	25,905.55	117,846.04	9,070.84
09 November 2020	13 November 2020	25,505.48	29,543.41	215,158.77	8,773.10
16 November 2020	20 November 2020	28,699.04	25,222.74	209,452.71	7,783.37
23 November 2020	27 November 2020	15,875.55	35,115.27	160,539.02	10,494.49
30 November 2020	04 December 2020	18,729.56	31,148.80	323,848.50	7,405.20
07 December 2020	11 December 2020	9,889.28	45,656.68	349,295.90	5,629.10
14 December 2020	18 December 2020	15,859.83	67,547.67	215,483.24	10,083.89
21 December 2020	24 December 2020	10,427.56	24,167.95	104,487.84	10,130.51
28 December 2020	31 December 2020	10,481.30	46,350.30	104,801.40	7,982.13
04 January 2021	08 January 2021	9,590.59	65,905.29	201,226.70	7,697.37
11 January 2021	15 January 2021	18,393.81	42,265.98	181,658.61	7,390.50
18 January 2021	22 January 2021	17,022.32	44,260.10	161,658.85	5,565.64
25 January 2021	29 January 2021	5,985.64	45,900.78	201,221.98	4,994.81
01 February 2021	05 February 2021	7,468.85	69,414.54	279,835.33	9,796.52
08 February 2021	11 February 2021	13,888.67	39,646.78	180,899.65	10,943.22
15 February 2021	19 February 2021	9,526.44	81,527.59	234,274.50	7,740.29
22 February 2021	26 February 2021	32,013.59	51,053.37	280,476.26	9,759.14
01 March 2021	05 March 2021	18,295.14	60,320.23	233,898.53	14,376.80
08 March 2021	12 March 2021	22,560.26	56,912.03	297,121.35	14,258.73
15 March 2021	19 March 2021	17,444.58	90,275.35	324,876.26	13,540.90
22 March 2021	26 March 2021	32,501.54	54,988.50	205,539.93	9,628.49
29 March 2021	01 April 2021	10,241.11	32,797.13	116,834.50	10,851.92
07 April 2021	09 April 2021	6,348.74	77,587.83	188,137.35	11,043.36
12 April 2021	16 April 2021	7,795.78	47,237.54	258,182.73	9,627.45
19 April 2021	23 April 2021	14,636.10	29,127.09	158,260.06	11,296.50
26 April 2021	30 April 2021	7,895.63	26,021.60	130,156.73	6,999.28
03 May 2021	07 May 2021	5,985.96	27,054.92	106,707.01	6,266.64

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 5 - 10 Years / Basis Swap	New Trade Turnover (US$mn) / 5 - 10 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 5 - 10 Years / Overnight Index Swap	New Trade Turnover (US$mn) / 10 - 15 Years / Basis Swap
02 November 2020	06 November 2020	8,481.44	74,228.11	3,180.49	2,994.68
09 November 2020	13 November 2020	13,676.64	131,903.00	5,375.01	5,972.42
16 November 2020	20 November 2020	10,136.37	142,292.86	2,882.18	1,710.54
23 November 2020	27 November 2020	12,987.72	110,460.95	3,994.85	2,867.42
30 November 2020	04 December 2020	19,256.96	182,835.07	3,765.87	5,443.74
07 December 2020	11 December 2020	14,436.37	210,176.06	5,455.90	3,867.70
14 December 2020	18 December 2020	13,233.54	121,674.35	4,370.73	1,785.41
21 December 2020	24 December 2020	3,803.60	60,186.16	2,365.49	391.52
28 December 2020	31 December 2020	10,670.19	41,884.10	756.58	2,131.66
04 January 2021	08 January 2021	18,376.22	128,362.89	2,924.74	4,169.80
11 January 2021	15 January 2021	9,196.10	108,320.56	2,771.94	5,198.53
18 January 2021	22 January 2021	11,046.41	89,477.43	2,434.14	1,938.23
25 January 2021	29 January 2021	10,026.41	94,033.05	1,820.12	2,528.35
01 February 2021	05 February 2021	20,804.95	167,061.37	2,884.63	6,445.13
08 February 2021	11 February 2021	9,824.62	109,877.14	5,892.63	2,404.40
15 February 2021	19 February 2021	30,796.06	148,414.85	2,339.96	9,783.19
22 February 2021	26 February 2021	19,112.91	141,962.25	5,753.74	9,486.67
01 March 2021	05 March 2021	21,157.44	158,468.63	5,766.34	10,193.95
08 March 2021	12 March 2021	20,513.92	249,881.73	9,081.27	9,371.35
15 March 2021	19 March 2021	27,008.92	178,444.18	4,488.31	14,709.75
22 March 2021	26 March 2021	12,747.06	132,189.99	3,174.97	5,819.17
29 March 2021	01 April 2021	6,801.22	78,791.14	1,029.81	1,575.94
07 April 2021	09 April 2021	15,702.81	108,395.33	1,855.38	6,906.75
12 April 2021	16 April 2021	8,510.73	151,506.96	3,482.02	3,770.43
19 April 2021	23 April 2021	7,030.42	112,936.70	3,354.81	2,610.97
26 April 2021	30 April 2021	5,480.35	82,709.47	3,135.39	2,358.44
03 May 2021	07 May 2021	4,695.37	56,010.72	2,866.40	2,415.25

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 10 - 15 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 10 - 15 Years / Overnight Index Swap	New Trade Turnover (US$mn) / 15 - 20 Years / Basis Swap	New Trade Turnover (US$mn) / 15 - 20 Years / Floating vs. Fixed
02 November 2020	06 November 2020	20,908.81	214.63	1,138.51	2,116.35
09 November 2020	13 November 2020	29,488.61	166.12	2,199.77	4,363.97
16 November 2020	20 November 2020	25,116.31	281.95	1,106.04	6,358.46
23 November 2020	27 November 2020	25,522.18	175.33	1,162.24	2,262.95
30 November 2020	04 December 2020	31,073.76	421.86	1,258.58	4,256.91
07 December 2020	11 December 2020	40,108.24	203.53	1,762.28	8,909.12
14 December 2020	18 December 2020	22,568.52	306.57	1,383.07	3,461.97
21 December 2020	24 December 2020	15,300.18	393.57	135.64	1,174.09
28 December 2020	31 December 2020	12,080.16	182.45	1,275.91	1,480.29
04 January 2021	08 January 2021	28,373.40	179.01	2,573.92	5,639.82
11 January 2021	15 January 2021	26,667.92	537.73	1,465.69	1,752.26
18 January 2021	22 January 2021	17,960.80	209.98	1,574.60	2,149.99
25 January 2021	29 January 2021	25,464.45	374.56	1,284.66	2,978.44
01 February 2021	05 February 2021	34,475.16	270.01	3,130.93	3,926.72
08 February 2021	11 February 2021	24,700.49	346.13	479.30	2,086.90
15 February 2021	19 February 2021	39,604.53	258.38	2,745.53	5,273.07
22 February 2021	26 February 2021	35,565.93	268.32	1,789.08	3,423.80
01 March 2021	05 March 2021	38,541.37	244.53	1,992.05	5,092.03
08 March 2021	12 March 2021	41,718.32	257.01	2,943.03	6,147.55
15 March 2021	19 March 2021	57,874.47	1,491.56	2,914.97	8,074.85
22 March 2021	26 March 2021	25,006.06	358.61	1,160.41	3,153.44
29 March 2021	01 April 2021	17,768.69	234.53	273.91	1,993.21
07 April 2021	09 April 2021	21,520.44	227.66	2,530.29	6,136.37
12 April 2021	16 April 2021	30,806.28	229.06	1,070.71	10,815.49
19 April 2021	23 April 2021	20,797.47	111.41	664.19	4,001.08
26 April 2021	30 April 2021	18,665.46	116.73	647.72	3,379.77
03 May 2021	07 May 2021	14,477.31	113.87	536.62	1,233.18

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 15 - 20 Years / Overnight Index Swap	New Trade Turnover (US$mn) / > 20 Years / Basis Swap	New Trade Turnover (US$mn) / > 20 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / > 20 Years / Overnight Index Swap
02 November 2020	06 November 2020	1.36	909.47	5,092.86	30.00
09 November 2020	13 November 2020	14.79	1,111.33	5,826.00	0.00
16 November 2020	20 November 2020	1.83	723.45	7,340.42	21.67
23 November 2020	27 November 2020	0.51	1,302.72	5,979.60	12.60
30 November 2020	04 December 2020	0.62	1,424.34	12,318.33	0.00
07 December 2020	11 December 2020	10.78	1,622.44	9,688.56	41.94
14 December 2020	18 December 2020	51.25	1,428.93	6,682.46	10.09
21 December 2020	24 December 2020	184.79	210.34	3,571.48	0.00
28 December 2020	31 December 2020	1.96	1,472.51	2,545.62	0.00
04 January 2021	08 January 2021	2.46	2,348.66	9,623.58	0.00
11 January 2021	15 January 2021	103.16	3,698.82	3,990.49	158.88
18 January 2021	22 January 2021	3.49	2,055.89	4,367.85	0.00
25 January 2021	29 January 2021	3.98	1,692.48	3,852.20	12.14
01 February 2021	05 February 2021	4.39	3,083.79	6,032.73	0.00
08 February 2021	11 February 2021	5.10	356.47	4,657.71	0.04
15 February 2021	19 February 2021	70.64	2,424.14	5,611.10	50.92
22 February 2021	26 February 2021	154.19	1,973.16	5,127.12	32.95
01 March 2021	05 March 2021	10.00	2,690.92	17,897.00	57.33
08 March 2021	12 March 2021	4.45	1,800.56	7,614.60	11.42
15 March 2021	19 March 2021	16.59	2,994.12	8,255.72	1.96
22 March 2021	26 March 2021	52.36	1,301.11	8,040.50	7.13
29 March 2021	01 April 2021	12.77	226.91	3,838.05	0.00
07 April 2021	09 April 2021	12.16	2,034.15	6,866.74	6.76
12 April 2021	16 April 2021	5.98	1,449.18	10,014.32	0.00
19 April 2021	23 April 2021	5.21	803.87	4,940.29	0.32
26 April 2021	30 April 2021	5.60	625.61	1,414.83	0.00
03 May 2021	07 May 2021	3.67	540.31	7,658.10	0.00

Interest Rate Turnover Time Series

Interest Rate Turnover		*Number of New Trade*			
For The Period		*Asset Class Total*	*By Product*		
From	To	Number of New Trade / Total	Number of New Trade / Basis Swap	Number of New Trade / Floating vs. Fixed	Number of New Trade / Overnight Index Swap
02 November 2020	06 November 2020	13,085	2,228	10,355	503
09 November 2020	13 November 2020	18,698	2,161	15,689	848
16 November 2020	20 November 2020	15,895	1,677	13,399	820
23 November 2020	27 November 2020	15,509	2,282	12,240	988
30 November 2020	04 December 2020	19,693	1,666	16,899	1,129
07 December 2020	11 December 2020	20,221	2,582	16,723	916
14 December 2020	18 December 2020	16,375	2,680	12,787	909
21 December 2020	24 December 2020	9,131	1,688	6,744	699
28 December 2020	31 December 2020	7,760	2,390	4,900	471
04 January 2021	08 January 2021	17,990	3,522	13,838	631
11 January 2021	15 January 2021	18,185	2,730	14,563	893
18 January 2021	22 January 2021	14,711	2,642	11,446	624
25 January 2021	29 January 2021	17,071	2,677	13,808	587
01 February 2021	05 February 2021	20,127	2,784	16,435	908
08 February 2021	11 February 2021	15,725	1,802	12,931	992
15 February 2021	19 February 2021	16,900	3,429	12,875	596
22 February 2021	26 February 2021	18,646	2,604	15,290	753
01 March 2021	05 March 2021	22,183	2,919	17,997	1,268
08 March 2021	12 March 2021	24,984	2,985	20,832	1,167
15 March 2021	19 March 2021	20,429	3,168	16,149	1,112
22 March 2021	26 March 2021	20,971	2,859	17,325	787
29 March 2021	01 April 2021	12,523	1,735	10,398	390
07 April 2021	09 April 2021	17,540	3,666	13,051	824
12 April 2021	16 April 2021	20,826	2,679	17,510	637
19 April 2021	23 April 2021	14,447	1,529	12,171	747
26 April 2021	30 April 2021	12,518	1,378	10,436	704
03 May 2021	07 May 2021	11,104	1,289	9,107	709

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*By Product and Intention to Clear*			
From	To	Number of New Trade / Intended to Clear / Basis Swap	Number of New Trade / Intended to Clear / Floating vs. Fixed	Number of New Trade / Intended to Clear / Overnight Index Swap	Number of New Trade / Not Intended to Clear / Basis Swap
02 November 2020	06 November 2020	178	6,734	390	2,050
09 November 2020	13 November 2020	283	10,194	705	1,879
16 November 2020	20 November 2020	147	9,171	636	1,531
23 November 2020	27 November 2020	156	8,080	751	2,126
30 November 2020	04 December 2020	350	12,518	918	1,316
07 December 2020	11 December 2020	240	11,730	762	2,342
14 December 2020	18 December 2020	249	8,100	720	2,431
21 December 2020	24 December 2020	196	4,077	497	1,493
28 December 2020	31 December 2020	269	2,803	377	2,121
04 January 2021	08 January 2021	135	8,924	482	3,387
11 January 2021	15 January 2021	243	9,217	650	2,487
18 January 2021	22 January 2021	167	7,068	453	2,475
25 January 2021	29 January 2021	174	8,894	433	2,503
01 February 2021	05 February 2021	562	11,775	751	2,223
08 February 2021	11 February 2021	270	8,720	661	1,532
15 February 2021	19 February 2021	184	8,261	477	3,246
22 February 2021	26 February 2021	238	10,029	598	2,366
01 March 2021	05 March 2021	253	12,099	876	2,666
08 March 2021	12 March 2021	306	14,030	821	2,680
15 March 2021	19 March 2021	578	11,373	732	2,591
22 March 2021	26 March 2021	215	11,783	596	2,644
29 March 2021	01 April 2021	157	6,760	270	1,578
07 April 2021	09 April 2021	183	8,326	667	3,483
12 April 2021	16 April 2021	109	12,248	484	2,570
19 April 2021	23 April 2021	191	8,617	604	1,338
26 April 2021	30 April 2021	92	7,180	559	1,286
03 May 2021	07 May 2021	76	6,461	579	1,213

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period				*By Product and Currency*	
From	To	Number of New Trade / Not Intended to Clear / Floating vs. Fixed	Number of New Trade / Not Intended to Clear / Overnight Index Swap	Number of New Trade / USD / Basis Swap	Number of New Trade / USD / Floating vs. Fixed
02 November 2020	06 November 2020	3,621	113	719	1,526
09 November 2020	13 November 2020	5,495	143	651	2,135
16 November 2020	20 November 2020	4,228	184	538	1,416
23 November 2020	27 November 2020	4,160	237	583	1,396
30 November 2020	04 December 2020	4,381	211	462	2,188
07 December 2020	11 December 2020	4,993	154	675	1,220
14 December 2020	18 December 2020	4,687	189	801	1,544
21 December 2020	24 December 2020	2,668	202	539	847
28 December 2020	31 December 2020	2,097	94	713	830
04 January 2021	08 January 2021	4,914	149	859	2,019
11 January 2021	15 January 2021	5,346	243	711	2,401
18 January 2021	22 January 2021	4,378	171	723	1,560
25 January 2021	29 January 2021	4,914	154	748	2,074
01 February 2021	05 February 2021	4,660	157	608	1,931
08 February 2021	11 February 2021	4,211	331	449	1,176
15 February 2021	19 February 2021	4,614	120	922	1,943
22 February 2021	26 February 2021	5,261	155	677	2,366
01 March 2021	05 March 2021	5,898	392	718	3,164
08 March 2021	12 March 2021	6,803	347	724	2,787
15 March 2021	19 March 2021	4,776	380	721	2,151
22 March 2021	26 March 2021	5,543	191	741	2,675
29 March 2021	01 April 2021	3,639	120	477	1,229
07 April 2021	09 April 2021	4,725	157	963	1,998
12 April 2021	16 April 2021	5,262	153	703	2,795
19 April 2021	23 April 2021	3,555	144	379	1,684
26 April 2021	30 April 2021	3,257	145	362	1,201
03 May 2021	07 May 2021	2,646	130	305	807

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / USD / Overnight Index Swap	Number of New Trade / CNY / Basis Swap	Number of New Trade / CNY / Floating vs. Fixed	Number of New Trade / CNY / Overnight Index Swap
02 November 2020	06 November 2020	31	0	2,168	0
09 November 2020	13 November 2020	27	0	2,694	0
16 November 2020	20 November 2020	29	0	2,845	0
23 November 2020	27 November 2020	14	0	2,553	0
30 November 2020	04 December 2020	24	0	2,614	0
07 December 2020	11 December 2020	26	0	2,922	0
14 December 2020	18 December 2020	31	0	2,202	0
21 December 2020	24 December 2020	29	0	1,167	0
28 December 2020	31 December 2020	15	0	1,061	0
04 January 2021	08 January 2021	20	0	3,067	0
11 January 2021	15 January 2021	58	0	2,426	0
18 January 2021	22 January 2021	36	0	1,862	0
25 January 2021	29 January 2021	17	0	2,456	0
01 February 2021	05 February 2021	17	0	2,701	0
08 February 2021	11 February 2021	51	0	2,153	0
15 February 2021	19 February 2021	32	0	1,164	0
22 February 2021	26 February 2021	47	0	2,673	4
01 March 2021	05 March 2021	72	0	2,400	0
08 March 2021	12 March 2021	111	0	3,449	0
15 March 2021	19 March 2021	98	0	1,892	0
22 March 2021	26 March 2021	73	0	2,968	0
29 March 2021	01 April 2021	27	0	2,072	0
07 April 2021	09 April 2021	55	0	2,608	0
12 April 2021	16 April 2021	58	0	4,056	0
19 April 2021	23 April 2021	52	0	2,038	0
26 April 2021	30 April 2021	41	0	1,250	0
03 May 2021	07 May 2021	27	0	763	0

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / EUR / Basis Swap	Number of New Trade / EUR / Floating vs. Fixed	Number of New Trade / EUR / Overnight Index Swap	Number of New Trade / GBP / Basis Swap
02 November 2020	06 November 2020	120	181	11	29
09 November 2020	13 November 2020	55	157	12	44
16 November 2020	20 November 2020	39	65	15	28
23 November 2020	27 November 2020	292	203	17	42
30 November 2020	04 December 2020	177	141	11	30
07 December 2020	11 December 2020	337	245	10	58
14 December 2020	18 December 2020	352	275	4	57
21 December 2020	24 December 2020	220	177	8	22
28 December 2020	31 December 2020	376	199	1	59
04 January 2021	08 January 2021	531	276	10	90
11 January 2021	15 January 2021	347	234	12	71
18 January 2021	22 January 2021	362	240	10	34
25 January 2021	29 January 2021	425	326	9	33
01 February 2021	05 February 2021	344	243	2	33
08 February 2021	11 February 2021	232	175	3	32
15 February 2021	19 February 2021	466	360	4	90
22 February 2021	26 February 2021	284	276	6	71
01 March 2021	05 March 2021	344	269	6	158
08 March 2021	12 March 2021	358	294	9	174
15 March 2021	19 March 2021	356	279	2	126
22 March 2021	26 March 2021	362	280	0	206
29 March 2021	01 April 2021	234	207	0	35
07 April 2021	09 April 2021	517	303	0	161
12 April 2021	16 April 2021	357	280	0	90
19 April 2021	23 April 2021	180	192	6	53
26 April 2021	30 April 2021	180	145	1	35
03 May 2021	07 May 2021	178	128	0	44

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / GBP / Floating vs. Fixed	Number of New Trade / GBP / Overnight Index Swap	Number of New Trade / JPY / Basis Swap	Number of New Trade / JPY / Floating vs. Fixed
02 November 2020	06 November 2020	27	0	113	213
09 November 2020	13 November 2020	30	1	154	287
16 November 2020	20 November 2020	25	0	48	657
23 November 2020	27 November 2020	19	0	115	246
30 November 2020	04 December 2020	29	0	93	297
07 December 2020	11 December 2020	52	14	103	1,110
14 December 2020	18 December 2020	40	1	82	293
21 December 2020	24 December 2020	23	0	82	134
28 December 2020	31 December 2020	28	0	172	166
04 January 2021	08 January 2021	50	3	217	395
11 January 2021	15 January 2021	44	5	143	367
18 January 2021	22 January 2021	20	1	122	318
25 January 2021	29 January 2021	16	0	148	279
01 February 2021	05 February 2021	30	0	139	423
08 February 2021	11 February 2021	29	1	91	223
15 February 2021	19 February 2021	52	4	166	392
22 February 2021	26 February 2021	38	0	128	257
01 March 2021	05 March 2021	104	6	179	324
08 March 2021	12 March 2021	109	28	146	410
15 March 2021	19 March 2021	111	2	179	594
22 March 2021	26 March 2021	121	15	280	317
29 March 2021	01 April 2021	37	17	97	179
07 April 2021	09 April 2021	95	13	243	311
12 April 2021	16 April 2021	51	7	139	1,028
19 April 2021	23 April 2021	27	6	90	328
26 April 2021	30 April 2021	18	0	87	180
03 May 2021	07 May 2021	27	0	52	51

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / JPY / Overnight Index Swap	Number of New Trade / HKD / Basis Swap	Number of New Trade / HKD / Floating vs. Fixed	Number of New Trade / HKD / Overnight Index Swap
02 November 2020	06 November 2020	8	175	1,422	0
09 November 2020	13 November 2020	0	187	1,952	0
16 November 2020	20 November 2020	7	110	2,010	0
23 November 2020	27 November 2020	1	137	1,535	0
30 November 2020	04 December 2020	8	51	2,877	0
07 December 2020	11 December 2020	21	97	1,991	0
14 December 2020	18 December 2020	8	192	1,419	0
21 December 2020	24 December 2020	5	101	690	0
28 December 2020	31 December 2020	6	146	422	0
04 January 2021	08 January 2021	9	133	1,392	0
11 January 2021	15 January 2021	9	69	2,587	0
18 January 2021	22 January 2021	7	104	1,416	0
25 January 2021	29 January 2021	5	208	1,982	0
01 February 2021	05 February 2021	1	164	2,494	0
08 February 2021	11 February 2021	6	142	1,930	0
15 February 2021	19 February 2021	9	101	1,744	0
22 February 2021	26 February 2021	5	146	2,513	0
01 March 2021	05 March 2021	4	174	3,350	0
08 March 2021	12 March 2021	4	279	2,800	0
15 March 2021	19 March 2021	9	252	2,138	0
22 March 2021	26 March 2021	8	124	1,691	0
29 March 2021	01 April 2021	2	93	1,200	0
07 April 2021	09 April 2021	0	170	1,189	0
12 April 2021	16 April 2021	0	146	2,191	4
19 April 2021	23 April 2021	8	206	2,640	0
26 April 2021	30 April 2021	0	90	1,395	0
03 May 2021	07 May 2021	2	43	1,321	0

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					*By Product and Residua*
From	To	Number of New Trade / Others / Basis Swap	Number of New Trade / Others / Floating vs. Fixed	Number of New Trade / Others / Overnight Index Swap	Number of New Trade / 0 - 1 Year / Basis Swap
02 November 2020	06 November 2020	1,072	4,819	454	234
09 November 2020	13 November 2020	1,071	8,435	808	267
16 November 2020	20 November 2020	914	6,383	769	186
23 November 2020	27 November 2020	1,113	6,289	956	241
30 November 2020	04 December 2020	853	8,755	1,086	174
07 December 2020	11 December 2020	1,313	9,185	845	264
14 December 2020	18 December 2020	1,196	7,015	865	270
21 December 2020	24 December 2020	725	3,706	657	212
28 December 2020	31 December 2020	924	2,195	449	256
04 January 2021	08 January 2021	1,692	6,640	589	411
11 January 2021	15 January 2021	1,389	6,504	809	268
18 January 2021	22 January 2021	1,297	6,031	570	264
25 January 2021	29 January 2021	1,115	6,676	556	270
01 February 2021	05 February 2021	1,497	8,615	888	255
08 February 2021	11 February 2021	857	7,246	931	224
15 February 2021	19 February 2021	1,684	7,221	548	347
22 February 2021	26 February 2021	1,298	7,169	691	248
01 March 2021	05 March 2021	1,347	8,387	1,181	290
08 March 2021	12 March 2021	1,304	10,984	1,015	324
15 March 2021	19 March 2021	1,534	8,985	1,002	335
22 March 2021	26 March 2021	1,146	9,275	691	303
29 March 2021	01 April 2021	799	5,475	345	181
07 April 2021	09 April 2021	1,612	6,548	756	397
12 April 2021	16 April 2021	1,245	7,110	568	290
19 April 2021	23 April 2021	621	5,264	676	142
26 April 2021	30 April 2021	625	6,248	662	142
03 May 2021	07 May 2021	667	6,010	681	158

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*/ Maturity*			
From	To	Number of New Trade / 0 - 1 Year / Floating vs. Fixed	Number of New Trade / 0 - 1 Year / Overnight Index Swap	Number of New Trade / 1 - 2 Years / Basis Swap	Number of New Trade / 1 - 2 Years / Floating vs. Fixed
02 November 2020	06 November 2020	1,164	85	239	1,376
09 November 2020	13 November 2020	1,452	190	239	1,809
16 November 2020	20 November 2020	1,574	118	186	1,548
23 November 2020	27 November 2020	2,187	273	258	1,443
30 November 2020	04 December 2020	2,193	390	184	2,020
07 December 2020	11 December 2020	2,404	235	269	1,941
14 December 2020	18 December 2020	1,699	140	300	1,586
21 December 2020	24 December 2020	800	108	206	661
28 December 2020	31 December 2020	750	98	317	540
04 January 2021	08 January 2021	1,672	103	402	1,656
11 January 2021	15 January 2021	2,443	132	286	1,883
18 January 2021	22 January 2021	1,811	104	288	1,352
25 January 2021	29 January 2021	2,291	138	305	1,663
01 February 2021	05 February 2021	2,165	272	319	1,732
08 February 2021	11 February 2021	1,932	140	199	1,441
15 February 2021	19 February 2021	1,374	92	386	1,174
22 February 2021	26 February 2021	1,590	117	275	1,460
01 March 2021	05 March 2021	2,234	201	346	1,703
08 March 2021	12 March 2021	1,736	195	324	2,019
15 March 2021	19 March 2021	1,689	174	351	1,757
22 March 2021	26 March 2021	2,850	125	306	1,757
29 March 2021	01 April 2021	1,554	60	206	948
07 April 2021	09 April 2021	1,562	162	410	1,274
12 April 2021	16 April 2021	2,802	93	312	1,549
19 April 2021	23 April 2021	1,577	93	158	1,364
26 April 2021	30 April 2021	1,600	90	154	984
03 May 2021	07 May 2021	1,281	147	132	879

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 1 - 2 Years / Overnight Index Swap	Number of New Trade / 2 - 5 Years / Basis Swap	Number of New Trade / 2 - 5 Years / Floating vs. Fixed	Number of New Trade / 2 - 5 Years / Overnight Index Swap
02 November 2020	06 November 2020	58	539	2,594	199
09 November 2020	13 November 2020	135	525	4,518	293
16 November 2020	20 November 2020	151	397	3,880	337
23 November 2020	27 November 2020	234	510	3,021	297
30 November 2020	04 December 2020	167	362	5,126	378
07 December 2020	11 December 2020	145	565	4,206	265
14 December 2020	18 December 2020	179	662	3,430	370
21 December 2020	24 December 2020	143	368	1,935	298
28 December 2020	31 December 2020	120	516	1,324	150
04 January 2021	08 January 2021	122	744	3,169	233
11 January 2021	15 January 2021	241	542	3,367	280
18 January 2021	22 January 2021	121	584	2,811	217
25 January 2021	29 January 2021	86	630	3,315	234
01 February 2021	05 February 2021	102	638	4,319	271
08 February 2021	11 February 2021	154	400	4,028	387
15 February 2021	19 February 2021	106	725	3,381	257
22 February 2021	26 February 2021	153	562	4,647	245
01 March 2021	05 March 2021	253	644	4,772	464
08 March 2021	12 March 2021	166	685	5,610	391
15 March 2021	19 March 2021	149	753	4,722	435
22 March 2021	26 March 2021	143	595	4,416	282
29 March 2021	01 April 2021	65	401	2,712	163
07 April 2021	09 April 2021	93	811	4,238	432
12 April 2021	16 April 2021	72	604	5,666	283
19 April 2021	23 April 2021	116	419	3,811	356
26 April 2021	30 April 2021	129	332	3,175	332
03 May 2021	07 May 2021	62	310	2,931	337

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 5 - 10 Years / Basis Swap	Number of New Trade / 5 - 10 Years / Floating vs. Fixed	Number of New Trade / 5 - 10 Years / Overnight Index Swap	Number of New Trade / 10 - 15 Years / Basis Swap
02 November 2020	06 November 2020	486	3,511	147	242
09 November 2020	13 November 2020	485	5,777	219	218
16 November 2020	20 November 2020	407	4,570	199	171
23 November 2020	27 November 2020	479	3,896	174	252
30 November 2020	04 December 2020	397	5,488	179	179
07 December 2020	11 December 2020	580	5,399	248	278
14 December 2020	18 December 2020	554	4,230	207	274
21 December 2020	24 December 2020	346	2,155	114	172
28 December 2020	31 December 2020	463	1,374	95	243
04 January 2021	08 January 2021	718	4,995	165	372
11 January 2021	15 January 2021	549	4,785	195	340
18 January 2021	22 January 2021	559	3,778	174	276
25 January 2021	29 January 2021	509	4,298	116	275
01 February 2021	05 February 2021	594	5,922	255	291
08 February 2021	11 February 2021	383	3,969	283	181
15 February 2021	19 February 2021	718	4,593	126	372
22 February 2021	26 February 2021	592	5,216	218	286
01 March 2021	05 March 2021	600	6,492	310	321
08 March 2021	12 March 2021	630	8,375	377	294
15 March 2021	19 March 2021	633	5,218	277	303
22 March 2021	26 March 2021	572	5,782	209	312
29 March 2021	01 April 2021	367	3,926	81	168
07 April 2021	09 April 2021	722	3,985	117	387
12 April 2021	16 April 2021	532	4,996	175	272
19 April 2021	23 April 2021	317	3,934	169	142
26 April 2021	30 April 2021	274	3,311	142	136
03 May 2021	07 May 2021	249	2,839	160	131

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 10 - 15 Years / Floating vs. Fixed	Number of New Trade / 10 - 15 Years / Overnight Index Swap	Number of New Trade / 15 - 20 Years / Basis Swap	Number of New Trade / 15 - 20 Years / Floating vs. Fixed
02 November 2020	06 November 2020	918	8	146	167
09 November 2020	13 November 2020	1,255	8	119	213
16 November 2020	20 November 2020	1,022	7	95	211
23 November 2020	27 November 2020	941	4	150	213
30 November 2020	04 December 2020	1,219	12	97	224
07 December 2020	11 December 2020	1,532	12	178	421
14 December 2020	18 December 2020	852	7	179	258
21 December 2020	24 December 2020	579	18	111	134
28 December 2020	31 December 2020	369	4	165	127
04 January 2021	08 January 2021	1,180	4	254	284
11 January 2021	15 January 2021	1,237	25	190	208
18 January 2021	22 January 2021	907	4	181	198
25 January 2021	29 January 2021	1,399	9	190	235
01 February 2021	05 February 2021	1,382	5	205	234
08 February 2021	11 February 2021	893	15	110	167
15 February 2021	19 February 2021	1,302	5	241	294
22 February 2021	26 February 2021	1,402	5	175	239
01 March 2021	05 March 2021	1,423	16	205	341
08 March 2021	12 March 2021	1,817	18	209	357
15 March 2021	19 March 2021	1,389	62	224	452
22 March 2021	26 March 2021	1,211	15	216	294
29 March 2021	01 April 2021	614	11	117	201
07 April 2021	09 April 2021	871	5	271	356
12 April 2021	16 April 2021	1,162	9	190	457
19 April 2021	23 April 2021	827	5	100	189
26 April 2021	30 April 2021	831	6	102	252
03 May 2021	07 May 2021	635	2	91	195

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 15 - 20 Years / Overnight Index Swap	Number of New Trade / > 20 Years / Basis Swap	Number of New Trade / > 20 Years / Floating vs. Fixed	Number of New Trade / > 20 Years / Overnight Index Swap
02 November 2020	06 November 2020	4	343	628	3
09 November 2020	13 November 2020	4	309	666	0
16 November 2020	20 November 2020	6	236	596	3
23 November 2020	27 November 2020	4	393	540	3
30 November 2020	04 December 2020	4	274	630	0
07 December 2020	11 December 2020	6	449	822	6
14 December 2020	18 December 2020	5	443	732	1
21 December 2020	24 December 2020	18	275	481	0
28 December 2020	31 December 2020	4	431	419	0
04 January 2021	08 January 2021	4	622	883	0
11 January 2021	15 January 2021	16	556	641	6
18 January 2021	22 January 2021	4	490	589	0
25 January 2021	29 January 2021	4	499	608	1
01 February 2021	05 February 2021	4	483	683	0
08 February 2021	11 February 2021	12	306	503	1
15 February 2021	19 February 2021	10	641	759	2
22 February 2021	26 February 2021	13	467	737	4
01 March 2021	05 March 2021	15	515	1,033	11
08 March 2021	12 March 2021	6	521	920	15
15 March 2021	19 March 2021	14	570	923	2
22 March 2021	26 March 2021	13	556	1,017	2
29 March 2021	01 April 2021	10	296	444	0
07 April 2021	09 April 2021	7	669	767	8
12 April 2021	16 April 2021	6	480	880	0
19 April 2021	23 April 2021	7	251	471	2
26 April 2021	30 April 2021	6	240	285	0
03 May 2021	07 May 2021	2	218	347	0

Interest Rate Turnover Time Series

Interest Rate Turnover		*New Trade Turnover (US$mn)*			
For The Period		*Asset Class Total*	*By Product*		
From	To	New Trade Turnover (US$mn) / Total	New Trade Turnover (US$mn) / Basis Swap	New Trade Turnover (US$mn) / Floating vs. Fixed	New Trade Turnover (US$mn) / Overnight Index Swap
10 May 2021	14 May 2021	1,237,071.85	298,689.72	900,565.30	37,816.84
17 May 2021	21 May 2021	1,679,308.85	271,976.86	1,318,048.71	89,283.28
24 May 2021	28 May 2021	1,530,151.06	369,467.68	1,090,623.06	70,060.32
31 May 2021	04 June 2021	1,164,857.78	323,301.07	799,081.56	42,475.15
07 June 2021	11 June 2021	1,525,412.46	448,010.36	969,752.67	107,649.43
15 June 2021	18 June 2021	1,735,554.59	269,954.91	1,299,200.47	166,399.21
21 June 2021	25 June 2021	1,303,866.85	223,640.19	984,900.20	95,326.46
28 June 2021	02 July 2021	876,650.83	186,489.61	627,537.47	62,623.76
05 July 2021	09 July 2021	1,262,723.19	315,832.56	842,393.32	104,497.32
12 July 2021	16 July 2021	1,106,984.70	216,412.73	748,566.77	142,005.20
19 July 2021	23 July 2021	1,124,518.54	319,568.04	697,675.98	107,274.52
26 July 2021	30 July 2021	1,168,779.81	459,764.77	611,174.16	97,840.88
02 August 2021	06 August 2021	1,690,734.21	634,829.81	911,370.93	144,533.47
09 August 2021	13 August 2021	2,289,760.13	441,224.69	1,316,345.25	532,190.19
16 August 2021	20 August 2021	2,363,779.65	405,161.28	1,681,855.97	276,762.40
23 August 2021	27 August 2021	2,207,229.69	608,843.35	1,259,092.69	339,293.65
30 August 2021	03 September 2021	2,001,883.35	667,948.70	1,247,272.07	86,662.59
06 September 2021	10 September 2021	1,941,954.96	449,373.05	1,424,351.07	68,230.84
13 September 2021	17 September 2021	2,110,371.08	330,810.11	1,656,644.78	122,916.19
20 September 2021	24 September 2021	1,469,396.71	314,233.34	1,051,433.81	103,729.55
27 September 2021	30 September 2021	915,337.10	206,110.31	572,516.88	136,709.91
04 October 2021	08 October 2021	2,225,171.31	423,452.23	1,644,953.35	156,765.74
11 October 2021	15 October 2021	1,295,636.03	266,965.72	915,139.90	113,530.41
18 October 2021	22 October 2021	1,605,957.81	230,028.74	1,217,000.84	158,928.23
25 October 2021	29 October 2021	1,542,699.65	191,294.18	1,240,532.86	110,872.61
01 November 2021	05 November 2021	1,199,925.36	276,636.23	809,762.56	113,526.58
08 November 2021	12 November 2021	962,885.10	207,276.19	638,376.16	117,232.76

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*By Product and Intention to Clear*			
From	To	New Trade Turnover (US$mn) / Intended to Clear / Basis Swap	New Trade Turnover (US$mn) / Intended to Clear / Floating vs. Fixed	New Trade Turnover (US$mn) / Intended to Clear / Overnight Index Swap	New Trade Turnover (US$mn) / Not Intended to Clear / Basis Swap
10 May 2021	14 May 2021	15,835.64	427,001.36	16,855.08	282,854.08
17 May 2021	21 May 2021	15,363.52	887,611.75	50,413.60	256,613.34
24 May 2021	28 May 2021	15,725.62	694,612.88	36,926.03	353,742.06
31 May 2021	04 June 2021	13,015.00	386,777.19	26,327.72	310,286.07
07 June 2021	11 June 2021	5,507.82	544,018.15	88,829.95	442,502.54
15 June 2021	18 June 2021	5,812.98	885,444.43	122,466.33	264,141.93
21 June 2021	25 June 2021	7,721.01	631,565.53	78,288.94	215,919.17
28 June 2021	02 July 2021	5,143.05	331,551.38	33,158.61	181,346.56
05 July 2021	09 July 2021	9,822.07	445,549.90	74,808.83	306,010.48
12 July 2021	16 July 2021	10,085.14	416,728.90	121,747.00	206,327.59
19 July 2021	23 July 2021	8,319.93	347,941.56	83,577.34	311,248.11
26 July 2021	30 July 2021	3,421.79	276,615.67	82,161.04	456,342.98
02 August 2021	06 August 2021	23,128.75	434,918.86	96,028.90	611,701.06
09 August 2021	13 August 2021	35,631.78	899,283.75	480,196.87	405,592.91
16 August 2021	20 August 2021	35,068.35	1,307,340.34	261,100.43	370,092.93
23 August 2021	27 August 2021	24,182.08	673,923.21	256,970.77	584,661.28
30 August 2021	03 September 2021	14,050.86	569,426.06	59,606.88	653,897.84
06 September 2021	10 September 2021	16,599.74	795,781.96	44,460.54	432,773.31
13 September 2021	17 September 2021	9,869.99	1,067,532.05	82,774.70	320,940.12
20 September 2021	24 September 2021	7,576.41	684,537.91	66,110.80	306,656.93
27 September 2021	30 September 2021	5,727.78	311,493.54	77,448.43	200,382.53
04 October 2021	08 October 2021	5,556.11	1,101,590.54	116,982.91	417,896.11
11 October 2021	15 October 2021	23,751.77	588,536.86	78,311.79	243,213.95
18 October 2021	22 October 2021	16,740.89	707,112.85	111,672.74	213,287.85
25 October 2021	29 October 2021	9,308.72	725,389.21	80,744.14	181,985.46
01 November 2021	05 November 2021	8,477.43	451,447.25	81,140.59	268,158.80
08 November 2021	12 November 2021	12,686.63	353,712.57	81,869.90	194,589.56

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period				*By Product and Currency*	
From	To	New Trade Turnover (US$mn) / Not Intended to Clear / Floating vs. Fixed	New Trade Turnover (US$mn) / Not Intended to Clear / Overnight Index Swap	New Trade Turnover (US$mn) / USD / Basis Swap	New Trade Turnover (US$mn) / USD / Floating vs. Fixed
10 May 2021	14 May 2021	473,563.94	20,961.76	44,505.45	217,882.19
17 May 2021	21 May 2021	430,436.96	38,869.68	49,366.47	816,031.12
24 May 2021	28 May 2021	396,010.18	33,134.29	44,358.02	274,377.64
31 May 2021	04 June 2021	412,304.37	16,147.43	38,662.27	80,002.55
07 June 2021	11 June 2021	425,734.53	18,819.48	45,518.18	113,314.39
15 June 2021	18 June 2021	413,756.04	43,932.88	44,483.25	140,069.43
21 June 2021	25 June 2021	353,334.67	17,037.52	48,176.93	330,475.96
28 June 2021	02 July 2021	295,986.09	29,465.15	38,857.90	100,032.03
05 July 2021	09 July 2021	396,843.42	29,688.49	43,692.23	144,142.60
12 July 2021	16 July 2021	331,837.87	20,258.20	38,708.89	154,807.14
19 July 2021	23 July 2021	349,734.42	23,697.18	40,202.53	197,330.94
26 July 2021	30 July 2021	334,558.49	15,679.84	43,945.82	68,392.65
02 August 2021	06 August 2021	476,452.07	48,504.57	34,159.62	163,133.59
09 August 2021	13 August 2021	417,061.50	51,993.32	32,694.68	150,982.27
16 August 2021	20 August 2021	374,515.63	15,661.97	35,923.66	258,526.48
23 August 2021	27 August 2021	585,169.48	82,322.87	48,571.45	138,559.26
30 August 2021	03 September 2021	677,846.01	27,055.70	48,832.35	114,460.13
06 September 2021	10 September 2021	628,569.11	23,770.30	36,828.37	176,809.24
13 September 2021	17 September 2021	589,112.72	40,141.50	44,022.55	566,415.22
20 September 2021	24 September 2021	366,895.91	37,618.75	40,572.92	362,231.52
27 September 2021	30 September 2021	261,023.35	59,261.48	39,744.77	172,453.58
04 October 2021	08 October 2021	543,362.80	39,782.83	43,834.52	402,763.81
11 October 2021	15 October 2021	326,603.04	35,218.62	38,903.79	171,039.75
18 October 2021	22 October 2021	509,887.99	47,255.49	36,863.20	366,171.18
25 October 2021	29 October 2021	515,143.65	30,128.46	32,431.83	442,462.55
01 November 2021	05 November 2021	358,315.31	32,385.99	37,771.90	190,948.09
08 November 2021	12 November 2021	284,663.58	35,362.85	34,848.05	90,631.90

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / USD / Overnight Index Swap	New Trade Turnover (US$mn) / CNY / Basis Swap	New Trade Turnover (US$mn) / CNY / Floating vs. Fixed	New Trade Turnover (US$mn) / CNY / Overnight Index Swap
10 May 2021	14 May 2021	13,868.54	0.00	129,324.71	0.00
17 May 2021	21 May 2021	16,160.88	0.00	74,164.41	0.00
24 May 2021	28 May 2021	21,276.65	0.00	91,453.30	0.00
31 May 2021	04 June 2021	2,785.86	0.00	89,087.47	0.00
07 June 2021	11 June 2021	18,827.41	0.00	191,602.44	0.00
15 June 2021	18 June 2021	48,718.72	0.00	91,177.87	0.00
21 June 2021	25 June 2021	9,481.19	0.00	68,608.49	0.00
28 June 2021	02 July 2021	15,731.69	0.00	118,003.31	0.00
05 July 2021	09 July 2021	31,800.73	0.00	127,288.93	0.00
12 July 2021	16 July 2021	12,516.58	0.00	97,526.56	0.00
19 July 2021	23 July 2021	20,200.26	0.00	71,751.20	0.00
26 July 2021	30 July 2021	14,821.41	0.00	108,004.84	0.00
02 August 2021	06 August 2021	22,265.67	0.00	139,044.73	0.00
09 August 2021	13 August 2021	42,814.76	0.00	89,299.48	98.79
16 August 2021	20 August 2021	8,795.63	0.00	114,622.22	168.09
23 August 2021	27 August 2021	30,384.04	0.00	84,194.61	49.38
30 August 2021	03 September 2021	10,829.18	0.00	126,638.17	198.10
06 September 2021	10 September 2021	12,443.35	0.00	195,130.56	277.05
13 September 2021	17 September 2021	27,976.78	0.00	172,857.06	733.05
20 September 2021	24 September 2021	21,014.28	0.00	61,950.21	190.24
27 September 2021	30 September 2021	29,738.32	0.00	80,803.40	204.35
04 October 2021	08 October 2021	34,269.40	0.00	22,010.68	0.00
11 October 2021	15 October 2021	22,009.47	0.00	163,244.67	409.40
18 October 2021	22 October 2021	24,966.43	0.00	117,530.67	763.36
25 October 2021	29 October 2021	22,018.01	0.00	113,856.98	403.92
01 November 2021	05 November 2021	18,247.81	0.00	137,470.62	245.33
08 November 2021	12 November 2021	31,796.29	0.00	95,581.69	637.09

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / EUR / Basis Swap	New Trade Turnover (US$mn) / EUR / Floating vs. Fixed	New Trade Turnover (US$mn) / EUR / Overnight Index Swap	New Trade Turnover (US$mn) / GBP / Basis Swap
10 May 2021	14 May 2021	26,796.86	8,025.82	1,059.48	2,554.57
17 May 2021	21 May 2021	26,424.93	14,329.84	2,213.08	3,272.06
24 May 2021	28 May 2021	29,261.24	14,106.37	213.78	2,207.16
31 May 2021	04 June 2021	23,604.12	14,860.30	0.00	2,395.14
07 June 2021	11 June 2021	26,383.65	19,898.57	121.91	2,381.34
15 June 2021	18 June 2021	28,796.52	23,054.11	2,257.03	2,534.85
21 June 2021	25 June 2021	27,686.29	13,824.51	0.00	2,927.17
28 June 2021	02 July 2021	26,078.31	8,170.85	0.00	2,667.52
05 July 2021	09 July 2021	32,277.24	8,634.04	14.15	3,464.26
12 July 2021	16 July 2021	25,526.29	11,492.23	62.53	2,771.98
19 July 2021	23 July 2021	30,617.51	13,596.37	16.52	2,711.89
26 July 2021	30 July 2021	27,328.38	7,491.96	0.00	3,737.00
02 August 2021	06 August 2021	27,398.49	8,928.06	138.51	1,496.42
09 August 2021	13 August 2021	26,134.75	9,575.25	0.59	1,342.07
16 August 2021	20 August 2021	25,856.55	12,358.47	28.35	1,361.87
23 August 2021	27 August 2021	41,934.65	10,592.82	0.00	2,064.06
30 August 2021	03 September 2021	35,377.69	15,319.80	23.68	1,843.89
06 September 2021	10 September 2021	27,531.54	29,075.67	1,032.43	1,599.52
13 September 2021	17 September 2021	27,454.45	36,955.53	28.52	4,782.66
20 September 2021	24 September 2021	32,230.54	14,150.25	249.17	3,658.53
27 September 2021	30 September 2021	35,314.86	7,014.18	0.00	2,192.34
04 October 2021	08 October 2021	35,233.65	14,762.02	56.06	4,964.82
11 October 2021	15 October 2021	29,215.70	18,144.45	0.00	3,618.69
18 October 2021	22 October 2021	29,299.68	28,458.32	8,165.73	3,796.16
25 October 2021	29 October 2021	29,959.37	22,590.00	145.47	3,407.80
01 November 2021	05 November 2021	37,307.95	21,169.97	36.59	4,698.76
08 November 2021	12 November 2021	29,672.27	11,772.32	367.44	2,876.56

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / GBP / Floating vs. Fixed	New Trade Turnover (US$mn) / GBP / Overnight Index Swap	New Trade Turnover (US$mn) / JPY / Basis Swap	New Trade Turnover (US$mn) / JPY / Floating vs. Fixed
10 May 2021	14 May 2021	2,046.16	48.21	9,291.39	9,880.55
17 May 2021	21 May 2021	2,912.47	199.32	11,872.60	16,810.53
24 May 2021	28 May 2021	2,318.23	572.21	12,245.64	12,125.27
31 May 2021	04 June 2021	2,046.07	297.62	11,409.49	9,269.60
07 June 2021	11 June 2021	2,251.66	325.12	10,853.01	13,971.08
15 June 2021	18 June 2021	2,586.88	46.88	15,750.47	92,147.03
21 June 2021	25 June 2021	4,245.29	175.87	10,671.11	15,050.40
28 June 2021	02 July 2021	3,706.67	12.97	9,889.33	12,675.83
05 July 2021	09 July 2021	4,019.33	356.98	11,325.48	9,237.77
12 July 2021	16 July 2021	2,541.73	77.82	8,288.04	86,790.14
19 July 2021	23 July 2021	2,689.51	208.67	9,116.87	8,444.38
26 July 2021	30 July 2021	4,252.64	0.00	8,954.80	24,687.75
02 August 2021	06 August 2021	1,203.82	51.86	8,336.34	16,461.09
09 August 2021	13 August 2021	2,219.96	0.00	6,843.41	41,318.64
16 August 2021	20 August 2021	1,268.69	486.51	9,076.21	59,683.75
23 August 2021	27 August 2021	2,082.53	138.04	28,438.00	118,946.58
30 August 2021	03 September 2021	1,874.74	56.69	16,594.34	52,175.09
06 September 2021	10 September 2021	2,415.14	31.75	14,439.62	17,292.37
13 September 2021	17 September 2021	3,626.73	4,171.75	14,299.97	64,181.18
20 September 2021	24 September 2021	8,833.61	455.88	21,653.56	54,210.90
27 September 2021	30 September 2021	1,677.32	599.42	27,363.81	16,103.12
04 October 2021	08 October 2021	4,406.30	1,129.97	9,516.53	161,407.23
11 October 2021	15 October 2021	4,958.95	210.87	7,842.83	60,739.52
18 October 2021	22 October 2021	2,379.64	7,054.99	6,720.88	10,505.26
25 October 2021	29 October 2021	2,908.53	1,551.89	6,607.46	42,581.68
01 November 2021	05 November 2021	2,901.90	519.65	5,779.55	5,446.91
08 November 2021	12 November 2021	1,557.34	3,822.32	14,040.48	47,405.54

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / JPY / Overnight Index Swap	New Trade Turnover (US$mn) / HKD / Basis Swap	New Trade Turnover (US$mn) / HKD / Floating vs. Fixed	New Trade Turnover (US$mn) / HKD / Overnight Index Swap
10 May 2021	14 May 2021	827.20	1,290.91	54,609.46	0.05
17 May 2021	21 May 2021	6,431.55	2,371.65	35,139.89	0.00
24 May 2021	28 May 2021	549.75	4,075.32	55,922.05	0.00
31 May 2021	04 June 2021	918.76	2,906.27	48,953.57	0.00
07 June 2021	11 June 2021	526.87	1,296.34	65,277.61	0.00
15 June 2021	18 June 2021	758.79	2,318.34	64,167.59	0.00
21 June 2021	25 June 2021	1,879.93	3,870.53	80,230.85	0.00
28 June 2021	02 July 2021	2,770.70	1,821.34	37,842.58	0.00
05 July 2021	09 July 2021	358.10	1,474.63	42,967.47	0.00
12 July 2021	16 July 2021	825.27	3,533.78	38,794.93	0.03
19 July 2021	23 July 2021	2,281.80	944.84	36,905.46	0.00
26 July 2021	30 July 2021	764.30	2,520.17	50,749.18	0.00
02 August 2021	06 August 2021	476.05	1,942.10	53,840.68	0.00
09 August 2021	13 August 2021	1,058.26	5,784.32	131,109.88	0.00
16 August 2021	20 August 2021	822.03	3,174.31	106,317.09	0.00
23 August 2021	27 August 2021	1,347.70	3,080.83	92,048.89	0.00
30 August 2021	03 September 2021	2,617.64	3,779.36	108,985.48	0.00
06 September 2021	10 September 2021	5,904.25	1,388.58	98,840.30	0.00
13 September 2021	17 September 2021	4,700.85	1,427.78	92,352.21	0.00
20 September 2021	24 September 2021	959.84	2,581.54	64,983.47	1.28
27 September 2021	30 September 2021	2,773.39	5,091.25	61,262.25	0.00
04 October 2021	08 October 2021	4,057.39	2,426.74	139,718.69	0.00
11 October 2021	15 October 2021	6,844.80	4,124.74	65,402.43	0.00
18 October 2021	22 October 2021	14,249.57	4,428.92	124,145.47	0.00
25 October 2021	29 October 2021	1,673.28	2,037.56	75,394.57	0.00
01 November 2021	05 November 2021	3,421.38	1,307.53	57,561.07	0.00
08 November 2021	12 November 2021	5,416.70	2,006.08	57,519.41	629.00

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					*By Product and Residua*
From	To	New Trade Turnover (US$mn) / Others / Basis Swap	New Trade Turnover (US$mn) / Others / Floating vs. Fixed	New Trade Turnover (US$mn) / Others / Overnight Index Swap	New Trade Turnover (US$mn) / 0 - 1 Year / Basis Swap
10 May 2021	14 May 2021	214,250.54	478,796.40	22,013.35	193,993.12
17 May 2021	21 May 2021	178,669.16	358,660.46	64,278.44	177,213.13
24 May 2021	28 May 2021	277,320.29	640,320.21	47,447.93	262,862.87
31 May 2021	04 June 2021	244,323.78	554,861.99	38,472.91	233,121.79
07 June 2021	11 June 2021	361,577.83	563,436.92	87,848.12	349,235.97
15 June 2021	18 June 2021	176,071.49	885,997.56	114,617.79	182,240.50
21 June 2021	25 June 2021	130,308.15	472,464.70	83,789.47	148,137.38
28 June 2021	02 July 2021	107,175.21	347,106.21	44,108.40	122,346.22
05 July 2021	09 July 2021	223,598.71	506,103.18	71,967.36	226,770.49
12 July 2021	16 July 2021	137,583.75	356,614.04	128,522.98	146,564.69
19 July 2021	23 July 2021	235,974.40	366,958.12	84,567.28	236,745.38
26 July 2021	30 July 2021	373,278.60	347,595.15	82,255.17	375,329.67
02 August 2021	06 August 2021	561,496.84	528,758.95	121,601.37	524,846.56
09 August 2021	13 August 2021	368,425.47	891,839.77	488,217.79	349,592.94
16 August 2021	20 August 2021	329,768.68	1,129,079.27	266,461.78	301,264.30
23 August 2021	27 August 2021	484,754.37	812,667.99	307,374.49	464,196.15
30 August 2021	03 September 2021	561,521.06	827,818.67	72,937.29	534,772.73
06 September 2021	10 September 2021	367,585.42	904,787.79	48,542.01	337,682.93
13 September 2021	17 September 2021	238,822.69	720,256.86	85,305.24	237,574.28
20 September 2021	24 September 2021	213,536.24	485,073.84	80,858.86	218,411.68
27 September 2021	30 September 2021	96,403.29	233,203.05	103,394.43	121,991.23
04 October 2021	08 October 2021	327,475.96	899,884.62	117,252.91	296,128.13
11 October 2021	15 October 2021	183,259.97	431,610.13	84,055.87	174,142.49
18 October 2021	22 October 2021	148,919.90	567,810.30	103,728.15	134,045.31
25 October 2021	29 October 2021	116,850.15	540,738.55	85,080.03	112,104.64
01 November 2021	05 November 2021	189,770.54	394,264.00	91,055.82	171,357.46
08 November 2021	12 November 2021	123,832.75	333,907.96	74,563.92	123,075.79

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*/ Maturity*			
From	To	New Trade Turnover (US$mn) / 0 - 1 Year / Floating vs. Fixed	New Trade Turnover (US$mn) / 0 - 1 Year / Overnight Index Swap	New Trade Turnover (US$mn) / 1 - 2 Years / Basis Swap	New Trade Turnover (US$mn) / 1 - 2 Years / Floating vs. Fixed
10 May 2021	14 May 2021	332,872.40	15,720.60	55,440.06	153,780.25
17 May 2021	21 May 2021	630,141.92	60,379.75	49,312.28	156,325.48
24 May 2021	28 May 2021	559,110.08	45,472.45	63,606.52	162,280.61
31 May 2021	04 June 2021	346,226.36	20,038.28	51,659.67	149,688.01
07 June 2021	11 June 2021	380,669.90	67,734.11	64,956.30	178,426.28
15 June 2021	18 June 2021	452,123.01	112,373.67	50,187.57	262,818.12
21 June 2021	25 June 2021	536,158.96	53,542.52	41,384.36	138,954.01
28 June 2021	02 July 2021	277,144.35	41,847.15	36,133.62	110,850.52
05 July 2021	09 July 2021	283,553.53	63,429.02	51,321.55	189,223.36
12 July 2021	16 July 2021	229,305.88	118,387.77	40,174.02	134,543.86
19 July 2021	23 July 2021	304,567.90	38,834.81	50,233.73	113,414.97
26 July 2021	30 July 2021	236,843.91	44,826.18	57,691.12	128,988.86
02 August 2021	06 August 2021	477,568.43	107,044.82	75,721.82	161,108.03
09 August 2021	13 August 2021	826,086.23	465,194.54	61,541.26	182,655.30
16 August 2021	20 August 2021	631,949.81	205,336.67	58,937.18	317,134.14
23 August 2021	27 August 2021	698,824.57	285,265.65	85,242.62	160,770.56
30 August 2021	03 September 2021	578,941.44	36,144.65	88,500.76	194,651.10
06 September 2021	10 September 2021	630,328.09	21,365.48	69,819.50	258,311.87
13 September 2021	17 September 2021	705,963.74	40,733.48	53,613.24	303,997.68
20 September 2021	24 September 2021	472,083.45	49,933.07	57,503.35	196,350.13
27 September 2021	30 September 2021	217,272.01	67,427.30	46,271.42	114,066.17
04 October 2021	08 October 2021	640,195.03	46,129.60	74,063.50	258,027.98
11 October 2021	15 October 2021	346,731.87	43,899.81	57,369.78	238,338.86
18 October 2021	22 October 2021	370,897.57	42,361.55	46,843.64	318,100.90
25 October 2021	29 October 2021	358,024.75	23,438.45	36,287.99	310,102.45
01 November 2021	05 November 2021	274,857.85	55,538.24	47,662.44	231,973.67
08 November 2021	12 November 2021	201,539.44	33,335.52	34,286.02	167,745.22

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 1 - 2 Years / Overnight Index Swap	New Trade Turnover (US$mn) / 2 - 5 Years / Basis Swap	New Trade Turnover (US$mn) / 2 - 5 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 2 - 5 Years / Overnight Index Swap
10 May 2021	14 May 2021	6,258.41	28,496.48	215,333.71	7,903.19
17 May 2021	21 May 2021	16,537.53	29,009.73	253,117.79	7,211.53
24 May 2021	28 May 2021	11,571.11	31,618.52	224,299.43	9,664.83
31 May 2021	04 June 2021	9,423.48	28,845.88	166,457.48	8,773.34
07 June 2021	11 June 2021	15,991.20	25,041.00	229,832.35	17,122.96
15 June 2021	18 June 2021	19,344.29	26,175.18	339,723.59	25,072.26
21 June 2021	25 June 2021	18,277.95	22,920.25	173,708.43	15,283.31
28 June 2021	02 July 2021	7,871.44	19,784.89	152,834.12	7,372.78
05 July 2021	09 July 2021	24,964.37	24,848.57	207,906.74	9,024.70
12 July 2021	16 July 2021	9,122.50	18,794.90	207,195.59	7,296.37
19 July 2021	23 July 2021	45,295.86	21,765.36	135,107.57	11,891.11
26 July 2021	30 July 2021	28,362.01	18,772.63	134,893.07	12,630.48
02 August 2021	06 August 2021	10,596.16	23,507.47	150,157.28	15,872.67
09 August 2021	13 August 2021	37,068.23	22,271.04	182,829.79	19,118.54
16 August 2021	20 August 2021	17,301.12	30,508.22	438,273.64	40,349.95
23 August 2021	27 August 2021	11,979.05	34,695.98	235,203.18	20,518.97
30 August 2021	03 September 2021	15,819.56	31,407.17	252,121.31	14,824.36
06 September 2021	10 September 2021	7,547.99	26,111.89	296,740.60	19,226.65
13 September 2021	17 September 2021	19,544.29	24,546.36	369,401.22	40,800.70
20 September 2021	24 September 2021	13,147.90	28,699.50	198,841.05	20,521.68
27 September 2021	30 September 2021	20,746.56	29,317.29	132,401.09	23,456.06
04 October 2021	08 October 2021	34,338.42	33,831.83	400,487.82	38,814.59
11 October 2021	15 October 2021	22,175.24	24,013.55	161,090.88	25,095.75
18 October 2021	22 October 2021	43,405.04	32,176.05	225,332.37	34,178.85
25 October 2021	29 October 2021	31,968.51	28,468.75	268,940.95	28,980.44
01 November 2021	05 November 2021	21,539.76	37,413.63	180,491.91	20,824.29
08 November 2021	12 November 2021	31,130.09	29,005.72	147,398.22	31,142.13

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 5 - 10 Years / Basis Swap	New Trade Turnover (US$mn) / 5 - 10 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 5 - 10 Years / Overnight Index Swap	New Trade Turnover (US$mn) / 10 - 15 Years / Basis Swap
10 May 2021	14 May 2021	13,643.15	133,850.75	5,800.16	4,503.98
17 May 2021	21 May 2021	10,099.39	164,275.54	5,006.56	3,579.55
24 May 2021	28 May 2021	7,774.67	111,697.25	2,665.47	2,473.04
31 May 2021	04 June 2021	6,320.94	108,838.21	3,636.12	2,029.06
07 June 2021	11 June 2021	5,786.60	142,925.89	6,441.57	1,913.86
15 June 2021	18 June 2021	7,503.23	185,805.68	9,385.99	2,251.19
21 June 2021	25 June 2021	7,135.85	104,956.65	7,924.77	2,431.41
28 June 2021	02 July 2021	5,513.64	66,615.77	5,102.93	1,649.38
05 July 2021	09 July 2021	8,344.65	124,477.39	5,626.56	2,553.66
12 July 2021	16 July 2021	7,607.62	143,670.68	6,622.68	2,025.69
19 July 2021	23 July 2021	6,987.18	116,142.40	8,941.40	2,371.77
26 July 2021	30 July 2021	5,021.84	91,878.33	9,595.42	1,714.72
02 August 2021	06 August 2021	6,551.42	98,592.03	9,469.21	2,861.45
09 August 2021	13 August 2021	5,062.97	98,817.14	8,184.53	1,553.35
16 August 2021	20 August 2021	10,375.18	239,461.13	11,422.59	2,326.42
23 August 2021	27 August 2021	14,714.55	126,363.19	15,532.40	7,075.36
30 August 2021	03 September 2021	8,902.56	189,391.58	16,413.19	2,559.69
06 September 2021	10 September 2021	11,890.43	211,584.18	15,044.46	2,146.35
13 September 2021	17 September 2021	10,830.94	209,661.71	16,238.85	2,052.11
20 September 2021	24 September 2021	5,906.37	140,556.21	16,436.90	2,153.21
27 September 2021	30 September 2021	6,038.80	92,595.82	18,122.14	1,861.65
04 October 2021	08 October 2021	13,139.18	265,409.49	28,024.46	3,264.31
11 October 2021	15 October 2021	7,794.01	136,755.65	15,265.44	2,368.62
18 October 2021	22 October 2021	11,715.99	264,358.87	17,723.44	3,509.99
25 October 2021	29 October 2021	9,867.52	251,322.45	19,371.36	2,915.35
01 November 2021	05 November 2021	11,029.33	96,982.45	10,886.27	6,053.03
08 November 2021	12 November 2021	13,494.75	95,521.00	15,935.84	4,756.69

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 10 - 15 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 10 - 15 Years / Overnight Index Swap	New Trade Turnover (US$mn) / 15 - 20 Years / Basis Swap	New Trade Turnover (US$mn) / 15 - 20 Years / Floating vs. Fixed
10 May 2021	14 May 2021	24,238.88	1,036.98	1,124.01	22,314.80
17 May 2021	21 May 2021	52,973.29	143.78	1,610.46	18,005.69
24 May 2021	28 May 2021	26,387.81	498.78	481.84	2,691.36
31 May 2021	04 June 2021	23,466.56	371.34	513.35	1,337.19
07 June 2021	11 June 2021	29,505.40	355.07	595.83	3,315.74
15 June 2021	18 June 2021	33,667.82	124.23	849.78	11,810.93
21 June 2021	25 June 2021	23,693.03	229.93	563.79	1,687.71
28 June 2021	02 July 2021	15,043.42	413.40	545.84	1,702.80
05 July 2021	09 July 2021	28,941.19	1,174.20	1,193.32	2,459.97
12 July 2021	16 July 2021	24,755.55	497.05	661.53	5,491.19
19 July 2021	23 July 2021	19,213.24	1,824.20	724.26	1,949.37
26 July 2021	30 July 2021	12,639.00	1,466.90	696.88	2,194.85
02 August 2021	06 August 2021	16,255.60	1,344.01	647.61	1,812.19
09 August 2021	13 August 2021	15,952.58	2,312.41	702.42	4,612.50
16 August 2021	20 August 2021	37,419.27	1,739.86	925.85	6,383.05
23 August 2021	27 August 2021	25,449.89	5,264.73	1,409.61	7,907.67
30 August 2021	03 September 2021	22,519.10	3,304.04	1,008.76	4,941.99
06 September 2021	10 September 2021	21,253.99	4,446.58	921.81	3,036.18
13 September 2021	17 September 2021	35,764.39	4,170.62	1,229.19	13,864.22
20 September 2021	24 September 2021	17,772.37	2,413.51	824.81	10,645.07
27 September 2021	30 September 2021	12,563.25	5,750.04	276.75	1,055.88
04 October 2021	08 October 2021	40,772.41	7,635.18	1,511.33	9,334.41
11 October 2021	15 October 2021	19,512.41	3,775.58	470.38	6,335.31
18 October 2021	22 October 2021	22,475.58	15,775.30	763.99	3,075.08
25 October 2021	29 October 2021	24,092.71	5,416.92	594.23	5,537.61
01 November 2021	05 November 2021	17,464.04	3,593.79	1,229.01	2,573.26
08 November 2021	12 November 2021	17,781.06	3,738.54	1,134.23	3,847.39

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 15 - 20 Years / Overnight Index Swap	New Trade Turnover (US$mn) / > 20 Years / Basis Swap	New Trade Turnover (US$mn) / > 20 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / > 20 Years / Overnight Index Swap
10 May 2021	14 May 2021	214.53	1,488.92	18,174.50	882.98
17 May 2021	21 May 2021	4.13	1,152.32	43,209.00	0.00
24 May 2021	28 May 2021	4.42	650.22	4,156.51	183.25
31 May 2021	04 June 2021	4.32	810.38	3,067.74	228.26
07 June 2021	11 June 2021	4.51	480.79	5,077.11	0.00
15 June 2021	18 June 2021	50.26	747.46	13,251.33	48.51
21 June 2021	25 June 2021	56.70	1,067.16	5,741.41	11.27
28 June 2021	02 July 2021	16.06	516.02	3,346.48	0.00
05 July 2021	09 July 2021	157.79	800.31	5,831.14	120.69
12 July 2021	16 July 2021	38.35	584.28	3,604.01	40.48
19 July 2021	23 July 2021	188.88	740.36	7,280.53	298.26
26 July 2021	30 July 2021	333.26	537.91	3,736.14	626.63
02 August 2021	06 August 2021	25.30	693.47	5,877.37	181.30
09 August 2021	13 August 2021	79.17	500.72	5,391.72	232.75
16 August 2021	20 August 2021	206.15	824.12	11,234.93	406.07
23 August 2021	27 August 2021	230.06	1,509.07	4,573.62	502.79
30 August 2021	03 September 2021	85.25	797.04	4,705.56	71.53
06 September 2021	10 September 2021	81.95	800.13	3,096.15	517.73
13 September 2021	17 September 2021	515.97	964.00	17,991.82	912.29
20 September 2021	24 September 2021	441.95	734.42	15,185.53	834.53
27 September 2021	30 September 2021	541.25	353.17	2,562.67	666.56
04 October 2021	08 October 2021	329.66	1,513.94	30,726.20	1,493.82
11 October 2021	15 October 2021	1,452.03	806.88	6,374.91	1,866.56
18 October 2021	22 October 2021	3,721.15	973.76	12,760.47	1,762.90
25 October 2021	29 October 2021	137.66	1,055.70	22,511.94	1,559.27
01 November 2021	05 November 2021	254.26	1,891.33	5,419.37	889.96
08 November 2021	12 November 2021	964.45	1,522.99	4,543.83	986.18

Interest Rate Turnover Time Series

Interest Rate Turnover		*Number of New Trade*			
For The Period		*Asset Class Total*	*By Product*		
From	To	Number of New Trade / Total	Number of New Trade / Basis Swap	Number of New Trade / Floating vs. Fixed	Number of New Trade / Overnight Index Swap
10 May 2021	14 May 2021	20,203	1,638	17,880	685
17 May 2021	21 May 2021	19,575	1,639	17,116	821
24 May 2021	28 May 2021	16,311	1,784	13,900	627
31 May 2021	04 June 2021	13,607	1,308	11,614	685
07 June 2021	11 June 2021	17,251	1,382	14,975	895
15 June 2021	18 June 2021	20,561	1,677	17,623	1,261
21 June 2021	25 June 2021	18,079	1,551	15,384	1,144
28 June 2021	02 July 2021	12,830	1,219	10,660	952
05 July 2021	09 July 2021	17,126	1,953	14,078	1,095
12 July 2021	16 July 2021	15,520	1,353	13,138	1,030
19 July 2021	23 July 2021	17,745	1,648	14,953	1,145
26 July 2021	30 July 2021	17,289	1,400	14,732	1,158
02 August 2021	06 August 2021	21,521	1,654	18,478	1,389
09 August 2021	13 August 2021	24,968	1,626	20,637	2,705
16 August 2021	20 August 2021	45,678	1,823	40,308	3,547
23 August 2021	27 August 2021	24,765	2,454	20,035	2,277
30 August 2021	03 September 2021	29,416	2,247	25,160	2,009
06 September 2021	10 September 2021	35,699	1,701	32,219	1,779
13 September 2021	17 September 2021	34,534	1,657	29,494	3,383
20 September 2021	24 September 2021	22,844	1,536	19,233	2,076
27 September 2021	30 September 2021	15,560	1,621	12,067	1,872
04 October 2021	08 October 2021	50,678	2,095	41,903	6,680
11 October 2021	15 October 2021	24,165	1,623	20,558	1,985
18 October 2021	22 October 2021	35,415	1,735	30,652	3,029
25 October 2021	29 October 2021	33,558	1,632	27,787	4,140
01 November 2021	05 November 2021	18,626	2,093	14,607	1,926
08 November 2021	12 November 2021	17,656	1,589	13,835	2,232

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*By Product and Intention to Clear*			
From	To	Number of New Trade / Intended to Clear / Basis Swap	Number of New Trade / Intended to Clear / Floating vs. Fixed	Number of New Trade / Intended to Clear / Overnight Index Swap	Number of New Trade / Not Intended to Clear / Basis Swap
10 May 2021	14 May 2021	230	10,326	481	1,409
17 May 2021	21 May 2021	252	11,036	646	1,387
24 May 2021	28 May 2021	188	9,864	455	1,597
31 May 2021	04 June 2021	170	7,725	529	1,139
07 June 2021	11 June 2021	72	10,757	674	1,310
15 June 2021	18 June 2021	144	13,326	929	1,533
21 June 2021	25 June 2021	222	10,691	959	1,329
28 June 2021	02 July 2021	121	7,267	776	1,098
05 July 2021	09 July 2021	189	9,200	827	1,764
12 July 2021	16 July 2021	209	9,175	796	1,144
19 July 2021	23 July 2021	130	9,544	873	1,518
26 July 2021	30 July 2021	64	9,854	1,002	1,336
02 August 2021	06 August 2021	276	11,971	1,041	1,378
09 August 2021	13 August 2021	324	15,557	2,354	1,303
16 August 2021	20 August 2021	512	36,204	3,277	1,312
23 August 2021	27 August 2021	339	14,562	1,979	2,115
30 August 2021	03 September 2021	163	16,780	1,588	2,084
06 September 2021	10 September 2021	200	23,732	1,456	1,501
13 September 2021	17 September 2021	163	22,424	3,093	1,494
20 September 2021	24 September 2021	102	14,898	1,779	1,434
27 September 2021	30 September 2021	144	8,395	1,493	1,477
04 October 2021	08 October 2021	95	32,549	6,089	2,000
11 October 2021	15 October 2021	209	16,373	1,608	1,414
18 October 2021	22 October 2021	240	23,277	2,416	1,495
25 October 2021	29 October 2021	138	16,854	3,628	1,495
01 November 2021	05 November 2021	111	9,635	1,572	1,982
08 November 2021	12 November 2021	149	9,389	1,790	1,440

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period				*By Product and Currency*	
From	To	Number of New Trade / Not Intended to Clear / Floating vs. Fixed	Number of New Trade / Not Intended to Clear / Overnight Index Swap	Number of New Trade / USD / Basis Swap	Number of New Trade / USD / Floating vs. Fixed
10 May 2021	14 May 2021	7,555	204	427	4,407
17 May 2021	21 May 2021	6,081	175	484	7,584
24 May 2021	28 May 2021	4,036	172	416	1,940
31 May 2021	04 June 2021	3,889	156	289	1,037
07 June 2021	11 June 2021	4,218	221	350	1,690
15 June 2021	18 June 2021	4,298	332	448	1,861
21 June 2021	25 June 2021	4,694	185	361	2,433
28 June 2021	02 July 2021	3,393	176	319	1,270
05 July 2021	09 July 2021	4,878	268	586	2,102
12 July 2021	16 July 2021	3,963	234	291	1,846
19 July 2021	23 July 2021	5,410	272	407	2,562
26 July 2021	30 July 2021	4,878	156	355	1,523
02 August 2021	06 August 2021	6,507	348	355	5,410
09 August 2021	13 August 2021	5,080	352	316	2,183
16 August 2021	20 August 2021	4,104	270	406	4,518
23 August 2021	27 August 2021	5,473	298	569	2,738
30 August 2021	03 September 2021	8,380	421	486	1,893
06 September 2021	10 September 2021	8,488	323	365	3,313
13 September 2021	17 September 2021	7,071	290	445	4,345
20 September 2021	24 September 2021	4,335	297	379	3,461
27 September 2021	30 September 2021	3,672	380	419	3,305
04 October 2021	08 October 2021	9,355	591	464	4,578
11 October 2021	15 October 2021	4,185	377	415	2,175
18 October 2021	22 October 2021	7,375	613	360	4,556
25 October 2021	29 October 2021	10,933	512	459	3,335
01 November 2021	05 November 2021	4,973	354	621	2,178
08 November 2021	12 November 2021	4,446	443	449	1,758

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / USD / Overnight Index Swap	Number of New Trade / CNY / Basis Swap	Number of New Trade / CNY / Floating vs. Fixed	Number of New Trade / CNY / Overnight Index Swap
10 May 2021	14 May 2021	95	0	2,430	0
17 May 2021	21 May 2021	55	0	2,005	0
24 May 2021	28 May 2021	89	0	2,571	0
31 May 2021	04 June 2021	25	0	2,127	0
07 June 2021	11 June 2021	83	0	4,176	0
15 June 2021	18 June 2021	128	0	2,074	0
21 June 2021	25 June 2021	70	0	1,978	0
28 June 2021	02 July 2021	56	0	1,938	0
05 July 2021	09 July 2021	123	0	2,915	0
12 July 2021	16 July 2021	118	0	2,949	0
19 July 2021	23 July 2021	151	0	2,527	0
26 July 2021	30 July 2021	147	0	3,485	0
02 August 2021	06 August 2021	148	0	2,815	0
09 August 2021	13 August 2021	168	0	2,739	2
16 August 2021	20 August 2021	170	0	3,607	5
23 August 2021	27 August 2021	199	0	1,607	1
30 August 2021	03 September 2021	113	0	3,804	4
06 September 2021	10 September 2021	193	0	5,104	5
13 September 2021	17 September 2021	274	0	2,895	12
20 September 2021	24 September 2021	273	0	1,575	5
27 September 2021	30 September 2021	314	0	2,180	4
04 October 2021	08 October 2021	457	0	562	0
11 October 2021	15 October 2021	283	0	3,151	8
18 October 2021	22 October 2021	435	0	3,366	20
25 October 2021	29 October 2021	481	0	2,634	10
01 November 2021	05 November 2021	346	0	3,262	5
08 November 2021	12 November 2021	473	0	3,038	15

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / EUR / Basis Swap	Number of New Trade / EUR / Floating vs. Fixed	Number of New Trade / EUR / Overnight Index Swap	Number of New Trade / GBP / Basis Swap
10 May 2021	14 May 2021	174	199	11	37
17 May 2021	21 May 2021	176	189	12	47
24 May 2021	28 May 2021	228	155	1	36
31 May 2021	04 June 2021	156	107	0	54
07 June 2021	11 June 2021	173	170	1	54
15 June 2021	18 June 2021	199	188	9	36
21 June 2021	25 June 2021	187	167	0	47
28 June 2021	02 July 2021	147	131	0	36
05 July 2021	09 July 2021	211	206	2	75
12 July 2021	16 July 2021	139	132	2	36
19 July 2021	23 July 2021	209	216	2	36
26 July 2021	30 July 2021	186	175	0	54
02 August 2021	06 August 2021	197	154	1	36
09 August 2021	13 August 2021	179	160	1	35
16 August 2021	20 August 2021	180	237	1	38
23 August 2021	27 August 2021	278	221	0	54
30 August 2021	03 September 2021	295	213	2	55
06 September 2021	10 September 2021	182	243	19	42
13 September 2021	17 September 2021	176	339	1	73
20 September 2021	24 September 2021	179	199	3	56
27 September 2021	30 September 2021	178	202	0	18
04 October 2021	08 October 2021	252	226	1	54
11 October 2021	15 October 2021	143	371	0	36
18 October 2021	22 October 2021	185	531	200	54
25 October 2021	29 October 2021	179	342	4	36
01 November 2021	05 November 2021	221	340	3	71
08 November 2021	12 November 2021	180	211	4	36

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / GBP / Floating vs. Fixed	Number of New Trade / GBP / Overnight Index Swap	Number of New Trade / JPY / Basis Swap	Number of New Trade / JPY / Floating vs. Fixed
10 May 2021	14 May 2021	20	2	89	201
17 May 2021	21 May 2021	29	10	97	158
24 May 2021	28 May 2021	19	3	115	210
31 May 2021	04 June 2021	31	1	76	118
07 June 2021	11 June 2021	29	6	92	224
15 June 2021	18 June 2021	27	18	92	736
21 June 2021	25 June 2021	33	27	79	201
28 June 2021	02 July 2021	51	1	73	180
05 July 2021	09 July 2021	39	17	82	166
12 July 2021	16 July 2021	24	11	59	790
19 July 2021	23 July 2021	38	20	101	123
26 July 2021	30 July 2021	36	0	117	351
02 August 2021	06 August 2021	24	12	96	593
09 August 2021	13 August 2021	32	0	69	580
16 August 2021	20 August 2021	24	15	75	526
23 August 2021	27 August 2021	36	2	380	2,849
30 August 2021	03 September 2021	39	3	142	603
06 September 2021	10 September 2021	33	2	112	195
13 September 2021	17 September 2021	41	62	116	449
20 September 2021	24 September 2021	152	18	107	362
27 September 2021	30 September 2021	15	15	101	113
04 October 2021	08 October 2021	71	18	104	2,357
11 October 2021	15 October 2021	40	7	90	671
18 October 2021	22 October 2021	38	54	72	114
25 October 2021	29 October 2021	30	14	90	296
01 November 2021	05 November 2021	37	19	90	71
08 November 2021	12 November 2021	18	28	71	483

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / JPY / Overnight Index Swap	Number of New Trade / HKD / Basis Swap	Number of New Trade / HKD / Floating vs. Fixed	Number of New Trade / HKD / Overnight Index Swap
10 May 2021	14 May 2021	6	73	2,043	4
17 May 2021	21 May 2021	10	120	1,579	0
24 May 2021	28 May 2021	4	143	1,707	0
31 May 2021	04 June 2021	12	102	1,690	0
07 June 2021	11 June 2021	9	74	2,210	0
15 June 2021	18 June 2021	13	142	1,936	0
21 June 2021	25 June 2021	6	201	2,542	0
28 June 2021	02 July 2021	12	82	1,322	0
05 July 2021	09 July 2021	18	108	1,835	0
12 July 2021	16 July 2021	30	159	1,449	2
19 July 2021	23 July 2021	20	80	1,810	0
26 July 2021	30 July 2021	39	85	1,882	0
02 August 2021	06 August 2021	13	63	1,910	0
09 August 2021	13 August 2021	11	191	3,139	0
16 August 2021	20 August 2021	18	129	3,877	0
23 August 2021	27 August 2021	22	160	2,458	0
30 August 2021	03 September 2021	29	102	3,515	0
06 September 2021	10 September 2021	44	72	5,062	0
13 September 2021	17 September 2021	72	83	3,304	0
20 September 2021	24 September 2021	41	86	2,143	1
27 September 2021	30 September 2021	99	160	2,232	0
04 October 2021	08 October 2021	94	131	4,577	0
11 October 2021	15 October 2021	95	90	2,967	0
18 October 2021	22 October 2021	83	137	4,268	0
25 October 2021	29 October 2021	49	69	2,776	0
01 November 2021	05 November 2021	52	95	1,863	0
08 November 2021	12 November 2021	57	93	1,792	17

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					*By Product and Residua*
From	To	Number of New Trade / Others / Basis Swap	Number of New Trade / Others / Floating vs. Fixed	Number of New Trade / Others / Overnight Index Swap	Number of New Trade / 0 - 1 Year / Basis Swap
10 May 2021	14 May 2021	838	8,582	568	153
17 May 2021	21 May 2021	715	5,573	734	162
24 May 2021	28 May 2021	847	7,299	530	208
31 May 2021	04 June 2021	632	6,506	648	152
07 June 2021	11 June 2021	639	6,477	796	158
15 June 2021	18 June 2021	760	10,802	1,094	181
21 June 2021	25 June 2021	676	8,031	1,041	167
28 June 2021	02 July 2021	562	5,770	883	135
05 July 2021	09 July 2021	892	6,816	935	233
12 July 2021	16 July 2021	669	5,948	867	149
19 July 2021	23 July 2021	815	7,679	952	168
26 July 2021	30 July 2021	604	7,281	972	161
02 August 2021	06 August 2021	908	7,574	1,215	297
09 August 2021	13 August 2021	837	11,804	2,523	306
16 August 2021	20 August 2021	996	27,520	3,339	217
23 August 2021	27 August 2021	1,013	10,128	2,053	274
30 August 2021	03 September 2021	1,167	15,094	1,859	279
06 September 2021	10 September 2021	929	18,269	1,517	215
13 September 2021	17 September 2021	764	18,122	2,962	165
20 September 2021	24 September 2021	730	11,343	1,736	174
27 September 2021	30 September 2021	745	4,022	1,441	157
04 October 2021	08 October 2021	1,091	29,533	6,111	221
11 October 2021	15 October 2021	850	11,183	1,592	201
18 October 2021	22 October 2021	927	17,781	2,238	185
25 October 2021	29 October 2021	800	18,375	3,582	157
01 November 2021	05 November 2021	996	6,857	1,501	201
08 November 2021	12 November 2021	760	6,536	1,638	149

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*/ Maturity*			
From	To	Number of New Trade / 0 - 1 Year / Floating vs. Fixed	Number of New Trade / 0 - 1 Year / Overnight Index Swap	Number of New Trade / 1 - 2 Years / Basis Swap	Number of New Trade / 1 - 2 Years / Floating vs. Fixed
10 May 2021	14 May 2021	2,159	86	165	1,593
17 May 2021	21 May 2021	1,720	129	165	1,294
24 May 2021	28 May 2021	1,882	107	207	1,397
31 May 2021	04 June 2021	1,542	146	152	1,518
07 June 2021	11 June 2021	1,512	107	146	1,544
15 June 2021	18 June 2021	1,635	248	178	2,238
21 June 2021	25 June 2021	2,475	160	163	1,644
28 June 2021	02 July 2021	1,386	131	124	1,055
05 July 2021	09 July 2021	1,437	218	200	1,795
12 July 2021	16 July 2021	1,257	200	150	1,433
19 July 2021	23 July 2021	1,227	142	178	1,497
26 July 2021	30 July 2021	1,275	141	159	1,788
02 August 2021	06 August 2021	3,760	280	186	2,137
09 August 2021	13 August 2021	7,147	1,458	174	2,218
16 August 2021	20 August 2021	5,737	514	241	4,503
23 August 2021	27 August 2021	4,497	741	274	1,908
30 August 2021	03 September 2021	3,713	212	277	2,816
06 September 2021	10 September 2021	4,777	135	202	4,779
13 September 2021	17 September 2021	5,330	384	189	3,588
20 September 2021	24 September 2021	2,574	278	169	2,247
27 September 2021	30 September 2021	1,159	175	174	1,523
04 October 2021	08 October 2021	7,197	703	247	4,331
11 October 2021	15 October 2021	2,857	194	218	4,099
18 October 2021	22 October 2021	5,156	237	176	3,991
25 October 2021	29 October 2021	4,240	446	152	3,434
01 November 2021	05 November 2021	1,307	165	193	2,428
08 November 2021	12 November 2021	1,402	141	146	2,101

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 1 - 2 Years / Overnight Index Swap	Number of New Trade / 2 - 5 Years / Basis Swap	Number of New Trade / 2 - 5 Years / Floating vs. Fixed	Number of New Trade / 2 - 5 Years / Overnight Index Swap
10 May 2021	14 May 2021	72	347	5,025	306
17 May 2021	21 May 2021	69	388	4,560	382
24 May 2021	28 May 2021	81	428	4,677	275
31 May 2021	04 June 2021	91	335	3,376	235
07 June 2021	11 June 2021	142	313	4,636	372
15 June 2021	18 June 2021	230	402	5,428	424
21 June 2021	25 June 2021	245	407	4,152	436
28 June 2021	02 July 2021	123	298	3,507	390
05 July 2021	09 July 2021	164	461	4,020	389
12 July 2021	16 July 2021	187	305	4,022	341
19 July 2021	23 July 2021	170	381	3,769	400
26 July 2021	30 July 2021	137	299	4,172	368
02 August 2021	06 August 2021	204	354	4,984	373
09 August 2021	13 August 2021	215	390	5,108	568
16 August 2021	20 August 2021	317	462	15,716	2,090
23 August 2021	27 August 2021	147	558	5,893	561
30 August 2021	03 September 2021	251	500	7,827	671
06 September 2021	10 September 2021	189	387	10,461	529
13 September 2021	17 September 2021	456	354	9,248	1,680
20 September 2021	24 September 2021	186	351	6,988	912
27 September 2021	30 September 2021	175	395	3,494	499
04 October 2021	08 October 2021	886	464	15,780	3,538
11 October 2021	15 October 2021	382	346	4,295	572
18 October 2021	22 October 2021	567	426	7,314	877
25 October 2021	29 October 2021	711	394	8,536	1,642
01 November 2021	05 November 2021	324	499	4,361	674
08 November 2021	12 November 2021	398	374	3,804	738

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 5 - 10 Years / Basis Swap	Number of New Trade / 5 - 10 Years / Floating vs. Fixed	Number of New Trade / 5 - 10 Years / Overnight Index Swap	Number of New Trade / 10 - 15 Years / Basis Swap
10 May 2021	14 May 2021	419	5,823	186	170
17 May 2021	21 May 2021	362	5,571	232	165
24 May 2021	28 May 2021	356	4,100	148	182
31 May 2021	04 June 2021	241	3,881	194	114
07 June 2021	11 June 2021	282	5,338	255	137
15 June 2021	18 June 2021	363	5,793	333	166
21 June 2021	25 June 2021	326	5,299	271	153
28 June 2021	02 July 2021	264	3,346	279	123
05 July 2021	09 July 2021	443	4,739	265	188
12 July 2021	16 July 2021	327	4,691	226	132
19 July 2021	23 July 2021	363	6,339	317	174
26 July 2021	30 July 2021	299	6,005	373	139
02 August 2021	06 August 2021	327	5,539	415	157
09 August 2021	13 August 2021	309	4,682	312	129
16 August 2021	20 August 2021	393	11,225	446	148
23 August 2021	27 August 2021	527	5,227	479	278
30 August 2021	03 September 2021	469	8,739	518	210
06 September 2021	10 September 2021	388	10,511	583	149
13 September 2021	17 September 2021	401	8,883	618	157
20 September 2021	24 September 2021	307	5,457	493	151
27 September 2021	30 September 2021	349	4,524	656	161
04 October 2021	08 October 2021	463	10,914	1,085	195
11 October 2021	15 October 2021	346	7,364	529	151
18 October 2021	22 October 2021	401	11,418	838	169
25 October 2021	29 October 2021	364	9,198	959	157
01 November 2021	05 November 2021	431	4,751	558	221
08 November 2021	12 November 2021	370	4,626	700	165

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 10 - 15 Years / Floating vs. Fixed	Number of New Trade / 10 - 15 Years / Overnight Index Swap	Number of New Trade / 15 - 20 Years / Basis Swap	Number of New Trade / 15 - 20 Years / Floating vs. Fixed
10 May 2021	14 May 2021	1,016	8	115	1,196
17 May 2021	21 May 2021	1,432	7	130	678
24 May 2021	28 May 2021	1,058	11	112	271
31 May 2021	04 June 2021	821	12	85	133
07 June 2021	11 June 2021	1,241	16	102	205
15 June 2021	18 June 2021	1,312	10	118	466
21 June 2021	25 June 2021	989	21	95	190
28 June 2021	02 July 2021	755	28	80	162
05 July 2021	09 July 2021	1,170	40	133	204
12 July 2021	16 July 2021	943	67	86	258
19 July 2021	23 July 2021	1,274	86	111	207
26 July 2021	30 July 2021	759	84	98	220
02 August 2021	06 August 2021	989	93	97	236
09 August 2021	13 August 2021	771	134	94	203
16 August 2021	20 August 2021	1,725	133	107	407
23 August 2021	27 August 2021	1,473	292	160	468
30 August 2021	03 September 2021	1,152	333	149	337
06 September 2021	10 September 2021	972	287	106	239
13 September 2021	17 September 2021	1,222	157	122	438
20 September 2021	24 September 2021	876	117	107	299
27 September 2021	30 September 2021	738	273	111	146
04 October 2021	08 October 2021	1,747	346	142	463
11 October 2021	15 October 2021	966	165	102	279
18 October 2021	22 October 2021	1,268	309	109	297
25 October 2021	29 October 2021	1,212	281	109	242
01 November 2021	05 November 2021	1,032	121	155	223
08 November 2021	12 November 2021	1,214	157	109	201

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 15 - 20 Years / Overnight Index Swap	Number of New Trade / > 20 Years / Basis Swap	Number of New Trade / > 20 Years / Floating vs. Fixed	Number of New Trade / > 20 Years / Overnight Index Swap
10 May 2021	14 May 2021	8	270	1,069	20
17 May 2021	21 May 2021	2	269	1,863	0
24 May 2021	28 May 2021	4	292	516	2
31 May 2021	04 June 2021	4	231	345	4
07 June 2021	11 June 2021	4	245	500	0
15 June 2021	18 June 2021	11	270	753	6
21 June 2021	25 June 2021	7	240	637	4
28 June 2021	02 July 2021	3	195	449	0
05 July 2021	09 July 2021	11	297	714	10
12 July 2021	16 July 2021	6	204	535	4
19 July 2021	23 July 2021	14	273	642	16
26 July 2021	30 July 2021	10	246	514	47
02 August 2021	06 August 2021	8	237	834	18
09 August 2021	13 August 2021	4	225	509	15
16 August 2021	20 August 2021	14	256	996	34
23 August 2021	27 August 2021	10	383	571	48
30 August 2021	03 September 2021	18	363	577	8
06 September 2021	10 September 2021	15	256	481	43
13 September 2021	17 September 2021	32	270	787	58
20 September 2021	24 September 2021	30	278	793	62
27 September 2021	30 September 2021	33	274	485	64
04 October 2021	08 October 2021	36	364	1,474	87
11 October 2021	15 October 2021	39	260	699	105
18 October 2021	22 October 2021	78	270	1,210	125
25 October 2021	29 October 2021	19	300	926	83
01 November 2021	05 November 2021	19	395	506	66
08 November 2021	12 November 2021	25	276	487	74

Interest Rate Turnover Time Series

Interest Rate Turnover		*New Trade Turnover (US$mn)*			
For The Period		*Asset Class Total*	*By Product*		
From	To	New Trade Turnover (US$mn) / Total	New Trade Turnover (US$mn) / Basis Swap	New Trade Turnover (US$mn) / Floating vs. Fixed	New Trade Turnover (US$mn) / Overnight Index Swap
15 November 2021	19 November 2021	1,174,268.56	188,484.19	870,814.10	114,970.27
22 November 2021	26 November 2021	1,011,852.38	195,989.93	710,260.41	105,602.04
29 November 2021	03 December 2021	968,663.70	213,362.81	637,180.66	118,120.23
06 December 2021	10 December 2021	3,072,943.71	1,194,989.85	1,068,166.18	809,787.69
13 December 2021	17 December 2021	1,132,332.23	291,629.91	683,641.76	157,060.56
20 December 2021	24 December 2021	1,214,827.98	455,070.71	624,939.56	134,817.70
28 December 2021	31 December 2021	788,956.51	300,843.76	434,174.57	53,938.18
03 January 2022	07 January 2022	1,730,639.51	479,871.25	1,089,980.77	160,787.49
10 January 2022	14 January 2022	1,819,582.06	360,325.81	1,014,656.01	444,600.25
17 January 2022	21 January 2022	2,020,480.66	346,009.21	1,289,499.66	384,971.79
24 January 2022	28 January 2022	1,598,120.48	390,836.18	854,913.02	352,371.28
31 January 2022	04 February 2022	2,753,987.26	777,045.92	1,360,234.11	616,707.23
07 February 2022	11 February 2022	1,708,096.52	524,845.84	810,566.18	372,684.50
14 February 2022	18 February 2022	1,978,180.31	590,526.20	986,950.20	400,703.92
21 February 2022	25 February 2022	1,454,085.29	407,309.27	721,745.09	325,030.93
28 February 2022	04 March 2022	1,814,852.98	569,928.09	918,936.46	325,988.43
07 March 2022	11 March 2022	2,533,673.73	736,356.79	1,298,827.32	498,489.61
14 March 2022	18 March 2022	1,916,530.07	528,520.88	933,327.90	454,681.30
21 March 2022	25 March 2022	2,324,017.89	719,491.62	1,187,215.07	417,311.19
28 March 2022	01 April 2022	1,956,184.32	568,242.06	880,930.14	507,012.12
04 April 2022	08 April 2022	2,090,704.35	652,091.88	1,051,965.60	386,646.87
11 April 2022	14 April 2022	1,788,950.35	604,124.30	878,523.19	306,302.86
19 April 2022	22 April 2022	3,477,973.97	514,127.31	1,761,285.91	1,202,560.75
25 April 2022	29 April 2022	1,724,562.27	490,348.20	893,098.28	341,115.78
03 May 2022	06 May 2022	1,931,854.39	616,933.29	866,085.13	448,835.97
10 May 2022	13 May 2022	2,044,189.32	590,281.40	962,209.16	491,698.76
16 May 2022	20 May 2022	2,512,138.15	511,850.99	1,287,937.92	712,349.24

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*By Product and Intention to Clear*			
From	To	New Trade Turnover (US$mn) / Intended to Clear / Basis Swap	New Trade Turnover (US$mn) / Intended to Clear / Floating vs. Fixed	New Trade Turnover (US$mn) / Intended to Clear / Overnight Index Swap	New Trade Turnover (US$mn) / Not Intended to Clear / Basis Swap
15 November 2021	19 November 2021	12,253.30	351,026.08	62,075.68	176,230.89
22 November 2021	26 November 2021	7,162.08	327,481.79	58,093.90	188,827.85
29 November 2021	03 December 2021	15,553.14	306,464.33	68,174.31	197,809.66
06 December 2021	10 December 2021	797,180.71	470,643.07	732,127.37	397,809.13
13 December 2021	17 December 2021	5,923.49	261,956.20	83,980.45	285,706.42
20 December 2021	24 December 2021	39,241.05	179,063.05	88,771.19	415,829.66
28 December 2021	31 December 2021	12,506.01	141,514.23	28,638.47	288,337.75
03 January 2022	07 January 2022	14,266.66	600,363.79	109,889.49	465,604.59
10 January 2022	14 January 2022	15,002.33	481,722.50	108,191.48	345,323.47
17 January 2022	21 January 2022	15,646.25	693,840.72	283,812.29	330,362.96
24 January 2022	28 January 2022	10,107.10	493,452.75	256,872.04	380,729.08
31 January 2022	04 February 2022	19,791.50	664,775.38	441,919.38	757,254.42
07 February 2022	11 February 2022	25,266.80	398,021.13	227,643.50	499,579.04
14 February 2022	18 February 2022	20,824.40	492,239.98	205,750.44	569,701.80
21 February 2022	25 February 2022	15,608.29	319,857.21	165,514.61	391,700.98
28 February 2022	04 March 2022	19,396.88	408,702.63	168,017.87	550,531.22
07 March 2022	11 March 2022	31,452.00	699,844.18	274,152.13	704,904.79
14 March 2022	18 March 2022	22,588.23	485,300.61	227,426.17	505,932.65
21 March 2022	25 March 2022	12,454.59	451,211.14	224,206.41	707,037.03
28 March 2022	01 April 2022	31,129.84	403,112.07	316,343.46	537,112.22
04 April 2022	08 April 2022	33,330.21	405,353.16	197,828.82	618,761.67
11 April 2022	14 April 2022	17,501.10	385,420.04	151,061.40	586,623.20
19 April 2022	22 April 2022	21,050.29	742,671.61	414,689.35	493,077.02
25 April 2022	29 April 2022	31,251.78	475,730.69	184,355.34	459,096.43
03 May 2022	06 May 2022	31,415.72	426,291.56	239,761.38	585,517.57
10 May 2022	13 May 2022	22,241.94	552,677.58	295,244.62	568,039.46
16 May 2022	20 May 2022	9,781.88	512,204.57	276,102.96	502,069.11

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period				*By Product and Currency*	
From	To	New Trade Turnover (US$mn) / Not Intended to Clear / Floating vs. Fixed	New Trade Turnover (US$mn) / Not Intended to Clear / Overnight Index Swap	New Trade Turnover (US$mn) / USD / Basis Swap	New Trade Turnover (US$mn) / USD / Floating vs. Fixed
15 November 2021	19 November 2021	519,788.01	52,894.59	34,702.02	118,418.66
22 November 2021	26 November 2021	382,778.62	47,508.14	38,305.04	84,939.04
29 November 2021	03 December 2021	330,716.33	49,945.92	38,325.14	92,577.69
06 December 2021	10 December 2021	597,523.10	77,660.31	67,038.73	147,019.52
13 December 2021	17 December 2021	421,685.56	73,080.11	97,628.22	157,184.82
20 December 2021	24 December 2021	445,876.51	46,046.52	139,863.56	88,780.93
28 December 2021	31 December 2021	292,660.34	25,299.71	89,433.76	47,438.19
03 January 2022	07 January 2022	489,616.97	50,898.00	146,245.41	395,259.99
10 January 2022	14 January 2022	532,933.51	336,408.77	111,333.55	270,741.28
17 January 2022	21 January 2022	595,658.95	101,159.50	107,251.52	288,309.01
24 January 2022	28 January 2022	361,460.27	95,499.24	132,104.94	222,539.91
31 January 2022	04 February 2022	695,458.73	174,787.84	239,252.59	295,760.49
07 February 2022	11 February 2022	412,545.05	145,041.00	141,589.30	66,000.81
14 February 2022	18 February 2022	494,710.22	194,953.48	169,980.10	96,748.71
21 February 2022	25 February 2022	401,887.87	159,516.32	101,940.31	41,500.40
28 February 2022	04 March 2022	510,233.84	157,970.56	198,197.38	45,670.06
07 March 2022	11 March 2022	598,983.14	224,337.49	223,131.32	247,347.96
14 March 2022	18 March 2022	448,027.29	227,255.13	201,580.96	103,319.84
21 March 2022	25 March 2022	736,003.93	193,104.79	245,677.97	79,425.29
28 March 2022	01 April 2022	477,818.07	190,668.66	208,739.34	77,397.53
04 April 2022	08 April 2022	646,612.44	188,818.05	197,356.49	77,385.16
11 April 2022	14 April 2022	493,103.14	155,241.47	183,070.48	112,405.51
19 April 2022	22 April 2022	1,018,614.30	787,871.41	140,525.93	111,622.48
25 April 2022	29 April 2022	417,367.59	156,760.44	141,162.05	59,676.23
03 May 2022	06 May 2022	439,793.57	209,074.59	175,131.52	129,043.87
10 May 2022	13 May 2022	409,531.58	196,454.15	166,682.21	152,745.66
16 May 2022	20 May 2022	775,733.35	436,246.28	130,433.27	79,966.77

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / USD / Overnight Index Swap	New Trade Turnover (US$mn) / CNY / Basis Swap	New Trade Turnover (US$mn) / CNY / Floating vs. Fixed	New Trade Turnover (US$mn) / CNY / Overnight Index Swap
15 November 2021	19 November 2021	42,375.55	0.00	93,725.35	78.28
22 November 2021	26 November 2021	29,584.41	0.00	84,865.35	0.00
29 November 2021	03 December 2021	38,019.29	0.00	139,184.63	37.70
06 December 2021	10 December 2021	42,684.68	0.00	131,936.34	78.63
13 December 2021	17 December 2021	63,527.73	0.00	113,197.65	207.31
20 December 2021	24 December 2021	14,514.21	0.00	34,614.60	831.65
28 December 2021	31 December 2021	23,453.52	0.00	113,105.55	62.81
03 January 2022	07 January 2022	57,709.13	0.00	122,988.14	171.28
10 January 2022	14 January 2022	53,762.40	0.00	102,488.93	537.35
17 January 2022	21 January 2022	89,939.96	0.00	233,841.17	326.24
24 January 2022	28 January 2022	88,206.99	0.00	117,434.50	77.50
31 January 2022	04 February 2022	141,901.92	0.00	130,153.13	295.81
07 February 2022	11 February 2022	132,349.05	0.00	173,059.51	44.00
14 February 2022	18 February 2022	201,047.77	0.00	201,279.41	769.68
21 February 2022	25 February 2022	164,131.73	0.00	178,468.74	0.00
28 February 2022	04 March 2022	172,004.53	0.00	235,171.03	3.16
07 March 2022	11 March 2022	228,870.07	0.00	237,915.54	503.36
14 March 2022	18 March 2022	224,488.57	0.00	162,599.34	607.30
21 March 2022	25 March 2022	171,423.63	0.00	116,752.29	276.33
28 March 2022	01 April 2022	218,199.10	0.00	143,045.50	415.19
04 April 2022	08 April 2022	147,965.67	0.00	95,551.79	342.71
11 April 2022	14 April 2022	150,467.82	0.00	84,681.18	263.94
19 April 2022	22 April 2022	166,425.24	0.00	185,500.94	974.82
25 April 2022	29 April 2022	156,589.22	0.00	151,717.03	843.12
03 May 2022	06 May 2022	155,033.51	0.00	73,137.64	0.00
10 May 2022	13 May 2022	214,270.45	0.00	152,099.80	1,348.43
16 May 2022	20 May 2022	155,054.37	0.00	187,916.38	1,496.56

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / EUR / Basis Swap	New Trade Turnover (US$mn) / EUR / Floating vs. Fixed	New Trade Turnover (US$mn) / EUR / Overnight Index Swap	New Trade Turnover (US$mn) / GBP / Basis Swap
15 November 2021	19 November 2021	26,287.58	9,164.09	2,604.93	0.00
22 November 2021	26 November 2021	27,148.64	7,246.99	8,041.87	0.00
29 November 2021	03 December 2021	25,111.98	11,649.78	6,167.61	0.00
06 December 2021	10 December 2021	39,801.27	9,256.00	8,670.56	0.00
13 December 2021	17 December 2021	24,229.54	8,808.33	13,711.93	0.00
20 December 2021	24 December 2021	29,228.52	10,407.06	1,576.64	36,266.50
28 December 2021	31 December 2021	20,794.27	5,874.23	454.08	0.00
03 January 2022	07 January 2022	34,675.07	8,065.60	2,925.92	0.00
10 January 2022	14 January 2022	22,667.82	8,515.93	761.99	0.00
17 January 2022	21 January 2022	29,026.03	8,454.18	8,912.89	11.08
24 January 2022	28 January 2022	23,440.69	9,324.21	4,884.70	1,280.03
31 January 2022	04 February 2022	61,660.56	24,709.66	10,746.25	1,273.91
07 February 2022	11 February 2022	34,430.34	19,668.76	6,389.54	0.00
14 February 2022	18 February 2022	51,313.49	21,803.46	1,768.32	0.00
21 February 2022	25 February 2022	39,105.58	28,364.82	7,004.25	882.22
28 February 2022	04 March 2022	36,160.52	14,749.99	9,703.67	0.00
07 March 2022	11 March 2022	44,769.96	26,199.12	17,231.85	0.00
14 March 2022	18 March 2022	42,818.15	23,858.36	6,000.14	0.00
21 March 2022	25 March 2022	45,711.74	28,379.25	4,374.94	0.00
28 March 2022	01 April 2022	38,937.26	21,595.30	1,753.21	0.00
04 April 2022	08 April 2022	40,728.96	17,365.28	7,538.66	0.00
11 April 2022	14 April 2022	48,463.50	22,399.65	3,259.90	0.00
19 April 2022	22 April 2022	42,073.93	25,861.81	13,404.97	0.00
25 April 2022	29 April 2022	31,235.85	13,255.77	4,523.38	0.00
03 May 2022	06 May 2022	44,992.76	20,418.43	2,487.33	0.00
10 May 2022	13 May 2022	38,438.48	21,247.81	5,691.01	0.00
16 May 2022	20 May 2022	43,752.72	20,496.30	14,236.12	0.00

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / GBP / Floating vs. Fixed	New Trade Turnover (US$mn) / GBP / Overnight Index Swap	New Trade Turnover (US$mn) / JPY / Basis Swap	New Trade Turnover (US$mn) / JPY / Floating vs. Fixed
15 November 2021	19 November 2021	2,706.50	2,484.83	87.63	9,645.34
22 November 2021	26 November 2021	1,902.18	1,093.29	0.00	9,296.62
29 November 2021	03 December 2021	1,400.30	4,096.40	0.00	5,323.34
06 December 2021	10 December 2021	1,553.90	3,370.27	799,059.54	86,807.84
13 December 2021	17 December 2021	1,163.74	2,297.41	16.15	9,671.77
20 December 2021	24 December 2021	4,856.45	39,647.53	0.00	6,988.28
28 December 2021	31 December 2021	6,005.24	713.70	13.05	4,121.55
03 January 2022	07 January 2022	2,664.69	890.52	1,306.12	4,350.70
10 January 2022	14 January 2022	2,584.21	908.32	0.00	7,038.89
17 January 2022	21 January 2022	1,463.40	312.29	0.00	2,740.76
24 January 2022	28 January 2022	1,121.18	871.29	0.00	2,971.74
31 January 2022	04 February 2022	2,108.85	1,084.49	0.00	6,123.63
07 February 2022	11 February 2022	2,037.04	939.47	25.98	3,102.28
14 February 2022	18 February 2022	1,988.24	495.77	4,783.29	3,222.16
21 February 2022	25 February 2022	1,535.58	1,327.01	1,415.94	3,312.26
28 February 2022	04 March 2022	2,816.27	337.54	338.69	941.05
07 March 2022	11 March 2022	2,007.59	2,051.50	121.11	2,162.17
14 March 2022	18 March 2022	1,618.14	8,284.53	505.31	7,257.92
21 March 2022	25 March 2022	1,849.79	2,224.40	373.61	4,468.83
28 March 2022	01 April 2022	1,285.19	991.38	0.00	3,544.98
04 April 2022	08 April 2022	1,387.80	1,501.75	343.97	2,731.29
11 April 2022	14 April 2022	1,945.57	370.48	0.00	3,587.49
19 April 2022	22 April 2022	1,461.52	419.16	337.03	8,270.46
25 April 2022	29 April 2022	1,190.63	243.42	0.00	955.92
03 May 2022	06 May 2022	1,190.34	546.65	0.00	2,321.84
10 May 2022	13 May 2022	1,633.73	4,460.44	196.97	1,279.26
16 May 2022	20 May 2022	1,340.43	869.77	0.00	7,877.17

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / JPY / Overnight Index Swap	New Trade Turnover (US$mn) / HKD / Basis Swap	New Trade Turnover (US$mn) / HKD / Floating vs. Fixed	New Trade Turnover (US$mn) / HKD / Overnight Index Swap
15 November 2021	19 November 2021	7,304.61	2,810.32	63,729.45	96.30
22 November 2021	26 November 2021	11,523.77	1,421.72	56,894.51	6.41
29 November 2021	03 December 2021	8,468.57	1,356.39	46,060.72	51.29
06 December 2021	10 December 2021	658,341.39	1,327.19	73,690.09	0.00
13 December 2021	17 December 2021	3,181.17	1,624.72	29,739.02	3.20
20 December 2021	24 December 2021	2,011.68	1,550.97	58,485.72	128.19
28 December 2021	31 December 2021	6,257.42	8,950.11	14,718.40	0.00
03 January 2022	07 January 2022	10,641.26	4,587.49	52,421.51	38.48
10 January 2022	14 January 2022	6,436.11	2,490.52	70,684.69	64.14
17 January 2022	21 January 2022	8,909.13	459.26	79,819.07	0.00
24 January 2022	28 January 2022	12,455.65	4,269.53	115,317.31	0.00
31 January 2022	04 February 2022	19,912.73	6,270.96	151,101.42	0.00
07 February 2022	11 February 2022	13,147.80	6,816.38	76,549.33	0.00
14 February 2022	18 February 2022	8,868.93	2,872.36	86,830.52	3.85
21 February 2022	25 February 2022	11,574.14	2,145.01	52,627.92	64.09
28 February 2022	04 March 2022	15,009.22	2,270.52	99,648.42	0.00
07 March 2022	11 March 2022	12,522.16	11,573.16	93,500.89	0.00
14 March 2022	18 March 2022	16,476.15	8,805.99	112,343.93	0.00
21 March 2022	25 March 2022	15,162.78	1,836.39	84,008.44	0.00
28 March 2022	01 April 2022	30,255.64	2,381.87	64,634.89	0.00
04 April 2022	08 April 2022	11,089.22	15,413.18	81,045.18	0.00
11 April 2022	14 April 2022	8,256.32	4,815.14	68,914.28	0.00
19 April 2022	22 April 2022	27,063.76	6,309.77	181,581.47	0.00
25 April 2022	29 April 2022	8,045.13	7,392.27	82,326.86	0.00
03 May 2022	06 May 2022	7,280.76	2,835.73	50,568.96	0.00
10 May 2022	13 May 2022	12,498.24	6,582.22	75,090.58	0.00
16 May 2022	20 May 2022	51,685.58	3,127.68	113,460.71	0.00

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					*By Product and Residua*
From	To	New Trade Turnover (US$mn) / Others / Basis Swap	New Trade Turnover (US$mn) / Others / Floating vs. Fixed	New Trade Turnover (US$mn) / Others / Overnight Index Swap	New Trade Turnover (US$mn) / 0 - 1 Year / Basis Swap
15 November 2021	19 November 2021	124,596.64	573,424.72	60,025.77	113,131.05
22 November 2021	26 November 2021	129,114.54	465,115.71	55,352.28	122,694.46
29 November 2021	03 December 2021	148,569.29	340,984.20	61,279.39	137,669.26
06 December 2021	10 December 2021	287,763.12	617,902.48	96,642.16	926,906.75
13 December 2021	17 December 2021	168,131.29	363,876.44	74,131.80	164,451.65
20 December 2021	24 December 2021	248,161.16	420,806.52	76,107.79	283,530.51
28 December 2021	31 December 2021	181,652.57	242,911.41	22,996.65	174,218.76
03 January 2022	07 January 2022	293,057.17	504,230.14	88,410.90	269,843.29
10 January 2022	14 January 2022	223,833.92	552,602.08	382,129.93	210,278.91
17 January 2022	21 January 2022	209,261.32	674,872.07	276,571.30	198,355.36
24 January 2022	28 January 2022	229,740.99	386,204.17	245,875.14	229,757.90
31 January 2022	04 February 2022	468,587.90	750,276.93	442,766.02	461,481.82
07 February 2022	11 February 2022	341,983.85	470,148.45	219,814.65	301,756.44
14 February 2022	18 February 2022	361,576.95	575,077.69	187,749.61	334,095.28
21 February 2022	25 February 2022	261,820.19	415,935.37	140,929.70	229,695.82
28 February 2022	04 March 2022	332,960.97	519,939.64	128,930.30	332,406.41
07 March 2022	11 March 2022	456,761.24	689,694.06	237,310.68	452,912.40
14 March 2022	18 March 2022	274,810.48	522,330.37	198,824.61	315,130.41
21 March 2022	25 March 2022	425,891.91	872,331.18	223,849.11	440,592.62
28 March 2022	01 April 2022	318,183.61	569,426.75	255,397.59	349,708.73
04 April 2022	08 April 2022	398,249.29	776,499.12	218,208.86	426,306.97
11 April 2022	14 April 2022	367,775.17	584,589.51	143,684.40	348,752.37
19 April 2022	22 April 2022	324,880.65	1,246,987.23	994,272.80	322,595.93
25 April 2022	29 April 2022	310,558.03	583,975.85	170,871.51	277,768.32
03 May 2022	06 May 2022	393,973.28	589,404.06	283,487.72	368,527.07
10 May 2022	13 May 2022	378,381.52	558,112.32	253,430.19	353,246.76
16 May 2022	20 May 2022	334,537.32	876,880.16	489,006.84	327,152.92

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*/ Maturity*			
From	To	New Trade Turnover (US$mn) / 0 - 1 Year / Floating vs. Fixed	New Trade Turnover (US$mn) / 0 - 1 Year / Overnight Index Swap	New Trade Turnover (US$mn) / 1 - 2 Years / Basis Swap	New Trade Turnover (US$mn) / 1 - 2 Years / Floating vs. Fixed
15 November 2021	19 November 2021	423,875.04	56,836.76	31,722.96	158,092.27
22 November 2021	26 November 2021	310,418.89	38,414.96	29,177.63	127,660.31
29 November 2021	03 December 2021	233,233.00	42,267.24	30,746.13	136,945.38
06 December 2021	10 December 2021	532,751.83	229,330.03	71,424.30	163,886.92
13 December 2021	17 December 2021	364,757.37	103,467.52	33,216.01	128,294.99
20 December 2021	24 December 2021	370,689.06	50,767.06	47,445.49	110,510.62
28 December 2021	31 December 2021	287,862.54	17,111.45	37,354.19	59,652.19
03 January 2022	07 January 2022	647,673.30	68,011.48	56,882.93	234,094.39
10 January 2022	14 January 2022	593,931.88	355,263.39	43,616.20	188,572.62
17 January 2022	21 January 2022	704,168.66	270,284.16	43,369.80	295,033.87
24 January 2022	28 January 2022	463,341.52	221,868.63	43,773.20	156,671.46
31 January 2022	04 February 2022	748,628.22	404,448.90	100,596.87	233,299.60
07 February 2022	11 February 2022	368,483.25	210,100.09	85,342.70	175,815.36
14 February 2022	18 February 2022	494,616.94	194,100.65	100,435.99	192,841.38
21 February 2022	25 February 2022	288,155.78	155,330.47	72,961.75	153,869.97
28 February 2022	04 March 2022	434,647.59	170,344.43	91,419.02	209,646.79
07 March 2022	11 March 2022	670,161.15	315,438.74	118,255.98	212,393.56
14 March 2022	18 March 2022	434,156.30	245,612.49	103,988.95	177,843.61
21 March 2022	25 March 2022	741,494.93	225,451.96	118,259.27	159,295.13
28 March 2022	01 April 2022	434,218.18	302,844.37	95,825.90	147,429.39
04 April 2022	08 April 2022	604,315.46	223,905.43	94,321.33	173,980.76
11 April 2022	14 April 2022	466,269.50	163,828.63	103,301.96	145,043.16
19 April 2022	22 April 2022	1,305,440.10	1,032,099.10	85,054.02	159,598.57
25 April 2022	29 April 2022	465,644.42	207,499.40	83,129.38	167,048.21
03 May 2022	06 May 2022	486,458.81	310,336.82	92,453.18	124,359.76
10 May 2022	13 May 2022	503,122.79	283,335.81	83,175.65	187,227.37
16 May 2022	20 May 2022	754,931.25	521,250.46	76,154.71	202,232.29

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 1 - 2 Years / Overnight Index Swap	New Trade Turnover (US$mn) / 2 - 5 Years / Basis Swap	New Trade Turnover (US$mn) / 2 - 5 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 2 - 5 Years / Overnight Index Swap
15 November 2021	19 November 2021	19,581.77	27,453.86	168,394.31	20,235.03
22 November 2021	26 November 2021	20,905.63	25,604.20	161,310.09	22,129.35
29 November 2021	03 December 2021	19,988.71	26,084.75	146,655.64	25,074.16
06 December 2021	10 December 2021	110,365.70	101,627.91	219,260.24	163,470.82
13 December 2021	17 December 2021	16,550.69	57,985.41	99,758.55	16,744.66
20 December 2021	24 December 2021	21,905.90	75,391.80	78,069.36	26,858.61
28 December 2021	31 December 2021	10,163.95	58,071.99	48,848.28	10,113.63
03 January 2022	07 January 2022	29,254.04	95,372.06	110,645.58	29,614.26
10 January 2022	14 January 2022	35,876.90	68,255.30	110,315.34	26,359.95
17 January 2022	21 January 2022	46,157.94	66,735.25	178,410.89	33,521.70
24 January 2022	28 January 2022	41,619.87	80,464.83	142,717.69	45,960.12
31 January 2022	04 February 2022	75,255.77	144,841.08	237,966.36	72,529.22
07 February 2022	11 February 2022	60,391.16	85,950.11	149,051.61	53,227.77
14 February 2022	18 February 2022	71,783.46	97,446.33	172,163.21	69,768.80
21 February 2022	25 February 2022	54,835.42	62,508.19	147,376.70	58,950.34
28 February 2022	04 March 2022	41,548.73	96,924.37	179,652.45	64,891.82
07 March 2022	11 March 2022	48,089.21	101,862.99	237,725.60	79,785.25
14 March 2022	18 March 2022	70,135.94	74,408.65	195,385.68	86,654.44
21 March 2022	25 March 2022	60,410.72	103,321.99	168,698.51	74,979.93
28 March 2022	01 April 2022	55,489.33	84,484.83	192,054.56	76,344.87
04 April 2022	08 April 2022	47,224.76	81,578.14	170,283.35	62,776.33
11 April 2022	14 April 2022	47,669.80	98,663.39	167,192.26	50,229.88
19 April 2022	22 April 2022	52,468.26	69,186.02	168,082.76	52,878.70
25 April 2022	29 April 2022	35,671.50	82,863.10	157,722.09	48,734.21
03 May 2022	06 May 2022	46,144.34	100,574.47	161,980.61	44,963.86
10 May 2022	13 May 2022	64,761.30	101,408.73	169,220.25	61,636.16
16 May 2022	20 May 2022	49,118.84	68,821.17	190,926.67	72,198.18

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 5 - 10 Years / Basis Swap	New Trade Turnover (US$mn) / 5 - 10 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 5 - 10 Years / Overnight Index Swap	New Trade Turnover (US$mn) / 10 - 15 Years / Basis Swap
15 November 2021	19 November 2021	10,099.80	91,819.97	13,682.83	3,425.20
22 November 2021	26 November 2021	11,196.13	85,118.18	16,155.50	4,706.61
29 November 2021	03 December 2021	12,545.94	95,554.55	23,738.35	4,195.97
06 December 2021	10 December 2021	65,395.01	125,344.77	180,537.60	19,224.57
13 December 2021	17 December 2021	20,349.48	73,239.38	14,936.33	4,818.45
20 December 2021	24 December 2021	28,716.01	49,621.52	26,409.91	7,295.28
28 December 2021	31 December 2021	15,812.88	28,647.99	11,337.07	4,648.91
03 January 2022	07 January 2022	29,090.60	73,861.07	25,258.38	7,695.22
10 January 2022	14 January 2022	19,972.90	76,926.76	20,296.87	6,305.70
17 January 2022	21 January 2022	19,352.55	87,000.23	27,699.66	7,018.71
24 January 2022	28 January 2022	18,990.84	76,175.82	33,851.22	5,876.63
31 January 2022	04 February 2022	36,411.66	111,373.33	50,392.44	10,768.72
07 February 2022	11 February 2022	26,848.25	99,358.53	32,434.38	8,967.84
14 February 2022	18 February 2022	30,583.93	103,421.17	44,746.82	11,055.71
21 February 2022	25 February 2022	24,988.81	103,964.42	32,321.67	7,706.00
28 February 2022	04 March 2022	24,430.15	73,083.57	33,323.22	9,960.18
07 March 2022	11 March 2022	37,202.44	141,245.43	34,762.38	10,144.61
14 March 2022	18 March 2022	18,280.10	96,932.60	34,112.24	7,385.55
21 March 2022	25 March 2022	30,317.05	73,571.44	35,414.53	10,570.60
28 March 2022	01 April 2022	19,652.75	78,511.26	46,552.61	6,698.59
04 April 2022	08 April 2022	27,022.75	77,298.85	32,503.23	9,977.29
11 April 2022	14 April 2022	28,424.40	70,488.14	25,231.01	9,228.50
19 April 2022	22 April 2022	20,980.49	89,101.09	43,074.61	6,822.04
25 April 2022	29 April 2022	24,451.17	77,187.02	34,981.74	7,554.28
03 May 2022	06 May 2022	30,547.02	66,282.93	32,715.04	8,727.99
10 May 2022	13 May 2022	28,629.91	72,926.82	51,221.62	9,138.19
16 May 2022	20 May 2022	22,857.07	104,925.55	45,961.93	7,776.49

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 10 - 15 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 10 - 15 Years / Overnight Index Swap	New Trade Turnover (US$mn) / 15 - 20 Years / Basis Swap	New Trade Turnover (US$mn) / 15 - 20 Years / Floating vs. Fixed
15 November 2021	19 November 2021	20,370.90	3,156.87	658.92	3,960.98
22 November 2021	26 November 2021	18,309.91	5,274.07	966.07	2,959.82
29 November 2021	03 December 2021	15,375.64	4,855.85	670.20	1,604.32
06 December 2021	10 December 2021	17,835.35	51,954.86	5,908.19	2,441.89
13 December 2021	17 December 2021	11,487.42	3,757.37	4,713.84	2,417.63
20 December 2021	24 December 2021	11,851.22	5,521.62	5,976.91	1,799.35
28 December 2021	31 December 2021	7,022.11	4,053.18	4,683.17	768.00
03 January 2022	07 January 2022	18,495.36	5,447.84	8,217.05	3,099.92
10 January 2022	14 January 2022	39,566.08	5,150.70	5,158.44	2,455.45
17 January 2022	21 January 2022	14,801.30	5,812.55	4,925.33	1,729.32
24 January 2022	28 January 2022	12,763.38	5,476.79	5,792.58	1,401.53
31 January 2022	04 February 2022	22,667.58	8,480.27	10,784.40	2,409.94
07 February 2022	11 February 2022	14,041.77	11,006.27	7,402.59	1,876.97
14 February 2022	18 February 2022	18,996.04	15,371.40	7,726.76	1,808.14
21 February 2022	25 February 2022	16,692.12	12,909.42	4,474.23	2,142.60
28 February 2022	04 March 2022	17,125.04	11,021.19	6,322.97	2,081.42
07 March 2022	11 March 2022	31,045.47	12,555.38	7,024.84	2,190.98
14 March 2022	18 March 2022	22,327.89	12,015.39	4,018.03	3,122.27
21 March 2022	25 March 2022	29,967.82	12,269.45	7,342.26	7,145.22
28 March 2022	01 April 2022	23,346.13	20,198.33	5,391.21	2,102.58
04 April 2022	08 April 2022	21,850.88	14,455.86	5,943.18	2,288.51
11 April 2022	14 April 2022	22,681.29	13,597.30	6,915.42	2,477.01
19 April 2022	22 April 2022	35,247.98	18,611.42	4,348.14	1,785.60
25 April 2022	29 April 2022	20,708.37	10,113.48	6,241.54	2,206.44
03 May 2022	06 May 2022	21,144.99	8,388.98	7,024.65	2,768.89
10 May 2022	13 May 2022	23,067.69	19,388.65	6,672.25	2,025.46
16 May 2022	20 May 2022	27,966.74	15,608.18	4,231.02	2,921.42

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 15 - 20 Years / Overnight Index Swap	New Trade Turnover (US$mn) / > 20 Years / Basis Swap	New Trade Turnover (US$mn) / > 20 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / > 20 Years / Overnight Index Swap
15 November 2021	19 November 2021	205.33	1,992.41	4,300.64	1,271.69
22 November 2021	26 November 2021	322.74	1,644.84	4,483.21	2,399.79
29 November 2021	03 December 2021	635.76	1,450.55	7,812.13	1,560.16
06 December 2021	10 December 2021	50,601.79	4,503.12	6,645.17	23,526.89
13 December 2021	17 December 2021	85.56	6,095.06	3,686.43	1,518.43
20 December 2021	24 December 2021	1,908.25	6,714.72	2,398.43	1,446.34
28 December 2021	31 December 2021	512.92	6,053.85	1,373.46	645.98
03 January 2022	07 January 2022	293.29	12,770.11	2,111.15	2,908.21
10 January 2022	14 January 2022	237.79	6,738.37	2,887.88	1,414.64
17 January 2022	21 January 2022	646.12	6,252.21	8,355.38	849.66
24 January 2022	28 January 2022	768.61	6,180.20	1,841.62	2,826.03
31 January 2022	04 February 2022	1,105.73	12,161.37	3,889.08	4,494.89
07 February 2022	11 February 2022	2,043.19	8,577.91	1,938.69	3,481.64
14 February 2022	18 February 2022	1,398.77	9,182.20	3,103.31	3,534.02
21 February 2022	25 February 2022	1,069.31	4,974.46	9,543.50	9,614.30
28 February 2022	04 March 2022	1,695.47	8,464.99	2,699.61	3,163.57
07 March 2022	11 March 2022	2,600.14	8,953.53	4,065.15	5,258.51
14 March 2022	18 March 2022	1,164.23	5,309.19	3,559.55	4,986.57
21 March 2022	25 March 2022	2,250.34	9,087.82	7,042.04	6,534.27
28 March 2022	01 April 2022	1,842.73	6,480.06	3,268.05	3,739.88
04 April 2022	08 April 2022	680.40	6,942.21	1,947.79	5,100.85
11 April 2022	14 April 2022	1,679.33	8,838.27	4,371.83	4,066.91
19 April 2022	22 April 2022	545.95	5,140.68	2,029.81	2,882.72
25 April 2022	29 April 2022	590.05	8,340.41	2,581.73	3,525.40
03 May 2022	06 May 2022	826.30	9,078.91	3,089.14	5,460.63
10 May 2022	13 May 2022	4,665.80	8,009.92	4,618.77	6,689.42
16 May 2022	20 May 2022	3,458.52	4,857.59	4,034.00	4,753.13

Interest Rate Turnover Time Series

Interest Rate Turnover		*Number of New Trade*			
For The Period		*Asset Class Total*	*By Product*		
From	To	Number of New Trade / Total	Number of New Trade / Basis Swap	Number of New Trade / Floating vs. Fixed	Number of New Trade / Overnight Index Swap
15 November 2021	19 November 2021	24,961	1,422	21,191	2,348
22 November 2021	26 November 2021	17,988	1,404	14,759	1,825
29 November 2021	03 December 2021	18,502	1,413	14,549	2,541
06 December 2021	10 December 2021	52,364	14,494	23,493	14,377
13 December 2021	17 December 2021	13,821	1,342	10,784	1,696
20 December 2021	24 December 2021	14,094	2,836	8,792	2,466
28 December 2021	31 December 2021	6,901	1,261	4,747	893
03 January 2022	07 January 2022	17,715	1,854	12,481	3,381
10 January 2022	14 January 2022	19,248	1,767	14,498	2,983
17 January 2022	21 January 2022	31,430	1,826	25,482	4,122
24 January 2022	28 January 2022	18,510	1,990	12,779	3,741
31 January 2022	04 February 2022	32,111	4,269	21,676	6,167
07 February 2022	11 February 2022	19,202	1,761	13,106	4,336
14 February 2022	18 February 2022	25,142	2,852	17,119	5,172
21 February 2022	25 February 2022	19,596	2,131	13,077	4,389
28 February 2022	04 March 2022	22,467	2,702	15,607	4,159
07 March 2022	11 March 2022	24,734	2,886	17,602	4,246
14 March 2022	18 March 2022	21,776	2,583	14,525	4,669
21 March 2022	25 March 2022	23,475	2,774	16,076	4,626
28 March 2022	01 April 2022	21,691	2,306	14,643	4,743
04 April 2022	08 April 2022	23,655	2,496	16,469	4,690
11 April 2022	14 April 2022	17,726	2,253	11,770	3,703
19 April 2022	22 April 2022	30,342	2,245	22,711	5,386
25 April 2022	29 April 2022	19,564	2,042	14,020	3,502
03 May 2022	06 May 2022	17,770	2,555	11,870	3,346
10 May 2022	13 May 2022	21,989	2,117	14,875	4,997
16 May 2022	20 May 2022	26,061	2,238	18,670	5,153

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*By Product and Intention to Clear*			
From	To	Number of New Trade / Intended to Clear / Basis Swap	Number of New Trade / Intended to Clear / Floating vs. Fixed	Number of New Trade / Intended to Clear / Overnight Index Swap	Number of New Trade / Not Intended to Clear / Basis Swap
15 November 2021	19 November 2021	140	8,853	1,480	1,282
22 November 2021	26 November 2021	118	7,082	1,393	1,286
29 November 2021	03 December 2021	156	7,797	1,941	1,257
06 December 2021	10 December 2021	12,512	9,471	13,353	1,982
13 December 2021	17 December 2021	97	5,949	1,172	1,245
20 December 2021	24 December 2021	851	5,242	1,812	1,986
28 December 2021	31 December 2021	246	3,121	712	1,015
03 January 2022	07 January 2022	200	8,072	2,730	1,654
10 January 2022	14 January 2022	158	8,137	2,113	1,610
17 January 2022	21 January 2022	174	12,680	2,596	1,652
24 January 2022	28 January 2022	157	8,913	2,804	1,834
31 January 2022	04 February 2022	225	13,133	4,624	4,044
07 February 2022	11 February 2022	256	8,412	3,271	1,506
14 February 2022	18 February 2022	240	9,296	3,336	2,612
21 February 2022	25 February 2022	203	7,661	2,906	1,928
28 February 2022	04 March 2022	174	7,679	2,760	2,528
07 March 2022	11 March 2022	201	11,453	2,829	2,685
14 March 2022	18 March 2022	210	9,635	3,115	2,373
21 March 2022	25 March 2022	162	9,686	3,152	2,612
28 March 2022	01 April 2022	218	9,702	3,226	2,088
04 April 2022	08 April 2022	223	9,082	3,057	2,274
11 April 2022	14 April 2022	80	7,241	2,533	2,174
19 April 2022	22 April 2022	184	11,788	3,516	2,061
25 April 2022	29 April 2022	184	8,817	2,397	1,858
03 May 2022	06 May 2022	185	6,551	2,313	2,370
10 May 2022	13 May 2022	237	9,711	3,428	1,880
16 May 2022	20 May 2022	120	9,932	3,382	2,118

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period				*By Product and Currency*	
From	To	Number of New Trade / Not Intended to Clear / Floating vs. Fixed	Number of New Trade / Not Intended to Clear / Overnight Index Swap	Number of New Trade / USD / Basis Swap	Number of New Trade / USD / Floating vs. Fixed
15 November 2021	19 November 2021	12,339	868	466	2,282
22 November 2021	26 November 2021	7,678	432	478	1,498
29 November 2021	03 December 2021	6,752	600	485	1,412
06 December 2021	10 December 2021	14,023	1,024	683	2,417
13 December 2021	17 December 2021	4,835	524	478	2,102
20 December 2021	24 December 2021	3,550	654	697	931
28 December 2021	31 December 2021	1,626	181	337	501
03 January 2022	07 January 2022	4,409	651	620	1,561
10 January 2022	14 January 2022	6,361	870	496	1,294
17 January 2022	21 January 2022	12,802	1,527	620	1,745
24 January 2022	28 January 2022	3,867	937	707	1,269
31 January 2022	04 February 2022	8,544	1,543	1,444	1,923
07 February 2022	11 February 2022	4,694	1,065	490	767
14 February 2022	18 February 2022	7,823	1,836	865	1,138
21 February 2022	25 February 2022	5,416	1,483	644	706
28 February 2022	04 March 2022	7,928	1,399	876	940
07 March 2022	11 March 2022	6,150	1,418	912	1,514
14 March 2022	18 March 2022	4,890	1,554	818	1,167
21 March 2022	25 March 2022	6,390	1,474	861	1,004
28 March 2022	01 April 2022	4,941	1,518	767	1,102
04 April 2022	08 April 2022	7,387	1,634	711	930
11 April 2022	14 April 2022	4,529	1,170	642	1,071
19 April 2022	22 April 2022	10,924	1,870	704	1,205
25 April 2022	29 April 2022	5,203	1,106	595	926
03 May 2022	06 May 2022	5,319	1,033	788	890
10 May 2022	13 May 2022	5,164	1,570	651	1,578
16 May 2022	20 May 2022	8,739	1,772	682	1,132

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / USD / Overnight Index Swap	Number of New Trade / CNY / Basis Swap	Number of New Trade / CNY / Floating vs. Fixed	Number of New Trade / CNY / Overnight Index Swap
15 November 2021	19 November 2021	502	0	2,771	2
22 November 2021	26 November 2021	544	0	2,138	0
29 November 2021	03 December 2021	526	0	2,923	3
06 December 2021	10 December 2021	679	0	2,760	3
13 December 2021	17 December 2021	515	0	1,905	2
20 December 2021	24 December 2021	575	0	958	13
28 December 2021	31 December 2021	241	0	1,479	1
03 January 2022	07 January 2022	1,166	0	2,349	7
10 January 2022	14 January 2022	1,414	0	2,440	10
17 January 2022	21 January 2022	1,486	0	4,176	9
24 January 2022	28 January 2022	1,645	0	2,642	7
31 January 2022	04 February 2022	2,294	0	3,155	12
07 February 2022	11 February 2022	1,533	0	4,238	2
14 February 2022	18 February 2022	1,929	0	3,957	12
21 February 2022	25 February 2022	1,727	0	4,242	0
28 February 2022	04 March 2022	2,070	0	4,067	2
07 March 2022	11 March 2022	1,995	0	4,406	11
14 March 2022	18 March 2022	2,505	0	3,783	13
21 March 2022	25 March 2022	2,152	0	2,558	15
28 March 2022	01 April 2022	2,570	0	3,439	7
04 April 2022	08 April 2022	2,179	0	2,195	6
11 April 2022	14 April 2022	1,854	0	2,088	5
19 April 2022	22 April 2022	2,018	0	3,550	18
25 April 2022	29 April 2022	1,739	0	3,571	13
03 May 2022	06 May 2022	1,270	0	1,801	0
10 May 2022	13 May 2022	2,422	0	3,156	9
16 May 2022	20 May 2022	1,996	0	3,927	21

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / EUR / Basis Swap	Number of New Trade / EUR / Floating vs. Fixed	Number of New Trade / EUR / Overnight Index Swap	Number of New Trade / GBP / Basis Swap
15 November 2021	19 November 2021	144	194	16	0
22 November 2021	26 November 2021	129	151	22	0
29 November 2021	03 December 2021	146	227	14	0
06 December 2021	10 December 2021	218	184	9	0
13 December 2021	17 December 2021	146	146	21	0
20 December 2021	24 December 2021	143	149	8	915
28 December 2021	31 December 2021	115	97	1	0
03 January 2022	07 January 2022	198	171	19	0
10 January 2022	14 January 2022	162	169	10	0
17 January 2022	21 January 2022	162	165	16	1
24 January 2022	28 January 2022	164	190	22	11
31 January 2022	04 February 2022	502	479	41	11
07 February 2022	11 February 2022	205	243	39	0
14 February 2022	18 February 2022	360	301	22	0
21 February 2022	25 February 2022	269	313	37	2
28 February 2022	04 March 2022	303	292	39	0
07 March 2022	11 March 2022	330	366	58	0
14 March 2022	18 March 2022	289	408	42	0
21 March 2022	25 March 2022	321	335	28	0
28 March 2022	01 April 2022	235	328	75	0
04 April 2022	08 April 2022	292	236	38	0
11 April 2022	14 April 2022	304	250	22	0
19 April 2022	22 April 2022	245	316	36	0
25 April 2022	29 April 2022	178	217	42	0
03 May 2022	06 May 2022	217	181	36	0
10 May 2022	13 May 2022	147	241	37	0
16 May 2022	20 May 2022	233	248	46	0

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / GBP / Floating vs. Fixed	Number of New Trade / GBP / Overnight Index Swap	Number of New Trade / JPY / Basis Swap	Number of New Trade / JPY / Floating vs. Fixed
15 November 2021	19 November 2021	41	29	2	154
22 November 2021	26 November 2021	32	37	0	67
29 November 2021	03 December 2021	29	82	0	54
06 December 2021	10 December 2021	32	11	12,532	1,553
13 December 2021	17 December 2021	23	23	1	205
20 December 2021	24 December 2021	207	955	0	60
28 December 2021	31 December 2021	77	5	1	34
03 January 2022	07 January 2022	33	37	36	78
10 January 2022	14 January 2022	37	72	0	108
17 January 2022	21 January 2022	18	32	0	41
24 January 2022	28 January 2022	20	51	0	66
31 January 2022	04 February 2022	40	81	0	144
07 February 2022	11 February 2022	36	40	1	40
14 February 2022	18 February 2022	36	21	46	46
21 February 2022	25 February 2022	27	42	18	79
28 February 2022	04 March 2022	45	24	10	36
07 March 2022	11 March 2022	36	30	1	52
14 March 2022	18 March 2022	27	79	6	122
21 March 2022	25 March 2022	36	42	13	74
28 March 2022	01 April 2022	27	28	0	109
04 April 2022	08 April 2022	27	20	11	60
11 April 2022	14 April 2022	41	16	0	120
19 April 2022	22 April 2022	27	8	8	82
25 April 2022	29 April 2022	27	16	0	27
03 May 2022	06 May 2022	27	15	0	48
10 May 2022	13 May 2022	36	42	4	67
16 May 2022	20 May 2022	28	17	0	113

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / JPY / Overnight Index Swap	Number of New Trade / HKD / Basis Swap	Number of New Trade / HKD / Floating vs. Fixed	Number of New Trade / HKD / Overnight Index Swap
15 November 2021	19 November 2021	41	127	2,121	2
22 November 2021	26 November 2021	81	76	1,808	1
29 November 2021	03 December 2021	121	60	1,809	4
06 December 2021	10 December 2021	11,619	73	2,513	0
13 December 2021	17 December 2021	96	77	1,307	1
20 December 2021	24 December 2021	69	98	1,708	1
28 December 2021	31 December 2021	143	298	543	0
03 January 2022	07 January 2022	165	115	2,380	1
10 January 2022	14 January 2022	133	104	2,412	3
17 January 2022	21 January 2022	200	30	2,988	0
24 January 2022	28 January 2022	229	144	3,743	0
31 January 2022	04 February 2022	455	223	5,031	0
07 February 2022	11 February 2022	316	260	2,132	0
14 February 2022	18 February 2022	326	140	2,700	3
21 February 2022	25 February 2022	340	92	1,702	1
28 February 2022	04 March 2022	238	137	2,430	0
07 March 2022	11 March 2022	262	151	2,725	0
14 March 2022	18 March 2022	264	130	3,001	0
21 March 2022	25 March 2022	301	85	2,093	0
28 March 2022	01 April 2022	428	101	2,223	0
04 April 2022	08 April 2022	249	134	2,663	0
11 April 2022	14 April 2022	170	87	2,042	0
19 April 2022	22 April 2022	267	117	3,017	0
25 April 2022	29 April 2022	184	135	2,164	0
03 May 2022	06 May 2022	151	91	1,630	0
10 May 2022	13 May 2022	370	184	1,799	0
16 May 2022	20 May 2022	685	96	2,399	0

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					*By Product and Residua*
From	To	Number of New Trade / Others / Basis Swap	Number of New Trade / Others / Floating vs. Fixed	Number of New Trade / Others / Overnight Index Swap	Number of New Trade / 0 - 1 Year / Basis Swap
15 November 2021	19 November 2021	683	13,630	1,758	137
22 November 2021	26 November 2021	721	9,066	1,141	132
29 November 2021	03 December 2021	722	8,096	1,791	139
06 December 2021	10 December 2021	989	14,035	2,056	10,880
13 December 2021	17 December 2021	640	5,098	1,039	141
20 December 2021	24 December 2021	984	4,780	846	1,103
28 December 2021	31 December 2021	510	2,017	502	174
03 January 2022	07 January 2022	886	5,909	1,987	213
10 January 2022	14 January 2022	1,005	8,039	1,342	266
17 January 2022	21 January 2022	1,013	16,351	2,380	183
24 January 2022	28 January 2022	964	4,851	1,788	210
31 January 2022	04 February 2022	2,089	10,906	3,284	454
07 February 2022	11 February 2022	806	5,650	2,407	242
14 February 2022	18 February 2022	1,441	8,941	2,860	296
21 February 2022	25 February 2022	1,106	6,010	2,242	212
28 February 2022	04 March 2022	1,376	7,799	1,786	292
07 March 2022	11 March 2022	1,493	8,505	1,890	334
14 March 2022	18 March 2022	1,340	6,018	1,766	280
21 March 2022	25 March 2022	1,495	9,977	2,090	279
28 March 2022	01 April 2022	1,204	7,415	1,637	265
04 April 2022	08 April 2022	1,348	10,358	2,199	321
11 April 2022	14 April 2022	1,220	6,159	1,637	245
19 April 2022	22 April 2022	1,171	14,515	3,040	404
25 April 2022	29 April 2022	1,135	7,089	1,509	284
03 May 2022	06 May 2022	1,459	7,294	1,874	308
10 May 2022	13 May 2022	1,131	8,001	2,118	237
16 May 2022	20 May 2022	1,228	10,824	2,389	290

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*/ Maturity*			
From	To	Number of New Trade / 0 - 1 Year / Floating vs. Fixed	Number of New Trade / 0 - 1 Year / Overnight Index Swap	Number of New Trade / 1 - 2 Years / Basis Swap	Number of New Trade / 1 - 2 Years / Floating vs. Fixed
15 November 2021	19 November 2021	6,738	651	132	2,085
22 November 2021	26 November 2021	3,413	229	132	1,538
29 November 2021	03 December 2021	2,027	329	123	1,757
06 December 2021	10 December 2021	8,341	2,601	342	1,909
13 December 2021	17 December 2021	2,582	362	121	1,264
20 December 2021	24 December 2021	1,483	200	185	1,087
28 December 2021	31 December 2021	758	66	266	628
03 January 2022	07 January 2022	1,672	302	186	1,938
10 January 2022	14 January 2022	3,220	341	190	2,153
17 January 2022	21 January 2022	8,787	928	184	2,799
24 January 2022	28 January 2022	2,017	348	226	1,952
31 January 2022	04 February 2022	4,350	729	449	2,813
07 February 2022	11 February 2022	1,784	329	239	2,098
14 February 2022	18 February 2022	3,831	738	276	2,453
21 February 2022	25 February 2022	1,812	620	198	2,027
28 February 2022	04 March 2022	3,576	555	238	1,931
07 March 2022	11 March 2022	2,166	410	281	2,099
14 March 2022	18 March 2022	1,683	450	289	2,046
21 March 2022	25 March 2022	4,112	531	258	1,799
28 March 2022	01 April 2022	1,511	513	221	2,371
04 April 2022	08 April 2022	3,936	707	214	2,089
11 April 2022	14 April 2022	1,714	392	200	1,653
19 April 2022	22 April 2022	9,677	1,752	216	1,718
25 April 2022	29 April 2022	2,575	414	216	2,037
03 May 2022	06 May 2022	2,534	612	218	1,262
10 May 2022	13 May 2022	3,224	565	162	2,008
16 May 2022	20 May 2022	5,554	1,044	189	2,322

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 1 - 2 Years / Overnight Index Swap	Number of New Trade / 2 - 5 Years / Basis Swap	Number of New Trade / 2 - 5 Years / Floating vs. Fixed	Number of New Trade / 2 - 5 Years / Overnight Index Swap
15 November 2021	19 November 2021	313	353	6,194	528
22 November 2021	26 November 2021	281	350	4,219	507
29 November 2021	03 December 2021	397	349	4,469	588
06 December 2021	10 December 2021	1,202	1,062	6,723	2,529
13 December 2021	17 December 2021	193	330	2,565	409
20 December 2021	24 December 2021	263	497	2,782	633
28 December 2021	31 December 2021	93	282	1,602	282
03 January 2022	07 January 2022	479	459	3,241	992
10 January 2022	14 January 2022	397	407	3,371	723
17 January 2022	21 January 2022	417	453	7,151	942
24 January 2022	28 January 2022	573	552	4,106	1,008
31 January 2022	04 February 2022	977	1,098	7,007	1,796
07 February 2022	11 February 2022	674	424	3,710	1,182
14 February 2022	18 February 2022	568	695	4,854	1,101
21 February 2022	25 February 2022	576	521	3,877	1,083
28 February 2022	04 March 2022	425	664	4,772	1,248
07 March 2022	11 March 2022	399	692	4,902	1,347
14 March 2022	18 March 2022	584	612	4,515	1,477
21 March 2022	25 March 2022	452	671	4,545	1,393
28 March 2022	01 April 2022	548	598	5,290	1,140
04 April 2022	08 April 2022	584	573	4,836	1,433
11 April 2022	14 April 2022	498	525	3,755	1,042
19 April 2022	22 April 2022	482	473	5,174	1,287
25 April 2022	29 April 2022	443	485	4,065	1,005
03 May 2022	06 May 2022	477	612	3,816	902
10 May 2022	13 May 2022	587	550	3,990	1,348
16 May 2022	20 May 2022	503	502	4,626	1,384

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 5 - 10 Years / Basis Swap	Number of New Trade / 5 - 10 Years / Floating vs. Fixed	Number of New Trade / 5 - 10 Years / Overnight Index Swap	Number of New Trade / 10 - 15 Years / Basis Swap
15 November 2021	19 November 2021	325	4,253	592	140
22 November 2021	26 November 2021	316	4,047	577	146
29 November 2021	03 December 2021	325	4,653	917	150
06 December 2021	10 December 2021	1,089	4,716	3,637	474
13 December 2021	17 December 2021	300	3,214	476	128
20 December 2021	24 December 2021	419	2,398	708	183
28 December 2021	31 December 2021	206	1,244	269	104
03 January 2022	07 January 2022	392	4,188	1,055	185
10 January 2022	14 January 2022	342	4,347	991	164
17 January 2022	21 January 2022	387	5,227	1,398	194
24 January 2022	28 January 2022	360	3,590	1,316	189
31 January 2022	04 February 2022	814	5,413	1,876	423
07 February 2022	11 February 2022	323	4,565	1,523	158
14 February 2022	18 February 2022	607	4,484	1,906	287
21 February 2022	25 February 2022	476	4,182	1,312	218
28 February 2022	04 March 2022	557	3,976	1,154	302
07 March 2022	11 March 2022	606	6,169	1,208	292
14 March 2022	18 March 2022	496	4,554	1,207	277
21 March 2022	25 March 2022	583	3,540	1,313	296
28 March 2022	01 April 2022	448	3,649	1,435	240
04 April 2022	08 April 2022	515	4,107	1,132	291
11 April 2022	14 April 2022	458	2,918	1,074	261
19 April 2022	22 April 2022	410	4,250	1,145	230
25 April 2022	29 April 2022	414	3,861	1,002	209
03 May 2022	06 May 2022	546	2,862	838	273
10 May 2022	13 May 2022	483	3,872	1,388	217
16 May 2022	20 May 2022	465	4,438	1,266	240

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 10 - 15 Years / Floating vs. Fixed	Number of New Trade / 10 - 15 Years / Overnight Index Swap	Number of New Trade / 15 - 20 Years / Basis Swap	Number of New Trade / 15 - 20 Years / Floating vs. Fixed
15 November 2021	19 November 2021	1,215	133	91	216
22 November 2021	26 November 2021	882	125	103	196
29 November 2021	03 December 2021	1,062	171	94	143
06 December 2021	10 December 2021	1,076	1,804	252	192
13 December 2021	17 December 2021	652	150	92	156
20 December 2021	24 December 2021	524	436	125	150
28 December 2021	31 December 2021	248	91	63	60
03 January 2022	07 January 2022	920	367	115	189
10 January 2022	14 January 2022	857	360	110	168
17 January 2022	21 January 2022	930	283	118	175
24 January 2022	28 January 2022	590	240	125	147
31 January 2022	04 February 2022	1,069	378	284	288
07 February 2022	11 February 2022	521	335	113	135
14 February 2022	18 February 2022	834	469	194	159
21 February 2022	25 February 2022	656	431	143	163
28 February 2022	04 March 2022	791	404	186	164
07 March 2022	11 March 2022	1,568	454	194	151
14 March 2022	18 March 2022	979	437	180	235
21 March 2022	25 March 2022	1,300	471	200	327
28 March 2022	01 April 2022	1,214	566	154	169
04 April 2022	08 April 2022	981	493	172	169
11 April 2022	14 April 2022	1,085	358	163	148
19 April 2022	22 April 2022	1,295	438	145	142
25 April 2022	29 April 2022	1,023	364	129	130
03 May 2022	06 May 2022	875	248	181	162
10 May 2022	13 May 2022	1,103	601	133	185
16 May 2022	20 May 2022	1,102	507	162	193

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 15 - 20 Years / Overnight Index Swap	Number of New Trade / > 20 Years / Basis Swap	Number of New Trade / > 20 Years / Floating vs. Fixed	Number of New Trade / > 20 Years / Overnight Index Swap
15 November 2021	19 November 2021	32	245	491	100
22 November 2021	26 November 2021	20	225	466	87
29 November 2021	03 December 2021	26	233	439	114
06 December 2021	10 December 2021	1,563	396	539	1,043
13 December 2021	17 December 2021	12	230	353	95
20 December 2021	24 December 2021	117	325	370	109
28 December 2021	31 December 2021	40	167	208	53
03 January 2022	07 January 2022	33	305	334	155
10 January 2022	14 January 2022	41	291	384	131
17 January 2022	21 January 2022	47	309	415	108
24 January 2022	28 January 2022	56	329	379	202
31 January 2022	04 February 2022	99	747	738	313
07 February 2022	11 February 2022	58	263	294	236
14 February 2022	18 February 2022	82	497	505	310
21 February 2022	25 February 2022	76	364	362	293
28 February 2022	04 March 2022	94	463	399	281
07 March 2022	11 March 2022	99	489	548	330
14 March 2022	18 March 2022	118	450	515	398
21 March 2022	25 March 2022	105	488	455	362
28 March 2022	01 April 2022	129	381	440	415
04 April 2022	08 April 2022	69	411	352	275
11 April 2022	14 April 2022	62	402	497	278
19 April 2022	22 April 2022	62	368	456	221
25 April 2022	29 April 2022	43	307	330	232
03 May 2022	06 May 2022	43	418	360	226
10 May 2022	13 May 2022	123	336	496	388
16 May 2022	20 May 2022	134	391	437	317

Interest Rate Turnover Time Series

Interest Rate Turnover		*New Trade Turnover (US$mn)*			
For The Period		*Asset Class Total*	*By Product*		
From	To	New Trade Turnover (US$mn) / Total	New Trade Turnover (US$mn) / Basis Swap	New Trade Turnover (US$mn) / Floating vs. Fixed	New Trade Turnover (US$mn) / Overnight Index Swap
23 May 2022	27 May 2022	2,079,953.87	560,938.44	1,145,682.59	373,332.84
30 May 2022	02 June 2022	1,377,079.55	440,464.68	637,472.89	299,141.98
06 June 2022	10 June 2022	2,168,884.93	475,028.41	1,158,816.50	535,040.02
13 June 2022	17 June 2022	2,196,554.00	416,970.72	1,275,786.62	503,796.66
20 June 2022	24 June 2022	1,722,550.04	444,283.95	980,380.69	297,885.40
27 June 2022	30 June 2022	1,223,697.07	264,717.76	729,672.10	229,307.22
04 July 2022	08 July 2022	1,671,753.04	268,145.77	853,843.23	549,764.05
11 July 2022	15 July 2022	1,450,910.89	261,884.99	724,776.69	464,249.22
18 July 2022	22 July 2022	1,675,121.17	545,957.26	773,871.69	355,292.23
25 July 2022	29 July 2022	1,231,981.58	266,245.26	582,173.46	383,562.86
01 August 2022	05 August 2022	1,270,449.41	275,370.79	620,837.36	374,241.26
08 August 2022	12 August 2022	1,463,703.81	268,822.38	860,804.01	334,077.42
15 August 2022	19 August 2022	1,263,525.02	221,744.29	704,822.48	336,958.25
22 August 2022	26 August 2022	1,172,698.21	220,352.88	585,327.67	367,017.65
29 August 2022	02 September 2022	1,164,197.72	216,725.13	562,156.30	385,316.29
05 September 2022	09 September 2022	1,809,056.55	322,160.99	992,826.34	494,069.22
13 September 2022	16 September 2022	1,827,670.45	293,588.03	866,232.36	667,850.06
19 September 2022	23 September 2022	1,453,769.60	313,622.47	657,321.99	482,825.14
26 September 2022	30 September 2022	1,620,022.59	274,374.29	681,142.71	664,505.59
03 October 2022	07 October 2022	1,161,712.72	277,715.16	515,102.76	368,894.80
10 October 2022	14 October 2022	1,337,364.22	260,239.06	606,251.23	470,873.93
17 October 2022	21 October 2022	1,398,231.19	264,575.93	632,681.81	500,973.46
24 October 2022	28 October 2022	1,318,647.41	273,227.42	507,805.39	537,614.60
31 October 2022	04 November 2022	1,204,105.78	233,801.86	557,066.14	413,237.78
07 November 2022	11 November 2022	1,419,669.38	343,120.38	694,541.39	382,007.61
14 November 2022	18 November 2022	1,541,738.53	266,123.76	789,984.66	485,630.12
21 November 2022	25 November 2022	1,429,416.20	239,819.50	800,775.45	388,821.26

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*By Product and Intention to Clear*			
From	To	New Trade Turnover (US$mn) / Intended to Clear / Basis Swap	New Trade Turnover (US$mn) / Intended to Clear / Floating vs. Fixed	New Trade Turnover (US$mn) / Intended to Clear / Overnight Index Swap	New Trade Turnover (US$mn) / Not Intended to Clear / Basis Swap
23 May 2022	27 May 2022	12,948.61	654,403.55	210,456.99	547,989.83
30 May 2022	02 June 2022	11,735.29	334,050.15	171,078.42	428,729.39
06 June 2022	10 June 2022	11,247.47	675,899.03	315,181.76	463,780.94
13 June 2022	17 June 2022	126,748.73	853,686.75	297,208.13	290,221.99
20 June 2022	24 June 2022	12,682.86	488,499.22	151,897.56	431,601.09
27 June 2022	30 June 2022	8,684.91	390,445.85	130,267.16	256,032.85
04 July 2022	08 July 2022	5,735.34	501,079.78	343,528.95	262,410.43
11 July 2022	15 July 2022	12,661.03	433,017.47	273,237.20	249,223.96
18 July 2022	22 July 2022	312,459.59	500,709.38	199,819.05	233,497.67
25 July 2022	29 July 2022	14,160.44	328,981.69	217,647.39	252,084.81
01 August 2022	05 August 2022	21,916.10	352,546.13	217,192.51	253,454.69
08 August 2022	12 August 2022	29,408.25	592,323.67	199,454.87	239,414.13
15 August 2022	19 August 2022	15,835.25	431,161.48	224,687.63	205,909.04
22 August 2022	26 August 2022	12,045.83	341,700.82	245,531.29	208,307.05
29 August 2022	02 September 2022	21,002.65	327,744.08	218,757.47	195,722.48
05 September 2022	09 September 2022	24,118.62	641,917.91	292,538.49	298,042.37
13 September 2022	16 September 2022	22,831.48	542,361.28	410,697.86	270,756.55
19 September 2022	23 September 2022	16,248.24	327,578.84	320,686.75	297,374.24
26 September 2022	30 September 2022	17,534.03	380,553.67	419,193.15	256,840.26
03 October 2022	07 October 2022	10,952.91	252,413.24	236,105.80	266,762.25
10 October 2022	14 October 2022	26,746.71	339,895.65	365,440.96	233,492.35
17 October 2022	21 October 2022	22,789.77	383,503.68	359,339.26	241,786.16
24 October 2022	28 October 2022	12,885.33	280,395.51	392,763.96	260,342.09
31 October 2022	04 November 2022	11,836.48	319,279.00	289,543.60	221,965.38
07 November 2022	11 November 2022	24,248.08	357,220.35	263,749.85	318,872.29
14 November 2022	18 November 2022	40,119.49	371,844.21	285,296.54	226,004.27
21 November 2022	25 November 2022	16,780.03	509,495.07	279,640.27	223,039.46

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period				*By Product and Currency*	
From	To	New Trade Turnover (US$mn) / Not Intended to Clear / Floating vs. Fixed	New Trade Turnover (US$mn) / Not Intended to Clear / Overnight Index Swap	New Trade Turnover (US$mn) / USD / Basis Swap	New Trade Turnover (US$mn) / USD / Floating vs. Fixed
23 May 2022	27 May 2022	491,279.04	162,875.85	164,877.85	164,940.70
30 May 2022	02 June 2022	303,422.75	128,063.56	121,627.90	30,853.35
06 June 2022	10 June 2022	482,917.47	219,858.26	128,386.86	65,592.44
13 June 2022	17 June 2022	422,099.87	206,588.53	99,948.55	212,232.34
20 June 2022	24 June 2022	491,881.47	145,987.84	156,041.56	140,331.49
27 June 2022	30 June 2022	339,226.25	99,040.06	86,373.25	42,607.94
04 July 2022	08 July 2022	352,763.45	206,235.10	91,080.84	55,845.13
11 July 2022	15 July 2022	291,759.22	191,012.01	85,525.29	53,936.11
18 July 2022	22 July 2022	273,162.30	155,473.17	80,889.16	80,485.19
25 July 2022	29 July 2022	253,191.77	165,915.47	75,538.56	38,413.04
01 August 2022	05 August 2022	268,291.23	157,048.76	78,899.25	80,409.41
08 August 2022	12 August 2022	268,480.34	134,622.55	104,798.36	200,138.09
15 August 2022	19 August 2022	273,661.00	112,270.62	71,381.55	118,211.13
22 August 2022	26 August 2022	243,626.86	121,486.35	70,256.76	68,378.25
29 August 2022	02 September 2022	234,412.21	166,558.83	77,158.43	52,994.37
05 September 2022	09 September 2022	350,908.43	201,530.74	88,212.68	33,496.84
13 September 2022	16 September 2022	323,871.08	257,152.21	88,623.08	191,863.05
19 September 2022	23 September 2022	329,743.15	162,138.39	95,287.01	27,541.74
26 September 2022	30 September 2022	300,589.04	245,312.44	85,527.22	85,320.44
03 October 2022	07 October 2022	262,689.52	132,789.00	85,285.81	76,810.79
10 October 2022	14 October 2022	266,355.58	105,432.96	91,186.46	62,436.23
17 October 2022	21 October 2022	249,178.12	141,634.20	86,903.28	58,714.48
24 October 2022	28 October 2022	227,409.89	144,850.64	109,491.92	39,315.76
31 October 2022	04 November 2022	237,787.14	123,694.18	69,952.49	24,403.12
07 November 2022	11 November 2022	337,321.05	118,257.76	105,597.20	41,032.92
14 November 2022	18 November 2022	418,140.45	200,333.58	75,388.67	39,985.42
21 November 2022	25 November 2022	291,280.38	109,180.99	63,381.59	110,985.81

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / USD / Overnight Index Swap	New Trade Turnover (US$mn) / CNY / Basis Swap	New Trade Turnover (US$mn) / CNY / Floating vs. Fixed	New Trade Turnover (US$mn) / CNY / Overnight Index Swap
23 May 2022	27 May 2022	137,200.40	0.00	147,921.91	864.80
30 May 2022	02 June 2022	121,276.95	0.00	137,750.40	705.74
06 June 2022	10 June 2022	152,205.71	0.00	253,188.51	374.52
13 June 2022	17 June 2022	229,617.82	0.00	151,165.84	1,167.88
20 June 2022	24 June 2022	161,029.83	0.00	125,408.03	998.17
27 June 2022	30 June 2022	116,335.86	0.00	125,851.09	2,576.54
04 July 2022	08 July 2022	257,614.17	0.00	132,710.81	376.66
11 July 2022	15 July 2022	213,540.85	0.00	177,152.53	1,693.95
18 July 2022	22 July 2022	105,852.78	0.00	114,747.48	1,910.32
25 July 2022	29 July 2022	207,126.17	0.00	71,654.69	310.81
01 August 2022	05 August 2022	194,928.83	0.00	118,624.03	740.03
08 August 2022	12 August 2022	145,097.44	0.00	165,033.73	375.90
15 August 2022	19 August 2022	166,329.60	0.00	232,440.43	1,391.05
22 August 2022	26 August 2022	204,048.58	0.00	116,263.84	277.38
29 August 2022	02 September 2022	188,037.24	0.00	107,785.51	1,228.18
05 September 2022	09 September 2022	180,051.18	0.00	329,874.22	582.45
13 September 2022	16 September 2022	220,393.99	0.00	147,835.47	536.22
19 September 2022	23 September 2022	236,179.65	0.00	100,334.65	786.99
26 September 2022	30 September 2022	199,761.27	0.00	128,429.20	1,345.47
03 October 2022	07 October 2022	113,196.71	0.00	6,708.04	281.16
10 October 2022	14 October 2022	161,494.30	0.00	101,607.87	864.47
17 October 2022	21 October 2022	184,901.29	0.00	98,095.14	337.84
24 October 2022	28 October 2022	286,159.05	0.00	87,034.56	738.76
31 October 2022	04 November 2022	241,515.52	0.00	110,934.44	514.39
07 November 2022	11 November 2022	192,990.60	0.00	137,126.50	1,886.89
14 November 2022	18 November 2022	204,587.61	0.00	190,619.21	355.41
21 November 2022	25 November 2022	199,032.96	0.00	183,498.65	865.44

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / EUR / Basis Swap	New Trade Turnover (US$mn) / EUR / Floating vs. Fixed	New Trade Turnover (US$mn) / EUR / Overnight Index Swap	New Trade Turnover (US$mn) / GBP / Basis Swap
23 May 2022	27 May 2022	54,491.04	21,566.69	6,138.79	485.11
30 May 2022	02 June 2022	28,308.57	11,363.73	6,481.94	0.00
06 June 2022	10 June 2022	30,589.28	17,312.09	34,396.41	0.00
13 June 2022	17 June 2022	19,705.41	23,039.76	17,183.72	0.00
20 June 2022	24 June 2022	30,801.81	17,029.59	12,537.75	0.00
27 June 2022	30 June 2022	14,878.58	8,777.01	12,276.07	0.00
04 July 2022	08 July 2022	17,061.05	12,748.96	7,949.07	0.00
11 July 2022	15 July 2022	16,336.79	9,326.42	9,969.96	0.00
18 July 2022	22 July 2022	17,992.18	10,406.64	10,370.26	86.45
25 July 2022	29 July 2022	16,576.49	10,048.19	8,699.82	0.00
01 August 2022	05 August 2022	17,060.22	10,329.88	8,610.94	0.00
08 August 2022	12 August 2022	14,965.01	11,038.11	5,166.98	0.00
15 August 2022	19 August 2022	14,007.68	10,614.57	2,023.41	0.00
22 August 2022	26 August 2022	13,808.89	6,324.78	1,193.00	0.00
29 August 2022	02 September 2022	10,649.06	6,858.32	24,117.97	0.00
05 September 2022	09 September 2022	11,935.45	6,272.77	22,940.27	0.00
13 September 2022	16 September 2022	13,765.77	7,319.68	15,807.24	0.00
19 September 2022	23 September 2022	16,500.54	10,616.28	11,751.31	0.00
26 September 2022	30 September 2022	11,269.40	9,672.82	14,309.26	0.00
03 October 2022	07 October 2022	10,692.81	9,702.89	15,338.57	0.00
10 October 2022	14 October 2022	11,903.77	11,130.32	11,557.64	0.00
17 October 2022	21 October 2022	12,289.64	7,961.52	8,109.20	0.00
24 October 2022	28 October 2022	13,187.74	7,712.24	6,609.51	0.00
31 October 2022	04 November 2022	10,646.60	8,485.43	5,550.62	0.00
07 November 2022	11 November 2022	17,455.92	6,306.62	5,237.47	0.00
14 November 2022	18 November 2022	13,601.78	7,183.45	6,955.31	0.00
21 November 2022	25 November 2022	11,988.10	3,354.59	4,376.96	0.00

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / GBP / Floating vs. Fixed	New Trade Turnover (US$mn) / GBP / Overnight Index Swap	New Trade Turnover (US$mn) / JPY / Basis Swap	New Trade Turnover (US$mn) / JPY / Floating vs. Fixed
23 May 2022	27 May 2022	1,872.04	363.91	0.00	1,695.24
30 May 2022	02 June 2022	1,101.59	13.41	0.00	1,424.55
06 June 2022	10 June 2022	1,065.94	571.92	52.15	1,391.60
13 June 2022	17 June 2022	724.25	249.94	13.08	3,371.91
20 June 2022	24 June 2022	1,542.53	319.24	0.00	2,906.34
27 June 2022	30 June 2022	731.87	899.51	0.00	1,830.18
04 July 2022	08 July 2022	784.77	576.38	14.71	1,103.41
11 July 2022	15 July 2022	725.47	452.07	39.30	1,739.56
18 July 2022	22 July 2022	741.28	448.98	301,333.24	86,316.66
25 July 2022	29 July 2022	1,166.09	39.69	0.00	1,791.19
01 August 2022	05 August 2022	781.38	896.26	0.00	1,100.15
08 August 2022	12 August 2022	816.83	3,155.31	314.89	1,493.62
15 August 2022	19 August 2022	896.60	397.60	0.00	979.70
22 August 2022	26 August 2022	1,964.20	7,194.03	0.00	2,659.51
29 August 2022	02 September 2022	1,691.83	6,837.35	0.00	4,335.01
05 September 2022	09 September 2022	1,166.05	444.34	0.00	2,663.66
13 September 2022	16 September 2022	954.69	347.14	0.00	2,430.02
19 September 2022	23 September 2022	957.41	639.74	0.00	2,086.71
26 September 2022	30 September 2022	861.97	1,036.60	0.00	2,296.64
03 October 2022	07 October 2022	773.10	507.79	0.00	1,748.99
10 October 2022	14 October 2022	834.11	3,446.80	0.00	1,469.17
17 October 2022	21 October 2022	817.76	581.48	0.00	2,157.37
24 October 2022	28 October 2022	1,079.70	17,592.28	0.00	2,008.65
31 October 2022	04 November 2022	924.54	1,129.13	0.00	2,599.09
07 November 2022	11 November 2022	1,251.75	123.88	0.00	2,412.76
14 November 2022	18 November 2022	764.99	160.30	0.00	2,421.01
21 November 2022	25 November 2022	4,983.88	519.97	0.00	2,594.19

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / JPY / Overnight Index Swap	New Trade Turnover (US$mn) / HKD / Basis Swap	New Trade Turnover (US$mn) / HKD / Floating vs. Fixed	New Trade Turnover (US$mn) / HKD / Overnight Index Swap
23 May 2022	27 May 2022	22,554.84	4,149.76	172,638.52	38.22
30 May 2022	02 June 2022	5,464.60	7,409.20	78,717.68	0.01
06 June 2022	10 June 2022	13,599.33	4,117.22	136,969.08	0.04
13 June 2022	17 June 2022	14,541.62	4,057.04	90,447.24	0.00
20 June 2022	24 June 2022	12,463.05	2,336.99	76,928.84	0.00
27 June 2022	30 June 2022	7,234.13	3,710.37	63,435.83	0.00
04 July 2022	08 July 2022	13,180.86	1,887.67	151,930.16	0.00
11 July 2022	15 July 2022	4,610.12	1,972.55	122,441.56	200.77
18 July 2022	22 July 2022	60,229.34	4,985.19	75,552.85	0.00
25 July 2022	29 July 2022	18,409.49	8,625.54	73,162.22	0.00
01 August 2022	05 August 2022	23,355.83	2,334.04	76,624.13	0.00
08 August 2022	12 August 2022	11,100.24	3,088.92	136,293.01	0.00
15 August 2022	19 August 2022	10,625.32	15,536.80	81,836.09	0.00
22 August 2022	26 August 2022	13,993.10	5,675.34	79,498.47	0.00
29 August 2022	02 September 2022	10,699.52	1,961.14	86,751.08	0.00
05 September 2022	09 September 2022	26,193.60	1,629.47	100,246.19	0.38
13 September 2022	16 September 2022	11,364.16	1,233.68	53,548.75	0.00
19 September 2022	23 September 2022	6,506.67	6,141.90	69,789.96	0.00
26 September 2022	30 September 2022	17,143.05	6,320.20	73,898.40	0.00
03 October 2022	07 October 2022	5,770.16	5,125.05	74,491.47	0.00
10 October 2022	14 October 2022	12,860.81	7,979.61	64,086.76	0.00
17 October 2022	21 October 2022	24,015.85	7,234.56	76,870.72	0.00
24 October 2022	28 October 2022	17,061.79	3,779.42	73,582.68	0.00
31 October 2022	04 November 2022	9,264.67	2,186.48	60,384.35	0.00
07 November 2022	11 November 2022	8,449.12	8,379.95	134,673.89	0.00
14 November 2022	18 November 2022	6,501.23	5,183.86	107,311.58	0.00
21 November 2022	25 November 2022	20,607.74	1,288.44	80,912.80	0.00

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					*By Product and Residua*
From	To	New Trade Turnover (US$mn) / Others / Basis Swap	New Trade Turnover (US$mn) / Others / Floating vs. Fixed	New Trade Turnover (US$mn) / Others / Overnight Index Swap	New Trade Turnover (US$mn) / 0 - 1 Year / Basis Swap
23 May 2022	27 May 2022	336,934.68	635,047.49	206,171.88	317,661.29
30 May 2022	02 June 2022	283,119.02	376,261.59	165,199.33	253,329.23
06 June 2022	10 June 2022	311,882.91	683,296.84	333,892.10	278,928.95
13 June 2022	17 June 2022	293,246.65	794,805.29	241,035.68	217,260.84
20 June 2022	24 June 2022	255,103.59	616,233.87	110,537.36	231,024.09
27 June 2022	30 June 2022	159,755.56	486,438.17	89,985.11	149,673.47
04 July 2022	08 July 2022	158,101.50	498,719.99	270,066.90	153,590.83
11 July 2022	15 July 2022	158,011.05	359,455.02	233,781.50	150,636.43
18 July 2022	22 July 2022	140,671.04	405,621.59	176,480.56	354,005.54
25 July 2022	29 July 2022	165,504.67	385,938.05	148,976.87	160,201.66
01 August 2022	05 August 2022	177,077.27	332,968.39	145,709.38	154,549.58
08 August 2022	12 August 2022	145,655.20	345,990.62	169,181.55	134,216.42
15 August 2022	19 August 2022	120,818.26	259,843.97	156,191.27	124,054.06
22 August 2022	26 August 2022	130,611.89	310,238.63	140,311.54	123,953.84
29 August 2022	02 September 2022	126,956.50	301,740.18	154,396.04	112,296.67
05 September 2022	09 September 2022	220,383.39	519,106.60	263,857.00	204,557.08
13 September 2022	16 September 2022	189,965.51	462,280.69	419,401.32	178,155.23
19 September 2022	23 September 2022	195,693.02	445,995.23	226,960.78	197,350.38
26 September 2022	30 September 2022	171,257.47	380,663.24	430,909.94	166,755.83
03 October 2022	07 October 2022	176,611.50	344,867.48	233,800.42	172,117.65
10 October 2022	14 October 2022	149,169.22	364,686.76	280,649.91	151,103.66
17 October 2022	21 October 2022	158,148.44	388,064.82	283,027.81	153,025.44
24 October 2022	28 October 2022	146,768.34	297,071.81	209,453.21	163,827.75
31 October 2022	04 November 2022	151,016.29	349,335.17	155,263.45	133,278.20
07 November 2022	11 November 2022	211,687.31	371,736.94	173,319.64	187,108.42
14 November 2022	18 November 2022	171,949.45	441,699.00	267,070.25	146,897.28
21 November 2022	25 November 2022	163,161.36	414,445.54	163,418.18	129,256.52

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*/ Maturity*			
From	To	New Trade Turnover (US$mn) / 0 - 1 Year / Floating vs. Fixed	New Trade Turnover (US$mn) / 0 - 1 Year / Overnight Index Swap	New Trade Turnover (US$mn) / 1 - 2 Years / Basis Swap	New Trade Turnover (US$mn) / 1 - 2 Years / Floating vs. Fixed
23 May 2022	27 May 2022	527,558.62	203,260.38	91,849.44	247,067.09
30 May 2022	02 June 2022	268,871.99	194,651.25	67,355.72	139,252.58
06 June 2022	10 June 2022	483,441.93	359,799.81	60,943.63	212,360.99
13 June 2022	17 June 2022	365,440.42	294,316.85	75,066.02	271,426.68
20 June 2022	24 June 2022	491,519.02	116,143.46	79,405.48	195,655.78
27 June 2022	30 June 2022	380,977.79	107,426.30	46,983.66	118,687.19
04 July 2022	08 July 2022	411,462.65	338,074.74	45,198.82	146,826.69
11 July 2022	15 July 2022	328,569.23	298,919.43	39,473.95	138,211.06
18 July 2022	22 July 2022	365,231.52	181,802.27	55,706.03	145,461.51
25 July 2022	29 July 2022	238,293.64	193,106.00	32,828.83	117,799.70
01 August 2022	05 August 2022	256,713.54	194,470.12	43,476.35	118,604.94
08 August 2022	12 August 2022	354,106.77	144,909.78	31,915.63	167,339.04
15 August 2022	19 August 2022	254,273.60	192,241.70	28,419.70	158,760.51
22 August 2022	26 August 2022	215,367.86	208,259.94	26,905.39	102,550.10
29 August 2022	02 September 2022	222,918.38	207,373.64	31,381.58	100,276.11
05 September 2022	09 September 2022	500,200.21	348,346.27	47,817.12	178,991.76
13 September 2022	16 September 2022	444,141.10	498,404.20	48,458.57	125,108.18
19 September 2022	23 September 2022	302,395.94	325,656.74	48,307.34	137,360.29
26 September 2022	30 September 2022	308,818.33	439,400.10	40,345.81	128,137.60
03 October 2022	07 October 2022	292,478.04	263,571.61	39,126.24	72,515.31
10 October 2022	14 October 2022	279,981.74	323,943.02	38,908.16	118,063.78
17 October 2022	21 October 2022	331,217.81	321,971.84	37,804.70	127,480.02
24 October 2022	28 October 2022	202,594.82	367,821.84	39,676.82	124,620.28
31 October 2022	04 November 2022	269,706.87	229,864.78	32,186.71	109,792.51
07 November 2022	11 November 2022	312,301.07	227,892.19	53,091.95	128,315.99
14 November 2022	18 November 2022	343,027.43	291,956.63	35,791.71	169,904.63
21 November 2022	25 November 2022	375,234.10	214,176.48	35,156.76	143,902.86

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 1 - 2 Years / Overnight Index Swap	New Trade Turnover (US$mn) / 2 - 5 Years / Basis Swap	New Trade Turnover (US$mn) / 2 - 5 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 2 - 5 Years / Overnight Index Swap
23 May 2022	27 May 2022	55,921.16	100,289.25	232,022.28	63,266.80
30 May 2022	02 June 2022	34,833.08	78,198.49	140,788.96	35,404.27
06 June 2022	10 June 2022	63,332.00	84,638.77	275,237.92	61,450.13
13 June 2022	17 June 2022	69,169.83	78,266.28	397,491.41	84,850.01
20 June 2022	24 June 2022	72,291.61	79,697.78	171,882.20	54,340.71
27 June 2022	30 June 2022	40,679.42	41,346.02	146,105.83	44,979.22
04 July 2022	08 July 2022	71,961.56	41,472.13	178,931.18	83,155.22
11 July 2022	15 July 2022	52,714.16	41,796.28	160,327.21	52,075.52
18 July 2022	22 July 2022	58,634.25	72,427.60	154,441.96	61,026.45
25 July 2022	29 July 2022	58,428.40	45,236.20	135,214.24	84,030.56
01 August 2022	05 August 2022	58,633.36	43,837.66	152,166.18	73,262.15
08 August 2022	12 August 2022	60,660.84	74,541.92	203,257.75	93,122.28
15 August 2022	19 August 2022	56,239.66	40,061.47	155,306.52	53,034.99
22 August 2022	26 August 2022	50,916.55	40,115.91	166,298.21	62,101.52
29 August 2022	02 September 2022	53,695.17	44,426.63	138,878.14	54,339.34
05 September 2022	09 September 2022	46,019.04	39,554.99	213,213.83	52,731.61
13 September 2022	16 September 2022	56,192.67	40,133.00	199,972.95	58,572.25
19 September 2022	23 September 2022	51,233.91	42,356.58	127,938.36	53,201.81
26 September 2022	30 September 2022	71,246.41	39,948.20	120,699.94	81,714.54
03 October 2022	07 October 2022	36,927.95	39,328.41	93,774.68	31,210.12
10 October 2022	14 October 2022	60,304.36	42,344.96	115,291.44	45,136.54
17 October 2022	21 October 2022	43,561.88	46,044.25	98,507.66	68,803.48
24 October 2022	28 October 2022	49,512.66	41,370.43	105,239.71	53,859.47
31 October 2022	04 November 2022	58,743.03	40,199.40	99,324.73	55,908.74
07 November 2022	11 November 2022	49,907.87	62,380.97	149,848.63	49,244.71
14 November 2022	18 November 2022	65,861.89	47,083.34	153,252.45	57,460.43
21 November 2022	25 November 2022	57,265.95	38,224.81	169,890.03	63,875.18

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 5 - 10 Years / Basis Swap	New Trade Turnover (US$mn) / 5 - 10 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 5 - 10 Years / Overnight Index Swap	New Trade Turnover (US$mn) / 10 - 15 Years / Basis Swap
23 May 2022	27 May 2022	27,839.80	100,779.08	29,667.22	8,297.14
30 May 2022	02 June 2022	22,473.65	63,114.13	23,274.66	7,192.47
06 June 2022	10 June 2022	28,738.43	143,411.45	34,763.26	7,467.30
13 June 2022	17 June 2022	30,171.93	187,273.74	32,291.79	7,055.97
20 June 2022	24 June 2022	26,974.31	83,612.24	37,236.75	9,099.90
27 June 2022	30 June 2022	14,069.48	58,851.56	24,778.80	4,018.19
04 July 2022	08 July 2022	15,658.97	84,100.73	32,448.85	3,991.45
11 July 2022	15 July 2022	14,530.64	76,528.18	45,002.57	5,669.15
18 July 2022	22 July 2022	41,445.28	80,835.92	36,906.24	10,681.37
25 July 2022	29 July 2022	15,800.06	65,957.49	29,535.06	4,186.00
01 August 2022	05 August 2022	21,332.07	70,294.21	25,803.60	4,143.34
08 August 2022	12 August 2022	15,543.99	95,433.56	19,635.96	4,188.74
15 August 2022	19 August 2022	15,519.54	98,107.35	21,108.43	5,279.19
22 August 2022	26 August 2022	16,735.25	73,558.48	29,315.55	3,895.51
29 August 2022	02 September 2022	16,642.84	72,844.13	49,167.52	4,033.75
05 September 2022	09 September 2022	18,562.34	77,249.42	28,218.67	3,564.23
13 September 2022	16 September 2022	15,619.40	72,317.05	37,449.58	3,447.75
19 September 2022	23 September 2022	13,759.33	64,546.66	40,115.18	4,092.98
26 September 2022	30 September 2022	13,844.09	83,562.95	50,058.21	5,454.51
03 October 2022	07 October 2022	13,538.58	37,990.64	26,072.39	5,133.08
10 October 2022	14 October 2022	14,543.47	68,721.33	28,463.66	5,137.35
17 October 2022	21 October 2022	14,340.32	57,290.88	39,121.54	5,594.29
24 October 2022	28 October 2022	13,459.76	54,417.55	45,166.34	6,381.48
31 October 2022	04 November 2022	15,538.30	56,420.19	46,620.53	4,797.87
07 November 2022	11 November 2022	19,497.00	78,803.44	36,613.03	5,905.65
14 November 2022	18 November 2022	22,254.93	101,280.71	44,251.19	5,035.80
21 November 2022	25 November 2022	23,567.78	87,496.75	27,415.51	4,700.31

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 10 - 15 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 10 - 15 Years / Overnight Index Swap	New Trade Turnover (US$mn) / 15 - 20 Years / Basis Swap	New Trade Turnover (US$mn) / 15 - 20 Years / Floating vs. Fixed
23 May 2022	27 May 2022	30,362.81	13,507.08	6,605.36	3,032.76
30 May 2022	02 June 2022	20,837.18	8,482.21	5,099.53	2,259.89
06 June 2022	10 June 2022	37,727.11	10,602.94	6,197.96	3,927.69
13 June 2022	17 June 2022	40,647.83	15,935.86	3,568.27	3,585.82
20 June 2022	24 June 2022	32,387.72	12,220.57	8,061.41	2,131.54
27 June 2022	30 June 2022	22,224.83	7,485.95	3,609.30	1,407.61
04 July 2022	08 July 2022	26,968.82	15,463.58	3,668.90	1,897.86
11 July 2022	15 July 2022	16,438.26	13,057.99	4,800.87	1,579.11
18 July 2022	22 July 2022	21,840.67	12,058.95	6,021.55	3,728.61
25 July 2022	29 July 2022	20,526.90	11,619.18	3,884.67	2,426.21
01 August 2022	05 August 2022	18,830.29	13,644.40	3,884.28	1,585.96
08 August 2022	12 August 2022	25,916.11	11,976.80	4,021.58	5,667.38
15 August 2022	19 August 2022	24,284.06	10,361.89	4,465.45	4,021.33
22 August 2022	26 August 2022	23,713.46	13,157.65	4,234.61	1,539.20
29 August 2022	02 September 2022	23,041.62	15,621.34	4,006.76	1,947.48
05 September 2022	09 September 2022	18,940.90	14,925.37	3,980.24	2,411.27
13 September 2022	16 September 2022	18,310.84	11,151.06	3,741.95	2,842.38
19 September 2022	23 September 2022	20,908.21	10,214.47	3,895.68	1,883.57
26 September 2022	30 September 2022	24,654.27	14,994.48	4,325.00	5,428.62
03 October 2022	07 October 2022	13,190.91	7,732.13	4,728.22	1,893.96
10 October 2022	14 October 2022	19,708.43	9,384.66	4,155.06	2,121.35
17 October 2022	21 October 2022	14,636.55	20,412.82	4,199.57	1,772.13
24 October 2022	28 October 2022	16,705.92	13,835.21	4,767.52	2,213.27
31 October 2022	04 November 2022	17,007.95	11,505.42	4,215.80	2,884.91
07 November 2022	11 November 2022	18,910.35	9,167.42	7,942.75	2,689.70
14 November 2022	18 November 2022	16,989.71	11,962.35	4,706.72	2,632.29
21 November 2022	25 November 2022	18,600.80	13,057.81	4,960.49	3,111.33

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 15 - 20 Years / Overnight Index Swap	New Trade Turnover (US$mn) / > 20 Years / Basis Swap	New Trade Turnover (US$mn) / > 20 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / > 20 Years / Overnight Index Swap
23 May 2022	27 May 2022	3,175.57	8,396.16	4,859.96	4,534.63
30 May 2022	02 June 2022	879.15	6,815.59	2,348.17	1,617.37
06 June 2022	10 June 2022	840.84	8,113.37	2,709.41	4,251.04
13 June 2022	17 June 2022	813.92	5,581.41	9,920.73	6,418.40
20 June 2022	24 June 2022	1,728.19	10,020.99	3,192.19	3,924.12
27 June 2022	30 June 2022	710.96	5,017.64	1,417.29	3,246.54
04 July 2022	08 July 2022	2,321.66	4,564.67	3,655.30	6,338.43
11 July 2022	15 July 2022	288.45	4,977.65	3,123.62	2,191.09
18 July 2022	22 July 2022	2,428.97	5,669.90	2,331.50	2,435.09
25 July 2022	29 July 2022	1,504.12	4,107.84	1,955.28	5,339.54
01 August 2022	05 August 2022	3,348.48	4,147.50	2,642.24	5,079.15
08 August 2022	12 August 2022	921.50	4,394.10	9,083.39	2,850.27
15 August 2022	19 August 2022	1,265.15	3,944.89	10,069.11	2,706.42
22 August 2022	26 August 2022	669.40	4,512.37	2,300.35	2,597.04
29 August 2022	02 September 2022	990.91	3,936.91	2,250.45	4,128.38
05 September 2022	09 September 2022	1,024.89	4,124.98	1,818.94	2,803.37
13 September 2022	16 September 2022	1,562.43	4,032.14	3,539.86	4,517.87
19 September 2022	23 September 2022	729.59	3,860.19	2,288.96	1,673.43
26 September 2022	30 September 2022	1,945.88	3,700.85	9,841.01	5,145.98
03 October 2022	07 October 2022	1,069.60	3,742.99	3,259.22	2,311.00
10 October 2022	14 October 2022	828.60	4,046.40	2,363.18	2,813.09
17 October 2022	21 October 2022	1,427.07	3,567.35	1,776.76	5,674.81
24 October 2022	28 October 2022	2,174.76	3,743.66	2,013.84	5,244.33
31 October 2022	04 November 2022	6,742.89	3,585.58	1,928.98	3,852.38
07 November 2022	11 November 2022	2,824.53	7,193.65	3,672.21	6,357.84
14 November 2022	18 November 2022	3,336.27	4,353.98	2,897.44	10,801.35
21 November 2022	25 November 2022	4,636.82	3,952.83	2,539.58	8,393.51

Interest Rate Turnover Time Series

Interest Rate Turnover		*Number of New Trade*			
For The Period		*Asset Class Total*	*By Product*		
From	To	Number of New Trade / Total	Number of New Trade / Basis Swap	Number of New Trade / Floating vs. Fixed	Number of New Trade / Overnight Index Swap
23 May 2022	27 May 2022	25,392	2,546	18,067	4,779
30 May 2022	02 June 2022	16,502	2,036	11,067	3,400
06 June 2022	10 June 2022	28,205	2,297	20,473	5,435
13 June 2022	17 June 2022	31,087	2,401	21,907	6,779
20 June 2022	24 June 2022	23,008	1,559	16,520	4,929
27 June 2022	30 June 2022	17,923	1,174	13,249	3,501
04 July 2022	08 July 2022	24,479	1,655	17,129	5,696
11 July 2022	15 July 2022	22,528	1,473	16,434	4,622
18 July 2022	22 July 2022	31,929	6,031	16,305	9,593
25 July 2022	29 July 2022	18,983	1,328	12,253	5,402
01 August 2022	05 August 2022	18,820	1,772	12,188	4,861
08 August 2022	12 August 2022	20,134	1,440	14,439	4,256
15 August 2022	19 August 2022	19,181	1,587	13,048	4,546
22 August 2022	26 August 2022	23,224	1,602	17,005	4,617
29 August 2022	02 September 2022	19,498	1,109	13,543	4,846
05 September 2022	09 September 2022	24,322	1,557	18,294	4,471
13 September 2022	16 September 2022	19,466	1,114	13,350	5,002
19 September 2022	23 September 2022	18,279	1,658	12,230	4,391
26 September 2022	30 September 2022	21,911	1,387	13,220	7,304
03 October 2022	07 October 2022	13,596	1,317	8,445	3,834
10 October 2022	14 October 2022	18,303	1,423	12,939	3,941
17 October 2022	21 October 2022	18,738	1,733	11,784	5,221
24 October 2022	28 October 2022	17,822	1,534	11,450	4,838
31 October 2022	04 November 2022	17,640	1,443	11,483	4,715
07 November 2022	11 November 2022	21,023	2,047	14,474	4,503
14 November 2022	18 November 2022	23,626	1,638	16,491	5,498
21 November 2022	25 November 2022	20,651	1,344	15,348	3,960

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*By Product and Intention to Clear*			
From	To	Number of New Trade / Intended to Clear / Basis Swap	Number of New Trade / Intended to Clear / Floating vs. Fixed	Number of New Trade / Intended to Clear / Overnight Index Swap	Number of New Trade / Not Intended to Clear / Basis Swap
23 May 2022	27 May 2022	204	11,173	3,569	2,342
30 May 2022	02 June 2022	174	6,631	2,534	1,863
06 June 2022	10 June 2022	171	13,166	4,047	2,126
13 June 2022	17 June 2022	952	15,353	5,061	1,449
20 June 2022	24 June 2022	141	9,813	3,764	1,419
27 June 2022	30 June 2022	145	8,420	2,689	1,029
04 July 2022	08 July 2022	105	11,158	4,331	1,550
11 July 2022	15 July 2022	234	10,593	3,370	1,239
18 July 2022	22 July 2022	4,649	11,046	3,979	1,383
25 July 2022	29 July 2022	227	7,815	3,889	1,101
01 August 2022	05 August 2022	293	7,835	3,318	1,479
08 August 2022	12 August 2022	145	10,118	2,836	1,295
15 August 2022	19 August 2022	265	8,552	3,413	1,323
22 August 2022	26 August 2022	255	10,059	3,365	1,348
29 August 2022	02 September 2022	136	8,247	3,464	974
05 September 2022	09 September 2022	109	13,865	3,228	1,449
13 September 2022	16 September 2022	120	9,134	3,696	994
19 September 2022	23 September 2022	135	7,674	3,245	1,524
26 September 2022	30 September 2022	180	9,051	5,512	1,208
03 October 2022	07 October 2022	134	5,510	2,743	1,183
10 October 2022	14 October 2022	329	8,469	2,989	1,094
17 October 2022	21 October 2022	284	7,896	3,794	1,449
24 October 2022	28 October 2022	195	7,506	3,445	1,339
31 October 2022	04 November 2022	129	7,716	3,430	1,314
07 November 2022	11 November 2022	233	9,853	3,106	1,814
14 November 2022	18 November 2022	322	9,936	3,986	1,316
21 November 2022	25 November 2022	117	11,521	2,939	1,227

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period				*By Product and Currency*	
From	To	Number of New Trade / Not Intended to Clear / Floating vs. Fixed	Number of New Trade / Not Intended to Clear / Overnight Index Swap	Number of New Trade / USD / Basis Swap	Number of New Trade / USD / Floating vs. Fixed
23 May 2022	27 May 2022	6,895	1,210	801	1,052
30 May 2022	02 June 2022	4,436	866	622	450
06 June 2022	10 June 2022	7,307	1,389	773	762
13 June 2022	17 June 2022	6,555	1,718	525	2,209
20 June 2022	24 June 2022	6,707	1,166	471	984
27 June 2022	30 June 2022	4,829	812	368	462
04 July 2022	08 July 2022	5,971	1,365	544	709
11 July 2022	15 July 2022	5,841	1,252	507	676
18 July 2022	22 July 2022	5,260	5,614	473	736
25 July 2022	29 July 2022	4,438	1,514	402	536
01 August 2022	05 August 2022	4,354	1,543	507	751
08 August 2022	12 August 2022	4,322	1,420	450	2,157
15 August 2022	19 August 2022	4,496	1,134	441	1,444
22 August 2022	26 August 2022	6,946	1,253	516	713
29 August 2022	02 September 2022	5,296	1,382	316	671
05 September 2022	09 September 2022	4,429	1,243	500	544
13 September 2022	16 September 2022	4,217	1,306	341	1,291
19 September 2022	23 September 2022	4,556	1,146	517	400
26 September 2022	30 September 2022	4,169	1,792	458	1,355
03 October 2022	07 October 2022	2,936	1,092	446	545
10 October 2022	14 October 2022	4,470	952	484	1,299
17 October 2022	21 October 2022	3,889	1,427	476	702
24 October 2022	28 October 2022	3,944	1,394	452	618
31 October 2022	04 November 2022	3,767	1,285	443	465
07 November 2022	11 November 2022	4,621	1,397	631	432
14 November 2022	18 November 2022	6,555	1,512	446	868
21 November 2022	25 November 2022	3,827	1,021	405	796

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / USD / Overnight Index Swap	Number of New Trade / CNY / Basis Swap	Number of New Trade / CNY / Floating vs. Fixed	Number of New Trade / CNY / Overnight Index Swap
23 May 2022	27 May 2022	2,030	0	3,283	7
30 May 2022	02 June 2022	1,251	0	2,373	5
06 June 2022	10 June 2022	1,750	0	3,978	4
13 June 2022	17 June 2022	2,969	0	3,407	17
20 June 2022	24 June 2022	1,979	0	2,548	10
27 June 2022	30 June 2022	1,424	0	3,074	22
04 July 2022	08 July 2022	2,508	0	3,568	5
11 July 2022	15 July 2022	2,129	0	3,309	21
18 July 2022	22 July 2022	1,656	0	3,195	13
25 July 2022	29 July 2022	2,710	0	2,285	6
01 August 2022	05 August 2022	2,529	0	2,352	5
08 August 2022	12 August 2022	2,075	0	2,806	6
15 August 2022	19 August 2022	2,366	0	3,835	17
22 August 2022	26 August 2022	2,084	0	3,333	6
29 August 2022	02 September 2022	2,308	0	2,718	16
05 September 2022	09 September 2022	1,825	0	6,796	5
13 September 2022	16 September 2022	2,253	0	2,489	7
19 September 2022	23 September 2022	1,479	0	2,120	13
26 September 2022	30 September 2022	3,650	0	3,126	15
03 October 2022	07 October 2022	1,498	0	282	2
10 October 2022	14 October 2022	1,724	0	2,479	6
17 October 2022	21 October 2022	2,264	0	2,072	6
24 October 2022	28 October 2022	2,647	0	2,283	6
31 October 2022	04 November 2022	2,316	0	2,876	5
07 November 2022	11 November 2022	2,124	0	3,830	20
14 November 2022	18 November 2022	2,498	0	4,922	11
21 November 2022	25 November 2022	1,754	0	5,183	4

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / EUR / Basis Swap	Number of New Trade / EUR / Floating vs. Fixed	Number of New Trade / EUR / Overnight Index Swap	Number of New Trade / GBP / Basis Swap
23 May 2022	27 May 2022	245	290	40	7
30 May 2022	02 June 2022	237	198	26	0
06 June 2022	10 June 2022	261	307	53	0
13 June 2022	17 June 2022	133	366	81	0
20 June 2022	24 June 2022	183	234	50	0
27 June 2022	30 June 2022	132	201	44	0
04 July 2022	08 July 2022	178	333	62	0
11 July 2022	15 July 2022	136	224	66	0
18 July 2022	22 July 2022	159	253	74	7
25 July 2022	29 July 2022	99	189	39	0
01 August 2022	05 August 2022	166	223	52	0
08 August 2022	12 August 2022	113	164	45	0
15 August 2022	19 August 2022	113	266	62	0
22 August 2022	26 August 2022	162	183	19	0
29 August 2022	02 September 2022	64	191	59	0
05 September 2022	09 September 2022	104	203	92	0
13 September 2022	16 September 2022	83	181	63	0
19 September 2022	23 September 2022	140	255	45	0
26 September 2022	30 September 2022	106	325	80	0
03 October 2022	07 October 2022	59	216	37	0
10 October 2022	14 October 2022	86	226	71	0
17 October 2022	21 October 2022	143	199	66	0
24 October 2022	28 October 2022	182	287	65	0
31 October 2022	04 November 2022	117	229	48	0
07 November 2022	11 November 2022	163	260	47	0
14 November 2022	18 November 2022	142	240	59	0
21 November 2022	25 November 2022	110	159	43	0

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / GBP / Floating vs. Fixed	Number of New Trade / GBP / Overnight Index Swap	Number of New Trade / JPY / Basis Swap	Number of New Trade / JPY / Floating vs. Fixed
23 May 2022	27 May 2022	35	12	0	69
30 May 2022	02 June 2022	28	3	0	66
06 June 2022	10 June 2022	27	14	3	54
13 June 2022	17 June 2022	18	16	1	42
20 June 2022	24 June 2022	37	11	0	67
27 June 2022	30 June 2022	18	22	0	35
04 July 2022	08 July 2022	18	29	1	72
11 July 2022	15 July 2022	19	9	2	61
18 July 2022	22 July 2022	25	19	4,496	2,113
25 July 2022	29 July 2022	28	6	0	55
01 August 2022	05 August 2022	21	21	0	42
08 August 2022	12 August 2022	21	37	17	48
15 August 2022	19 August 2022	19	24	0	37
22 August 2022	26 August 2022	22	15	0	86
29 August 2022	02 September 2022	22	28	0	52
05 September 2022	09 September 2022	21	25	0	47
13 September 2022	16 September 2022	19	9	0	74
19 September 2022	23 September 2022	19	19	0	61
26 September 2022	30 September 2022	20	114	0	68
03 October 2022	07 October 2022	22	79	0	64
10 October 2022	14 October 2022	18	69	0	38
17 October 2022	21 October 2022	19	29	0	43
24 October 2022	28 October 2022	21	51	0	91
31 October 2022	04 November 2022	21	33	0	67
07 November 2022	11 November 2022	28	6	0	90
14 November 2022	18 November 2022	23	21	0	58
21 November 2022	25 November 2022	29	16	0	42

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / JPY / Overnight Index Swap	Number of New Trade / HKD / Basis Swap	Number of New Trade / HKD / Floating vs. Fixed	Number of New Trade / HKD / Overnight Index Swap
23 May 2022	27 May 2022	531	202	3,746	1
30 May 2022	02 June 2022	193	185	1,497	1
06 June 2022	10 June 2022	444	166	3,077	3
13 June 2022	17 June 2022	396	118	2,509	0
20 June 2022	24 June 2022	378	101	1,910	0
27 June 2022	30 June 2022	290	126	1,525	0
04 July 2022	08 July 2022	321	90	3,908	0
11 July 2022	15 July 2022	247	60	3,356	2
18 July 2022	22 July 2022	4,963	144	2,025	0
25 July 2022	29 July 2022	487	256	1,982	0
01 August 2022	05 August 2022	372	80	2,196	0
08 August 2022	12 August 2022	473	81	3,030	0
15 August 2022	19 August 2022	388	283	1,880	0
22 August 2022	26 August 2022	460	226	2,267	0
29 August 2022	02 September 2022	341	63	2,007	0
05 September 2022	09 September 2022	482	71	3,196	3
13 September 2022	16 September 2022	464	48	1,955	0
19 September 2022	23 September 2022	302	135	2,043	0
26 September 2022	30 September 2022	663	99	1,981	0
03 October 2022	07 October 2022	392	131	1,763	0
10 October 2022	14 October 2022	417	200	1,945	0
17 October 2022	21 October 2022	581	226	2,001	0
24 October 2022	28 October 2022	591	156	2,123	0
31 October 2022	04 November 2022	468	80	1,926	0
07 November 2022	11 November 2022	444	241	3,075	0
14 November 2022	18 November 2022	427	200	2,792	0
21 November 2022	25 November 2022	286	45	2,551	0

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					*By Product and Residua*
From	To	Number of New Trade / Others / Basis Swap	Number of New Trade / Others / Floating vs. Fixed	Number of New Trade / Others / Overnight Index Swap	Number of New Trade / 0 - 1 Year / Basis Swap
23 May 2022	27 May 2022	1,292	9,594	2,159	233
30 May 2022	02 June 2022	992	6,456	1,921	234
06 June 2022	10 June 2022	1,094	12,270	3,169	244
13 June 2022	17 June 2022	1,624	13,357	3,301	314
20 June 2022	24 June 2022	805	10,741	2,502	134
27 June 2022	30 June 2022	548	7,935	1,699	130
04 July 2022	08 July 2022	842	8,522	2,772	160
11 July 2022	15 July 2022	769	8,790	2,149	134
18 July 2022	22 July 2022	753	7,959	2,869	3,385
25 July 2022	29 July 2022	571	7,179	2,155	170
01 August 2022	05 August 2022	1,019	6,604	1,883	177
08 August 2022	12 August 2022	779	6,215	1,620	171
15 August 2022	19 August 2022	751	5,567	1,690	263
22 August 2022	26 August 2022	699	10,401	2,034	163
29 August 2022	02 September 2022	667	7,884	2,094	114
05 September 2022	09 September 2022	883	7,488	2,040	151
13 September 2022	16 September 2022	642	7,342	2,206	124
19 September 2022	23 September 2022	866	7,334	2,534	174
26 September 2022	30 September 2022	724	6,346	2,783	152
03 October 2022	07 October 2022	681	5,554	1,827	134
10 October 2022	14 October 2022	653	6,936	1,655	150
17 October 2022	21 October 2022	888	6,750	2,275	228
24 October 2022	28 October 2022	744	6,028	1,480	147
31 October 2022	04 November 2022	804	5,900	1,845	152
07 November 2022	11 November 2022	1,012	6,759	1,863	237
14 November 2022	18 November 2022	851	7,589	2,483	183
21 November 2022	25 November 2022	785	6,588	1,858	129

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*/ Maturity*			
From	To	Number of New Trade / 0 - 1 Year / Floating vs. Fixed	Number of New Trade / 0 - 1 Year / Overnight Index Swap	Number of New Trade / 1 - 2 Years / Basis Swap	Number of New Trade / 1 - 2 Years / Floating vs. Fixed
23 May 2022	27 May 2022	2,827	424	226	2,305
30 May 2022	02 June 2022	1,469	422	216	1,407
06 June 2022	10 June 2022	2,238	534	215	2,431
13 June 2022	17 June 2022	1,681	877	315	2,998
20 June 2022	24 June 2022	2,732	358	177	2,295
27 June 2022	30 June 2022	2,630	334	132	1,575
04 July 2022	08 July 2022	2,821	634	165	2,114
11 July 2022	15 July 2022	2,500	555	131	2,108
18 July 2022	22 July 2022	3,344	576	352	1,873
25 July 2022	29 July 2022	1,541	552	117	1,550
01 August 2022	05 August 2022	1,488	575	162	1,667
08 August 2022	12 August 2022	2,279	464	124	1,923
15 August 2022	19 August 2022	1,864	529	151	1,795
22 August 2022	26 August 2022	1,906	524	189	1,755
29 August 2022	02 September 2022	1,868	449	103	1,249
05 September 2022	09 September 2022	3,316	580	163	2,342
13 September 2022	16 September 2022	1,678	698	123	1,530
19 September 2022	23 September 2022	1,834	651	173	1,711
26 September 2022	30 September 2022	2,039	811	135	1,755
03 October 2022	07 October 2022	1,585	521	109	1,010
10 October 2022	14 October 2022	2,003	704	166	1,638
17 October 2022	21 October 2022	2,187	771	197	1,505
24 October 2022	28 October 2022	1,569	690	130	1,819
31 October 2022	04 November 2022	1,934	602	143	1,717
07 November 2022	11 November 2022	2,297	451	249	2,005
14 November 2022	18 November 2022	2,148	536	165	2,198
21 November 2022	25 November 2022	2,803	509	139	2,039

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 1 - 2 Years / Overnight Index Swap	Number of New Trade / 2 - 5 Years / Basis Swap	Number of New Trade / 2 - 5 Years / Floating vs. Fixed	Number of New Trade / 2 - 5 Years / Overnight Index Swap
23 May 2022	27 May 2022	634	693	5,472	1,648
30 May 2022	02 June 2022	439	505	3,087	958
06 June 2022	10 June 2022	758	547	6,529	1,704
13 June 2022	17 June 2022	998	620	7,435	2,107
20 June 2022	24 June 2022	733	352	4,495	1,456
27 June 2022	30 June 2022	452	293	3,919	1,161
04 July 2022	08 July 2022	679	394	5,091	1,789
11 July 2022	15 July 2022	599	340	5,417	1,486
18 July 2022	22 July 2022	749	787	4,623	2,232
25 July 2022	29 July 2022	616	424	3,392	1,489
01 August 2022	05 August 2022	642	444	3,569	1,392
08 August 2022	12 August 2022	776	353	4,203	1,268
15 August 2022	19 August 2022	596	394	3,384	1,246
22 August 2022	26 August 2022	561	441	5,260	1,342
29 August 2022	02 September 2022	666	325	3,675	1,379
05 September 2022	09 September 2022	459	401	6,150	1,287
13 September 2022	16 September 2022	653	286	4,363	1,359
19 September 2022	23 September 2022	655	437	3,293	1,319
26 September 2022	30 September 2022	898	352	3,250	2,019
03 October 2022	07 October 2022	452	356	2,270	939
10 October 2022	14 October 2022	484	410	3,294	1,068
17 October 2022	21 October 2022	583	461	3,085	1,231
24 October 2022	28 October 2022	556	383	2,888	1,086
31 October 2022	04 November 2022	671	350	2,896	1,216
07 November 2022	11 November 2022	553	511	3,995	1,100
14 November 2022	18 November 2022	641	440	4,563	1,422
21 November 2022	25 November 2022	485	317	5,081	1,194

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 5 - 10 Years / Basis Swap	Number of New Trade / 5 - 10 Years / Floating vs. Fixed	Number of New Trade / 5 - 10 Years / Overnight Index Swap	Number of New Trade / 10 - 15 Years / Basis Swap
23 May 2022	27 May 2022	519	5,167	1,237	273
30 May 2022	02 June 2022	394	3,375	987	212
06 June 2022	10 June 2022	502	6,553	1,550	244
13 June 2022	17 June 2022	584	6,876	1,692	173
20 June 2022	24 June 2022	323	4,411	1,582	171
27 June 2022	30 June 2022	237	3,706	1,013	126
04 July 2022	08 July 2022	360	4,821	1,616	180
11 July 2022	15 July 2022	309	4,662	1,420	183
18 July 2022	22 July 2022	718	4,707	3,919	328
25 July 2022	29 July 2022	243	4,070	1,387	116
01 August 2022	05 August 2022	463	3,802	1,118	163
08 August 2022	12 August 2022	307	3,886	837	158
15 August 2022	19 August 2022	308	4,316	1,319	161
22 August 2022	26 August 2022	312	5,331	1,226	137
29 August 2022	02 September 2022	217	4,686	1,385	119
05 September 2022	09 September 2022	323	4,637	1,209	160
13 September 2022	16 September 2022	232	3,814	1,344	115
19 September 2022	23 September 2022	329	3,435	1,097	172
26 September 2022	30 September 2022	282	4,171	2,090	147
03 October 2022	07 October 2022	279	2,224	1,079	151
10 October 2022	14 October 2022	270	4,432	934	149
17 October 2022	21 October 2022	322	3,639	1,351	167
24 October 2022	28 October 2022	314	3,687	1,283	200
31 October 2022	04 November 2022	316	3,469	1,257	160
07 November 2022	11 November 2022	391	4,617	1,493	204
14 November 2022	18 November 2022	336	5,636	1,711	178
21 November 2022	25 November 2022	304	3,872	1,022	144

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 10 - 15 Years / Floating vs. Fixed	Number of New Trade / 10 - 15 Years / Overnight Index Swap	Number of New Trade / 15 - 20 Years / Basis Swap	Number of New Trade / 15 - 20 Years / Floating vs. Fixed
23 May 2022	27 May 2022	1,435	423	176	209
30 May 2022	02 June 2022	1,046	344	137	210
06 June 2022	10 June 2022	1,916	461	154	272
13 June 2022	17 June 2022	1,984	623	105	266
20 June 2022	24 June 2022	1,967	413	119	134
27 June 2022	30 June 2022	1,017	285	73	124
04 July 2022	08 July 2022	1,507	568	115	209
11 July 2022	15 July 2022	1,016	330	116	248
18 July 2022	22 July 2022	1,110	1,112	175	271
25 July 2022	29 July 2022	1,190	732	72	165
01 August 2022	05 August 2022	1,150	569	101	145
08 August 2022	12 August 2022	1,225	525	92	282
15 August 2022	19 August 2022	969	471	102	193
22 August 2022	26 August 2022	1,964	673	103	198
29 August 2022	02 September 2022	1,423	576	66	215
05 September 2022	09 September 2022	1,340	617	106	165
13 September 2022	16 September 2022	1,316	522	69	216
19 September 2022	23 September 2022	1,379	412	108	213
26 September 2022	30 September 2022	1,198	801	94	235
03 October 2022	07 October 2022	810	474	87	181
10 October 2022	14 October 2022	1,077	425	78	161
17 October 2022	21 October 2022	834	708	104	172
24 October 2022	28 October 2022	918	685	114	195
31 October 2022	04 November 2022	921	534	96	176
07 November 2022	11 November 2022	908	525	132	207
14 November 2022	18 November 2022	1,172	596	97	283
21 November 2022	25 November 2022	943	365	91	226

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 15 - 20 Years / Overnight Index Swap	Number of New Trade / > 20 Years / Basis Swap	Number of New Trade / > 20 Years / Floating vs. Fixed	Number of New Trade / > 20 Years / Overnight Index Swap
23 May 2022	27 May 2022	123	428	653	292
30 May 2022	02 June 2022	66	339	475	186
06 June 2022	10 June 2022	76	392	536	353
13 June 2022	17 June 2022	69	291	668	415
20 June 2022	24 June 2022	87	283	488	301
27 June 2022	30 June 2022	48	184	280	210
04 July 2022	08 July 2022	81	282	568	331
11 July 2022	15 July 2022	35	261	485	198
18 July 2022	22 July 2022	410	287	378	597
25 July 2022	29 July 2022	168	187	345	460
01 August 2022	05 August 2022	89	262	369	476
08 August 2022	12 August 2022	81	236	643	306
15 August 2022	19 August 2022	98	210	529	289
22 August 2022	26 August 2022	45	258	594	247
29 August 2022	02 September 2022	60	166	429	333
05 September 2022	09 September 2022	55	254	344	266
13 September 2022	16 September 2022	104	166	435	323
19 September 2022	23 September 2022	73	266	367	185
26 September 2022	30 September 2022	145	226	574	541
03 October 2022	07 October 2022	77	202	366	294
10 October 2022	14 October 2022	57	201	336	271
17 October 2022	21 October 2022	109	255	364	470
24 October 2022	28 October 2022	136	246	376	404
31 October 2022	04 November 2022	135	227	371	301
07 November 2022	11 November 2022	105	324	445	277
14 November 2022	18 November 2022	79	240	492	514
21 November 2022	25 November 2022	92	220	384	294

Interest Rate Turnover Time Series

Interest Rate Turnover		*New Trade Turnover (US$mn)*			
For The Period		*Asset Class Total*	*By Product*		
From	To	New Trade Turnover (US$mn) / Total	New Trade Turnover (US$mn) / Basis Swap	New Trade Turnover (US$mn) / Floating vs. Fixed	New Trade Turnover (US$mn) / Overnight Index Swap
28 November 2022	02 December 2022	1,485,574.19	244,233.78	754,224.39	487,116.02
05 December 2022	09 December 2022	1,420,816.81	232,869.32	701,552.44	486,395.06
12 December 2022	16 December 2022	1,372,156.16	257,342.73	739,223.57	375,589.87
19 December 2022	23 December 2022	1,259,151.04	254,724.44	720,995.39	283,431.21
28 December 2022	30 December 2022	924,865.40	238,027.92	478,555.46	208,282.03
03 January 2023	06 January 2023	1,204,359.73	261,539.91	660,946.13	281,873.70
09 January 2023	13 January 2023	1,563,140.00	320,469.62	823,807.47	418,862.91
16 January 2023	20 January 2023	1,502,806.91	259,468.56	785,507.13	457,831.22
26 January 2023	27 January 2023	2,657,333.15	516,019.31	1,190,695.41	950,618.44
30 January 2023	03 February 2023	1,933,445.55	481,971.48	853,225.96	598,248.11
06 February 2023	10 February 2023	1,713,216.49	340,321.05	733,291.81	639,603.63
13 February 2023	17 February 2023	1,763,370.93	276,380.00	873,482.85	613,508.08
20 February 2023	24 February 2023	1,502,079.41	290,556.72	721,045.04	490,477.65
27 February 2023	03 March 2023	2,426,923.66	384,865.80	842,828.81	1,199,229.05
06 March 2023	10 March 2023	2,033,492.67	364,542.17	985,624.43	683,326.08
13 March 2023	17 March 2023	2,250,176.26	380,242.43	877,185.98	992,747.85
20 March 2023	24 March 2023	1,464,636.26	305,079.63	622,401.83	537,154.80
27 March 2023	31 March 2023	1,927,912.55	464,901.40	918,734.70	544,276.44
03 April 2023	06 April 2023	1,306,212.59	312,927.71	533,856.45	459,428.43
11 April 2023	14 April 2023	1,323,361.71	326,562.47	582,139.13	414,660.11
17 April 2023	21 April 2023	1,367,492.49	307,380.20	670,257.93	389,854.37
24 April 2023	28 April 2023	1,168,112.49	295,094.24	507,970.67	365,047.58
02 May 2023	05 May 2023	1,254,631.05	302,311.55	498,549.68	453,769.82
08 May 2023	12 May 2023	1,428,202.80	270,235.91	726,615.25	431,351.64
15 May 2023	19 May 2023	1,253,865.65	266,175.80	648,118.18	339,571.67
22 May 2023	25 May 2023	5,247,503.30	1,467,368.40	1,346,460.35	2,433,674.55
26 May 2023	02 June 2023	1,464,979.04	282,458.37	627,064.81	555,455.85

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*By Product and Intention to Clear*			
From	To	New Trade Turnover (US$mn) / Intended to Clear / Basis Swap	New Trade Turnover (US$mn) / Intended to Clear / Floating vs. Fixed	New Trade Turnover (US$mn) / Intended to Clear / Overnight Index Swap	New Trade Turnover (US$mn) / Not Intended to Clear / Basis Swap
28 November 2022	02 December 2022	22,019.81	458,664.36	333,796.58	222,213.97
05 December 2022	09 December 2022	9,651.56	359,049.40	351,263.21	223,217.75
12 December 2022	16 December 2022	40,197.17	389,153.02	227,680.81	217,145.55
19 December 2022	23 December 2022	11,346.59	399,803.01	156,798.99	243,377.86
28 December 2022	30 December 2022	17,562.15	180,016.32	124,663.68	220,465.76
03 January 2023	06 January 2023	9,818.96	284,968.48	173,528.58	251,720.96
09 January 2023	13 January 2023	67,771.07	315,052.48	289,412.51	252,698.55
16 January 2023	20 January 2023	27,713.68	430,328.90	308,373.14	231,754.88
26 January 2023	27 January 2023	46,253.90	614,228.78	641,841.16	469,765.41
30 January 2023	03 February 2023	149,048.98	419,552.13	420,903.49	332,922.50
06 February 2023	10 February 2023	110,850.47	421,630.84	442,737.42	229,470.57
13 February 2023	17 February 2023	41,034.05	506,822.31	370,965.99	235,345.95
20 February 2023	24 February 2023	43,583.35	395,716.39	374,185.40	246,973.37
27 February 2023	03 March 2023	52,514.30	462,563.12	1,073,938.15	332,351.50
06 March 2023	10 March 2023	30,920.34	570,009.74	484,207.56	333,621.82
13 March 2023	17 March 2023	57,800.87	522,971.00	704,533.20	322,441.56
20 March 2023	24 March 2023	35,542.13	328,858.72	359,976.24	269,537.50
27 March 2023	31 March 2023	20,926.85	487,512.34	352,089.23	443,974.55
03 April 2023	06 April 2023	7,497.86	267,974.93	331,170.42	305,429.85
11 April 2023	14 April 2023	16,564.22	251,424.39	254,531.99	309,998.25
17 April 2023	21 April 2023	18,657.09	400,660.31	250,805.70	288,723.11
24 April 2023	28 April 2023	9,817.73	249,812.70	248,832.03	285,276.51
02 May 2023	05 May 2023	6,244.88	230,992.65	276,402.44	296,066.67
08 May 2023	12 May 2023	4,894.39	396,865.66	286,130.28	265,341.52
15 May 2023	19 May 2023	15,559.10	381,440.34	209,489.89	250,616.71
22 May 2023	25 May 2023	1,236,660.64	1,048,675.77	2,156,739.00	230,707.76
26 May 2023	02 June 2023	69,161.38	360,451.85	351,731.64	213,296.99

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period				*By Product and Currency*	
From	To	New Trade Turnover (US$mn) / Not Intended to Clear / Floating vs. Fixed	New Trade Turnover (US$mn) / Not Intended to Clear / Overnight Index Swap	New Trade Turnover (US$mn) / USD / Basis Swap	New Trade Turnover (US$mn) / USD / Floating vs. Fixed
28 November 2022	02 December 2022	295,560.02	153,319.44	59,372.53	41,532.42
05 December 2022	09 December 2022	342,503.04	135,131.84	66,879.48	90,871.55
12 December 2022	16 December 2022	350,070.55	147,909.06	77,125.66	94,550.90
19 December 2022	23 December 2022	321,192.37	126,632.22	74,398.93	192,480.35
28 December 2022	30 December 2022	298,539.14	83,618.35	50,789.79	8,263.98
03 January 2023	06 January 2023	375,977.65	108,345.11	63,220.52	15,786.59
09 January 2023	13 January 2023	508,754.99	129,450.41	120,900.32	129,614.32
16 January 2023	20 January 2023	355,178.23	149,458.08	67,664.92	94,791.28
26 January 2023	27 January 2023	576,466.63	308,777.27	139,972.02	145,233.29
30 January 2023	03 February 2023	433,673.83	177,344.62	70,522.06	30,323.88
06 February 2023	10 February 2023	311,660.98	196,866.21	6,608.23	29,446.81
13 February 2023	17 February 2023	366,660.54	242,542.09	11,010.15	34,639.85
20 February 2023	24 February 2023	325,328.66	116,292.24	9,556.45	25,579.78
27 February 2023	03 March 2023	380,265.69	125,290.90	10,946.21	35,990.36
06 March 2023	10 March 2023	415,614.69	199,118.52	13,099.95	68,982.05
13 March 2023	17 March 2023	354,214.98	288,214.65	13,492.29	41,156.32
20 March 2023	24 March 2023	293,543.11	177,178.56	17,310.84	52,226.94
27 March 2023	31 March 2023	431,222.36	192,187.21	13,050.55	32,283.99
03 April 2023	06 April 2023	265,881.52	128,258.01	8,329.68	30,917.47
11 April 2023	14 April 2023	330,714.74	160,128.12	7,689.60	37,006.41
17 April 2023	21 April 2023	269,597.61	139,048.67	8,398.64	49,326.29
24 April 2023	28 April 2023	258,157.97	116,215.55	8,184.21	79,181.10
02 May 2023	05 May 2023	267,557.03	177,367.38	6,642.41	12,485.40
08 May 2023	12 May 2023	329,749.60	145,221.35	4,480.46	16,832.24
15 May 2023	19 May 2023	266,677.84	130,081.78	5,147.39	27,125.86
22 May 2023	25 May 2023	297,784.58	276,935.55	1,236,753.47	749,565.73
26 May 2023	02 June 2023	266,612.96	203,724.21	58,456.51	15,661.96

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / USD / Overnight Index Swap	New Trade Turnover (US$mn) / CNY / Basis Swap	New Trade Turnover (US$mn) / CNY / Floating vs. Fixed	New Trade Turnover (US$mn) / CNY / Overnight Index Swap
28 November 2022	02 December 2022	326,538.14	0.00	153,088.50	3,056.48
05 December 2022	09 December 2022	303,332.13	0.00	135,026.14	5.74
12 December 2022	16 December 2022	192,730.18	0.00	125,818.23	221.57
19 December 2022	23 December 2022	159,999.95	0.00	120,749.74	157.73
28 December 2022	30 December 2022	96,483.40	0.00	172,230.33	286.64
03 January 2023	06 January 2023	154,606.81	0.00	194,008.00	342.65
09 January 2023	13 January 2023	221,174.91	0.00	169,962.41	47.27
16 January 2023	20 January 2023	190,913.39	0.00	149,954.95	1,341.80
26 January 2023	27 January 2023	333,048.91	0.00	164,022.07	2,178.98
30 January 2023	03 February 2023	326,286.28	0.00	167,795.14	1,216.48
06 February 2023	10 February 2023	257,139.20	0.00	146,969.49	7,010.94
13 February 2023	17 February 2023	229,895.98	0.00	231,628.43	3,125.70
20 February 2023	24 February 2023	201,554.35	0.00	162,506.20	212.73
27 February 2023	03 March 2023	930,344.48	0.00	211,341.47	1,488.02
06 March 2023	10 March 2023	314,241.53	0.00	261,137.52	776.71
13 March 2023	17 March 2023	611,862.69	0.00	191,826.51	7.24
20 March 2023	24 March 2023	279,034.15	0.00	127,174.63	501.44
27 March 2023	31 March 2023	228,368.62	0.00	128,216.04	944.67
03 April 2023	06 April 2023	183,959.95	0.00	115,621.69	0.00
11 April 2023	14 April 2023	198,120.91	0.00	88,861.21	0.00
17 April 2023	21 April 2023	178,251.40	0.00	63,869.41	0.00
24 April 2023	28 April 2023	232,535.69	0.00	102,006.64	202.13
02 May 2023	05 May 2023	236,157.46	0.00	85,040.41	185.21
08 May 2023	12 May 2023	163,037.54	0.00	259,590.74	3,624.04
15 May 2023	19 May 2023	152,118.26	0.00	125,870.81	606.89
22 May 2023	25 May 2023	2,159,047.38	0.00	165,120.71	206.93
26 May 2023	02 June 2023	255,512.05	0.00	187,406.35	0.00

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / EUR / Basis Swap	New Trade Turnover (US$mn) / EUR / Floating vs. Fixed	New Trade Turnover (US$mn) / EUR / Overnight Index Swap	New Trade Turnover (US$mn) / GBP / Basis Swap
28 November 2022	02 December 2022	12,073.85	4,781.66	4,972.83	0.00
05 December 2022	09 December 2022	12,570.11	4,485.35	8,974.09	0.00
12 December 2022	16 December 2022	12,137.79	5,465.52	14,703.84	0.00
19 December 2022	23 December 2022	14,908.33	5,284.62	2,058.81	0.00
28 December 2022	30 December 2022	11,514.26	2,541.85	3,314.32	0.00
03 January 2023	06 January 2023	16,840.47	6,750.61	6,344.36	0.00
09 January 2023	13 January 2023	25,562.63	6,832.30	6,468.69	0.00
16 January 2023	20 January 2023	24,674.28	7,442.31	4,361.51	0.00
26 January 2023	27 January 2023	48,869.45	12,388.41	5,834.42	0.00
30 January 2023	03 February 2023	31,040.57	10,728.40	11,251.68	0.00
06 February 2023	10 February 2023	19,814.08	9,696.35	15,132.73	0.00
13 February 2023	17 February 2023	27,970.05	12,668.09	4,553.24	0.00
20 February 2023	24 February 2023	25,782.34	10,008.67	6,866.57	0.00
27 February 2023	03 March 2023	26,987.78	9,417.00	4,480.26	0.00
06 March 2023	10 March 2023	26,174.26	12,705.44	7,821.26	0.00
13 March 2023	17 March 2023	28,307.38	19,089.19	22,986.34	0.00
20 March 2023	24 March 2023	25,856.78	10,270.60	9,126.42	0.00
27 March 2023	31 March 2023	133,639.21	84,450.67	8,957.57	0.00
03 April 2023	06 April 2023	19,896.62	5,298.42	5,469.70	0.00
11 April 2023	14 April 2023	28,871.93	16,818.57	5,336.43	0.00
17 April 2023	21 April 2023	25,160.40	10,060.52	3,379.40	0.00
24 April 2023	28 April 2023	25,361.66	8,957.12	4,127.95	0.00
02 May 2023	05 May 2023	25,716.51	6,258.25	17,191.17	0.00
08 May 2023	12 May 2023	22,676.00	5,420.83	3,271.91	0.00
15 May 2023	19 May 2023	27,993.62	21,108.03	4,475.84	0.00
22 May 2023	25 May 2023	22,248.73	7,494.82	2,260.50	0.00
26 May 2023	02 June 2023	23,199.65	9,630.03	5,760.48	0.00

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / GBP / Floating vs. Fixed	New Trade Turnover (US$mn) / GBP / Overnight Index Swap	New Trade Turnover (US$mn) / JPY / Basis Swap	New Trade Turnover (US$mn) / JPY / Floating vs. Fixed
28 November 2022	02 December 2022	2,762.57	2.02	0.00	1,013.52
05 December 2022	09 December 2022	2,586.56	273.95	0.00	1,078.70
12 December 2022	16 December 2022	2,669.09	507.01	3.69	1,233.60
19 December 2022	23 December 2022	2,780.38	345.72	580.51	3,924.18
28 December 2022	30 December 2022	1,817.55	15.28	0.00	663.73
03 January 2023	06 January 2023	1,842.31	256.86	0.00	25,596.70
09 January 2023	13 January 2023	1,719.77	308.09	0.00	11,340.24
16 January 2023	20 January 2023	1,905.30	2,580.95	0.00	12,583.77
26 January 2023	27 January 2023	3,733.51	3,419.32	77.17	21,830.02
30 January 2023	03 February 2023	5,153.29	497.03	0.00	14,311.88
06 February 2023	10 February 2023	3,486.39	535.30	0.00	8,215.83
13 February 2023	17 February 2023	3,689.48	2,965.58	0.00	6,946.20
20 February 2023	24 February 2023	3,122.67	43.28	0.00	4,312.28
27 February 2023	03 March 2023	4,310.86	1,063.79	102.81	7,599.69
06 March 2023	10 March 2023	3,701.87	1,007.36	80.09	8,033.40
13 March 2023	17 March 2023	3,028.34	1,003.18	0.00	7,372.15
20 March 2023	24 March 2023	1,724.03	394.76	0.00	6,331.56
27 March 2023	31 March 2023	4,885.79	720.61	0.00	14,100.39
03 April 2023	06 April 2023	1,425.67	326.87	37.45	5,944.63
11 April 2023	14 April 2023	1,139.02	195.53	74.35	5,950.64
17 April 2023	21 April 2023	1,069.69	862.97	0.00	5,122.74
24 April 2023	28 April 2023	1,103.52	446.85	0.00	6,343.23
02 May 2023	05 May 2023	1,533.64	1,662.39	0.00	5,471.25
08 May 2023	12 May 2023	2,473.42	48.42	0.00	5,812.28
15 May 2023	19 May 2023	2,995.67	262.31	0.00	4,949.67
22 May 2023	25 May 2023	2,011.77	612.33	0.00	11,615.48
26 May 2023	02 June 2023	777.96	376.36	0.00	5,741.68

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / JPY / Overnight Index Swap	New Trade Turnover (US$mn) / HKD / Basis Swap	New Trade Turnover (US$mn) / HKD / Floating vs. Fixed	New Trade Turnover (US$mn) / HKD / Overnight Index Swap
28 November 2022	02 December 2022	14,523.09	10,756.04	132,592.87	0.00
05 December 2022	09 December 2022	14,743.46	4,624.24	75,602.23	0.00
12 December 2022	16 December 2022	11,240.42	4,099.00	97,192.47	0.00
19 December 2022	23 December 2022	27,468.19	5,691.57	56,636.92	0.00
28 December 2022	30 December 2022	31,384.00	1,700.31	41,416.35	0.00
03 January 2023	06 January 2023	9,801.66	5,738.88	74,373.96	0.00
09 January 2023	13 January 2023	23,672.15	4,062.30	118,538.55	0.00
16 January 2023	20 January 2023	49,573.26	3,876.32	111,985.98	0.00
26 January 2023	27 January 2023	73,873.24	5,875.48	159,185.05	0.00
30 January 2023	03 February 2023	20,160.31	5,440.57	143,361.94	12.75
06 February 2023	10 February 2023	23,235.93	1,749.02	146,344.25	26.92
13 February 2023	17 February 2023	16,716.99	3,045.15	146,670.19	0.00
20 February 2023	24 February 2023	14,013.72	10,978.12	93,640.42	0.00
27 February 2023	03 March 2023	22,956.83	1,970.46	110,283.75	0.00
06 March 2023	10 March 2023	29,412.51	2,445.44	115,516.63	0.00
13 March 2023	17 March 2023	34,228.54	11,181.29	193,579.15	0.00
20 March 2023	24 March 2023	24,698.33	11,015.15	103,694.10	0.00
27 March 2023	31 March 2023	32,560.86	12,002.70	141,403.72	0.00
03 April 2023	06 April 2023	24,583.20	3,197.15	48,339.66	0.00
11 April 2023	14 April 2023	35,594.19	6,972.96	82,207.07	0.00
17 April 2023	21 April 2023	17,098.31	3,053.46	88,468.14	25.48
24 April 2023	28 April 2023	29,121.08	5,548.10	53,270.81	0.00
02 May 2023	05 May 2023	12,129.18	3,838.87	85,070.24	127.39
08 May 2023	12 May 2023	13,424.95	4,104.77	155,105.49	0.00
15 May 2023	19 May 2023	29,217.44	4,982.41	112,414.65	10.93
22 May 2023	25 May 2023	21,352.76	3,664.73	118,833.05	74.01
26 May 2023	02 June 2023	44,464.01	10,874.67	108,453.57	0.00

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					*By Product and Residua*
From	To	New Trade Turnover (US$mn) / Others / Basis Swap	New Trade Turnover (US$mn) / Others / Floating vs. Fixed	New Trade Turnover (US$mn) / Others / Overnight Index Swap	New Trade Turnover (US$mn) / 0 - 1 Year / Basis Swap
28 November 2022	02 December 2022	162,031.37	418,452.85	138,023.48	142,614.86
05 December 2022	09 December 2022	148,795.48	391,901.92	159,065.68	132,094.25
12 December 2022	16 December 2022	163,976.60	412,293.76	156,186.85	141,773.70
19 December 2022	23 December 2022	159,145.11	339,139.20	93,400.81	152,750.04
28 December 2022	30 December 2022	174,023.56	251,621.68	76,798.39	155,342.64
03 January 2023	06 January 2023	175,740.04	342,587.96	110,521.35	164,926.25
09 January 2023	13 January 2023	169,944.37	385,799.89	167,191.81	156,301.61
16 January 2023	20 January 2023	163,253.04	406,843.54	209,060.31	149,920.79
26 January 2023	27 January 2023	321,225.19	684,303.05	532,263.57	299,026.94
30 January 2023	03 February 2023	374,968.28	481,551.43	238,823.58	246,455.08
06 February 2023	10 February 2023	312,149.71	389,132.69	336,522.61	226,208.29
13 February 2023	17 February 2023	234,354.65	437,240.62	356,250.58	162,391.23
20 February 2023	24 February 2023	244,239.82	421,875.02	267,787.00	179,596.32
27 February 2023	03 March 2023	344,858.55	463,885.68	238,895.67	259,834.86
06 March 2023	10 March 2023	322,742.43	515,547.52	330,066.72	252,674.45
13 March 2023	17 March 2023	327,261.46	421,134.31	322,659.86	251,250.85
20 March 2023	24 March 2023	250,896.85	320,979.97	223,399.69	182,443.81
27 March 2023	31 March 2023	306,208.95	513,394.10	272,724.12	300,521.53
03 April 2023	06 April 2023	281,466.81	326,308.92	245,088.71	217,334.16
11 April 2023	14 April 2023	282,953.64	350,156.23	175,413.05	219,440.11
17 April 2023	21 April 2023	270,767.70	452,341.12	190,236.81	196,062.49
24 April 2023	28 April 2023	256,000.26	257,108.24	98,613.87	192,164.34
02 May 2023	05 May 2023	266,113.76	302,690.50	186,317.02	201,310.42
08 May 2023	12 May 2023	238,974.67	281,380.25	247,944.77	175,210.28
15 May 2023	19 May 2023	228,052.37	353,653.49	152,880.00	163,473.67
22 May 2023	25 May 2023	204,701.47	291,818.81	250,120.65	1,270,314.01
26 May 2023	02 June 2023	189,927.54	299,393.26	249,342.95	185,429.83

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*l Maturity*			
From	To	New Trade Turnover (US$mn) / 0 - 1 Year / Floating vs. Fixed	New Trade Turnover (US$mn) / 0 - 1 Year / Overnight Index Swap	New Trade Turnover (US$mn) / 1 - 2 Years / Basis Swap	New Trade Turnover (US$mn) / 1 - 2 Years / Floating vs. Fixed
28 November 2022	02 December 2022	396,959.92	249,436.75	34,401.27	143,581.38
05 December 2022	09 December 2022	320,796.36	330,843.98	32,779.94	114,742.71
12 December 2022	16 December 2022	377,653.62	231,191.56	29,729.51	127,037.03
19 December 2022	23 December 2022	328,440.27	135,775.09	36,004.55	120,547.68
28 December 2022	30 December 2022	318,912.62	108,605.29	26,507.81	62,815.77
03 January 2023	06 January 2023	365,125.17	160,057.09	36,211.29	114,512.68
09 January 2023	13 January 2023	347,776.55	222,876.42	97,746.01	156,650.32
16 January 2023	20 January 2023	359,907.24	258,528.92	44,564.81	170,083.20
26 January 2023	27 January 2023	550,967.40	611,147.38	89,631.64	240,303.26
30 January 2023	03 February 2023	378,933.48	385,246.75	115,295.86	158,745.55
06 February 2023	10 February 2023	337,168.84	370,346.47	63,251.03	134,597.18
13 February 2023	17 February 2023	391,685.44	389,982.55	47,376.93	172,958.73
20 February 2023	24 February 2023	301,260.48	273,646.04	58,160.39	183,846.22
27 February 2023	03 March 2023	404,085.85	992,063.97	67,239.80	178,136.93
06 March 2023	10 March 2023	462,702.33	428,465.99	52,627.12	213,065.68
13 March 2023	17 March 2023	286,369.59	657,328.01	61,110.13	246,867.27
20 March 2023	24 March 2023	232,975.74	300,992.67	57,291.30	134,943.33
27 March 2023	31 March 2023	431,776.07	350,879.73	95,681.36	213,360.30
03 April 2023	06 April 2023	270,880.03	328,667.10	49,478.03	112,871.03
11 April 2023	14 April 2023	289,858.57	233,693.26	55,358.50	107,828.70
17 April 2023	21 April 2023	358,887.89	214,349.72	54,676.96	109,916.15
24 April 2023	28 April 2023	234,091.27	172,811.39	53,121.84	98,772.99
02 May 2023	05 May 2023	218,166.15	336,481.20	52,050.98	95,907.50
08 May 2023	12 May 2023	321,759.67	275,416.78	48,457.09	168,080.11
15 May 2023	19 May 2023	241,003.11	188,064.60	52,701.90	150,437.01
22 May 2023	25 May 2023	947,089.85	1,148,123.58	84,551.37	170,295.34
26 May 2023	02 June 2023	227,230.97	343,957.81	51,185.06	140,797.25

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 1 - 2 Years / Overnight Index Swap	New Trade Turnover (US$mn) / 2 - 5 Years / Basis Swap	New Trade Turnover (US$mn) / 2 - 5 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 2 - 5 Years / Overnight Index Swap
28 November 2022	02 December 2022	89,524.71	35,128.61	135,266.53	85,548.25
05 December 2022	09 December 2022	42,820.15	36,693.68	148,931.66	56,372.83
12 December 2022	16 December 2022	41,734.07	47,672.30	132,801.62	52,281.81
19 December 2022	23 December 2022	42,015.26	35,746.70	165,358.11	48,603.44
28 December 2022	30 December 2022	22,729.72	28,322.94	50,154.50	36,449.29
03 January 2023	06 January 2023	41,431.80	31,109.06	108,125.69	35,702.50
09 January 2023	13 January 2023	60,186.56	34,281.93	142,540.13	57,431.84
16 January 2023	20 January 2023	58,136.93	32,764.76	140,208.04	76,192.98
26 January 2023	27 January 2023	108,596.72	66,139.60	226,578.95	124,962.95
30 January 2023	03 February 2023	63,372.08	58,057.92	186,076.43	76,344.77
06 February 2023	10 February 2023	67,438.71	26,802.34	155,214.17	117,540.10
13 February 2023	17 February 2023	64,504.33	41,292.28	176,509.18	85,233.76
20 February 2023	24 February 2023	55,675.84	28,333.32	135,319.67	81,710.87
27 February 2023	03 March 2023	62,518.89	29,585.73	144,228.65	64,198.41
06 March 2023	10 March 2023	58,771.36	28,162.31	162,000.65	100,557.80
13 March 2023	17 March 2023	97,769.60	39,225.73	185,694.22	120,718.23
20 March 2023	24 March 2023	63,197.45	39,052.25	139,043.73	78,724.26
27 March 2023	31 March 2023	53,960.33	35,104.97	160,258.14	66,189.88
03 April 2023	06 April 2023	43,447.20	24,424.70	95,035.57	35,723.20
11 April 2023	14 April 2023	44,983.03	26,669.07	104,079.55	61,991.27
17 April 2023	21 April 2023	42,283.35	29,127.73	107,722.57	66,455.63
24 April 2023	28 April 2023	38,865.92	25,875.34	88,658.99	62,656.01
02 May 2023	05 May 2023	31,681.24	25,979.61	107,831.66	41,586.18
08 May 2023	12 May 2023	40,816.07	24,896.08	130,188.57	62,537.89
15 May 2023	19 May 2023	42,606.34	25,879.95	130,868.60	47,894.38
22 May 2023	25 May 2023	291,604.90	69,409.81	131,029.78	413,821.71
26 May 2023	02 June 2023	40,788.81	25,121.45	123,237.09	72,335.07

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 5 - 10 Years / Basis Swap	New Trade Turnover (US$mn) / 5 - 10 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 5 - 10 Years / Overnight Index Swap	New Trade Turnover (US$mn) / 10 - 15 Years / Basis Swap
28 November 2022	02 December 2022	19,149.76	61,505.13	38,098.94	4,331.49
05 December 2022	09 December 2022	17,412.27	75,340.95	31,646.04	4,425.58
12 December 2022	16 December 2022	23,412.42	70,976.33	30,853.62	5,567.15
19 December 2022	23 December 2022	16,423.34	64,340.39	35,752.94	5,257.49
28 December 2022	30 December 2022	14,926.07	33,520.99	30,274.53	4,570.02
03 January 2023	06 January 2023	16,296.44	52,485.90	28,735.23	4,571.01
09 January 2023	13 January 2023	16,371.65	150,754.25	52,475.70	5,065.30
16 January 2023	20 January 2023	17,387.75	90,963.90	45,319.10	5,453.02
26 January 2023	27 January 2023	33,743.44	130,193.52	74,320.37	9,430.81
30 January 2023	03 February 2023	34,550.75	91,328.56	41,322.10	9,420.81
06 February 2023	10 February 2023	14,848.81	76,810.97	54,363.86	3,472.83
13 February 2023	17 February 2023	15,276.28	98,325.49	48,864.18	4,391.66
20 February 2023	24 February 2023	15,229.70	73,370.63	55,043.30	4,172.23
27 February 2023	03 March 2023	15,274.48	89,346.52	50,276.98	6,709.09
06 March 2023	10 March 2023	17,942.82	115,525.19	62,216.71	7,291.15
13 March 2023	17 March 2023	18,124.77	124,472.80	86,946.71	4,817.63
20 March 2023	24 March 2023	16,741.09	88,443.02	70,081.25	4,122.84
27 March 2023	31 March 2023	23,374.09	86,669.27	42,905.99	4,545.33
03 April 2023	06 April 2023	13,043.79	36,007.59	28,395.98	3,183.62
11 April 2023	14 April 2023	15,063.91	57,632.78	42,406.66	4,182.59
17 April 2023	21 April 2023	16,862.82	70,029.20	30,213.34	4,350.24
24 April 2023	28 April 2023	14,142.39	66,824.98	40,547.72	3,367.85
02 May 2023	05 May 2023	14,680.80	55,985.04	31,656.35	3,085.99
08 May 2023	12 May 2023	13,828.14	84,648.32	33,689.88	2,731.34
15 May 2023	19 May 2023	14,924.61	93,800.09	38,520.35	4,145.59
22 May 2023	25 May 2023	25,967.56	83,261.42	376,064.56	7,307.41
26 May 2023	02 June 2023	11,964.36	117,028.00	66,804.97	4,003.48

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 10 - 15 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 10 - 15 Years / Overnight Index Swap	New Trade Turnover (US$mn) / 15 - 20 Years / Basis Swap	New Trade Turnover (US$mn) / 15 - 20 Years / Floating vs. Fixed
28 November 2022	02 December 2022	13,641.45	13,255.18	4,757.79	1,711.99
05 December 2022	09 December 2022	38,403.59	13,945.00	4,822.17	1,492.57
12 December 2022	16 December 2022	26,313.53	9,614.41	5,416.23	2,191.01
19 December 2022	23 December 2022	22,188.63	14,332.12	4,765.01	5,946.29
28 December 2022	30 December 2022	10,474.27	7,067.03	4,674.34	1,368.27
03 January 2023	06 January 2023	16,931.76	12,110.13	4,840.82	2,067.09
09 January 2023	13 January 2023	20,405.13	14,169.92	5,320.10	2,719.97
16 January 2023	20 January 2023	20,659.23	14,637.28	5,289.21	1,911.78
26 January 2023	27 January 2023	35,456.01	22,527.78	10,062.77	4,038.32
30 January 2023	03 February 2023	29,835.35	24,040.60	8,159.43	2,990.93
06 February 2023	10 February 2023	24,391.73	17,359.51	3,210.09	2,460.88
13 February 2023	17 February 2023	28,484.83	16,198.03	3,030.44	3,090.75
20 February 2023	24 February 2023	21,175.96	16,881.41	2,749.53	4,536.35
27 February 2023	03 March 2023	20,115.62	20,858.66	3,734.98	2,925.18
06 March 2023	10 March 2023	25,427.11	22,380.60	3,380.70	3,252.84
13 March 2023	17 March 2023	29,066.28	19,459.98	3,262.12	1,993.52
20 March 2023	24 March 2023	19,111.94	16,634.43	3,023.06	1,849.23
27 March 2023	31 March 2023	21,338.82	16,927.32	3,197.07	2,756.20
03 April 2023	06 April 2023	11,528.03	13,522.92	3,195.77	1,721.85
11 April 2023	14 April 2023	16,217.88	19,722.31	3,562.74	1,893.76
17 April 2023	21 April 2023	15,260.95	11,922.84	3,849.68	3,431.72
24 April 2023	28 April 2023	12,911.13	25,034.56	3,992.85	2,644.69
02 May 2023	05 May 2023	16,978.77	9,014.97	3,097.83	1,478.06
08 May 2023	12 May 2023	15,710.18	12,293.05	3,041.31	3,123.58
15 May 2023	19 May 2023	14,874.34	15,554.93	2,896.72	2,188.41
22 May 2023	25 May 2023	11,342.09	59,246.00	4,676.99	1,841.55
26 May 2023	02 June 2023	14,695.90	22,618.61	2,766.20	1,986.92

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 15 - 20 Years / Overnight Index Swap	New Trade Turnover (US$mn) / > 20 Years / Basis Swap	New Trade Turnover (US$mn) / > 20 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / > 20 Years / Overnight Index Swap
28 November 2022	02 December 2022	2,562.05	3,850.00	1,557.99	8,690.14
05 December 2022	09 December 2022	4,259.74	4,641.42	1,844.60	6,507.31
12 December 2022	16 December 2022	1,511.31	3,771.41	2,250.43	8,403.10
19 December 2022	23 December 2022	2,263.04	3,777.32	14,174.01	4,689.33
28 December 2022	30 December 2022	1,528.78	3,684.09	1,309.03	1,627.40
03 January 2023	06 January 2023	873.29	3,585.04	1,697.82	2,963.65
09 January 2023	13 January 2023	3,378.85	5,383.00	2,961.13	8,343.62
16 January 2023	20 January 2023	1,030.27	4,088.21	1,773.74	3,985.74
26 January 2023	27 January 2023	1,701.67	7,984.11	3,157.95	7,361.57
30 January 2023	03 February 2023	2,922.91	10,031.63	5,315.68	4,998.91
06 February 2023	10 February 2023	3,443.83	2,527.66	2,648.05	9,111.16
13 February 2023	17 February 2023	2,212.39	2,621.19	2,428.42	6,512.84
20 February 2023	24 February 2023	1,666.26	2,315.24	1,535.72	5,853.92
27 February 2023	03 March 2023	1,954.77	2,486.87	3,990.06	7,357.38
06 March 2023	10 March 2023	6,184.52	2,463.62	3,650.62	4,749.10
13 March 2023	17 March 2023	4,013.48	2,451.20	2,722.30	6,511.84
20 March 2023	24 March 2023	1,641.72	2,405.28	6,034.84	5,883.01
27 March 2023	31 March 2023	4,873.56	2,477.04	2,575.90	8,539.62
03 April 2023	06 April 2023	3,885.21	2,267.63	5,812.34	5,786.82
11 April 2023	14 April 2023	5,579.95	2,285.56	4,627.89	6,283.64
17 April 2023	21 April 2023	16,631.97	2,450.27	5,009.45	7,997.53
24 April 2023	28 April 2023	15,015.33	2,429.63	4,066.62	10,116.64
02 May 2023	05 May 2023	1,323.55	2,105.93	2,202.51	2,026.32
08 May 2023	12 May 2023	2,827.95	2,071.67	3,104.82	3,770.00
15 May 2023	19 May 2023	1,383.65	2,153.37	14,946.63	5,547.41
22 May 2023	25 May 2023	38,100.02	5,141.24	1,600.32	106,713.78
26 May 2023	02 June 2023	3,536.33	1,987.99	2,088.69	5,414.25

Interest Rate Turnover Time Series

Interest Rate Turnover		*Number of New Trade*			
For The Period		*Asset Class Total*	*By Product*		
From	To	Number of New Trade / Total	Number of New Trade / Basis Swap	Number of New Trade / Floating vs. Fixed	Number of New Trade / Overnight Index Swap
28 November 2022	02 December 2022	21,427	1,508	15,000	4,920
05 December 2022	09 December 2022	18,526	1,462	12,574	4,490
12 December 2022	16 December 2022	18,314	1,355	12,538	4,422
19 December 2022	23 December 2022	16,214	1,663	10,757	3,795
28 December 2022	30 December 2022	8,811	1,156	5,497	2,158
03 January 2023	06 January 2023	18,033	1,367	12,389	4,277
09 January 2023	13 January 2023	25,525	1,639	18,098	5,788
16 January 2023	20 January 2023	22,414	1,620	15,515	5,279
26 January 2023	27 January 2023	34,692	2,985	23,066	8,641
30 January 2023	03 February 2023	20,963	1,850	14,120	4,993
06 February 2023	10 February 2023	22,003	1,245	14,392	6,366
13 February 2023	17 February 2023	23,935	1,268	16,441	6,227
20 February 2023	24 February 2023	20,297	1,365	13,277	5,655
27 February 2023	03 March 2023	24,477	1,361	16,954	6,162
06 March 2023	10 March 2023	26,355	1,253	18,487	6,615
13 March 2023	17 March 2023	30,689	1,521	18,776	10,392
20 March 2023	24 March 2023	22,914	1,609	13,769	7,536
27 March 2023	31 March 2023	22,316	1,369	15,103	5,845
03 April 2023	06 April 2023	14,298	916	9,101	4,282
11 April 2023	14 April 2023	18,666	1,297	12,021	5,349
17 April 2023	21 April 2023	19,951	1,225	12,679	6,048
24 April 2023	28 April 2023	18,827	1,145	11,277	6,406
02 May 2023	05 May 2023	16,292	1,095	10,759	4,439
08 May 2023	12 May 2023	21,207	933	15,142	5,132
15 May 2023	19 May 2023	23,382	1,332	16,717	5,333
22 May 2023	25 May 2023	211,156	30,193	66,303	114,661
26 May 2023	02 June 2023	27,934	3,693	17,227	7,014

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*By Product and Intention to Clear*			
From	To	Number of New Trade / Intended to Clear / Basis Swap	Number of New Trade / Intended to Clear / Floating vs. Fixed	Number of New Trade / Intended to Clear / Overnight Index Swap	Number of New Trade / Not Intended to Clear / Basis Swap
28 November 2022	02 December 2022	252	10,735	3,346	1,257
05 December 2022	09 December 2022	159	8,588	3,155	1,303
12 December 2022	16 December 2022	256	8,308	3,034	1,099
19 December 2022	23 December 2022	207	7,223	2,470	1,456
28 December 2022	30 December 2022	115	3,211	1,361	1,042
03 January 2023	06 January 2023	144	7,977	3,000	1,224
09 January 2023	13 January 2023	284	10,243	4,250	1,355
16 January 2023	20 January 2023	194	9,988	3,769	1,426
26 January 2023	27 January 2023	300	14,683	6,190	2,685
30 January 2023	03 February 2023	443	9,191	3,619	1,407
06 February 2023	10 February 2023	179	9,840	4,786	1,066
13 February 2023	17 February 2023	223	10,889	4,472	1,045
20 February 2023	24 February 2023	248	8,920	4,199	1,118
27 February 2023	03 March 2023	211	11,042	4,674	1,150
06 March 2023	10 March 2023	156	12,620	4,748	1,097
13 March 2023	17 March 2023	369	12,477	7,296	1,152
20 March 2023	24 March 2023	445	8,768	5,435	1,164
27 March 2023	31 March 2023	242	10,171	3,984	1,127
03 April 2023	06 April 2023	74	6,298	3,226	842
11 April 2023	14 April 2023	152	7,408	3,808	1,145
17 April 2023	21 April 2023	193	8,464	4,011	1,032
24 April 2023	28 April 2023	179	7,023	4,862	966
02 May 2023	05 May 2023	109	6,778	3,092	986
08 May 2023	12 May 2023	98	10,161	3,755	835
15 May 2023	19 May 2023	152	11,214	3,757	1,181
22 May 2023	25 May 2023	29,001	56,676	100,597	1,192
26 May 2023	02 June 2023	1,955	10,700	4,617	1,739

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period				*By Product and Currency*	
From	To	Number of New Trade / Not Intended to Clear / Floating vs. Fixed	Number of New Trade / Not Intended to Clear / Overnight Index Swap	Number of New Trade / USD / Basis Swap	Number of New Trade / USD / Floating vs. Fixed
28 November 2022	02 December 2022	4,265	1,574	423	789
05 December 2022	09 December 2022	3,986	1,336	462	826
12 December 2022	16 December 2022	4,230	1,388	316	669
19 December 2022	23 December 2022	3,534	1,325	526	2,202
28 December 2022	30 December 2022	2,286	797	327	127
03 January 2023	06 January 2023	4,412	1,277	404	409
09 January 2023	13 January 2023	7,856	1,538	454	847
16 January 2023	20 January 2023	5,528	1,511	474	989
26 January 2023	27 January 2023	8,384	2,451	880	1,746
30 January 2023	03 February 2023	4,929	1,374	377	560
06 February 2023	10 February 2023	4,553	1,580	112	751
13 February 2023	17 February 2023	5,553	1,755	124	639
20 February 2023	24 February 2023	4,357	1,457	140	582
27 February 2023	03 March 2023	5,912	1,489	195	530
06 March 2023	10 March 2023	5,867	1,867	122	909
13 March 2023	17 March 2023	6,300	3,096	130	663
20 March 2023	24 March 2023	5,002	2,102	165	749
27 March 2023	31 March 2023	4,932	1,861	111	489
03 April 2023	06 April 2023	2,804	1,056	111	455
11 April 2023	14 April 2023	4,613	1,541	171	463
17 April 2023	21 April 2023	4,215	2,037	172	1,055
24 April 2023	28 April 2023	4,254	1,544	149	1,274
02 May 2023	05 May 2023	3,982	1,347	133	271
08 May 2023	12 May 2023	4,982	1,378	105	476
15 May 2023	19 May 2023	5,504	1,576	146	458
22 May 2023	25 May 2023	9,628	14,064	29,289	54,164
26 May 2023	02 June 2023	6,528	2,398	2,576	598

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / USD / Overnight Index Swap	Number of New Trade / CNY / Basis Swap	Number of New Trade / CNY / Floating vs. Fixed	Number of New Trade / CNY / Overnight Index Swap
28 November 2022	02 December 2022	2,804	0	4,083	30
05 December 2022	09 December 2022	2,007	0	3,288	1
12 December 2022	16 December 2022	2,059	0	3,032	4
19 December 2022	23 December 2022	1,528	0	1,743	4
28 December 2022	30 December 2022	756	0	1,235	2
03 January 2023	06 January 2023	2,194	0	3,828	10
09 January 2023	13 January 2023	3,097	0	4,366	2
16 January 2023	20 January 2023	2,406	0	4,144	36
26 January 2023	27 January 2023	3,599	0	4,399	42
30 January 2023	03 February 2023	2,474	0	3,745	12
06 February 2023	10 February 2023	3,076	0	3,123	44
13 February 2023	17 February 2023	3,362	0	3,730	17
20 February 2023	24 February 2023	2,736	0	3,274	4
27 February 2023	03 March 2023	2,755	0	5,073	20
06 March 2023	10 March 2023	3,403	0	6,338	6
13 March 2023	17 March 2023	6,033	0	4,333	1
20 March 2023	24 March 2023	4,410	0	2,669	9
27 March 2023	31 March 2023	3,222	0	2,637	6
03 April 2023	06 April 2023	1,972	0	2,336	0
11 April 2023	14 April 2023	2,417	0	1,987	0
17 April 2023	21 April 2023	3,020	0	1,708	0
24 April 2023	28 April 2023	3,283	0	2,397	5
02 May 2023	05 May 2023	2,423	0	2,000	5
08 May 2023	12 May 2023	2,464	0	4,648	47
15 May 2023	19 May 2023	2,081	0	4,035	119
22 May 2023	25 May 2023	112,038	0	3,251	4
26 May 2023	02 June 2023	3,619	0	4,205	0

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / EUR / Basis Swap	Number of New Trade / EUR / Floating vs. Fixed	Number of New Trade / EUR / Overnight Index Swap	Number of New Trade / GBP / Basis Swap
28 November 2022	02 December 2022	126	194	59	0
05 December 2022	09 December 2022	145	207	27	0
12 December 2022	16 December 2022	126	210	51	0
19 December 2022	23 December 2022	182	219	27	0
28 December 2022	30 December 2022	108	82	4	0
03 January 2023	06 January 2023	162	190	35	0
09 January 2023	13 January 2023	180	282	44	0
16 January 2023	20 January 2023	175	282	28	0
26 January 2023	27 January 2023	353	503	49	0
30 January 2023	03 February 2023	191	286	49	0
06 February 2023	10 February 2023	177	336	59	0
13 February 2023	17 February 2023	181	430	51	0
20 February 2023	24 February 2023	180	493	40	0
27 February 2023	03 March 2023	179	605	42	0
06 March 2023	10 March 2023	179	678	36	0
13 March 2023	17 March 2023	182	705	137	0
20 March 2023	24 March 2023	180	505	95	0
27 March 2023	31 March 2023	193	488	45	0
03 April 2023	06 April 2023	164	277	13	0
11 April 2023	14 April 2023	221	691	28	0
17 April 2023	21 April 2023	179	489	29	0
24 April 2023	28 April 2023	180	452	35	0
02 May 2023	05 May 2023	182	372	32	0
08 May 2023	12 May 2023	143	354	19	0
15 May 2023	19 May 2023	215	427	34	0
22 May 2023	25 May 2023	143	314	29	0
26 May 2023	02 June 2023	214	674	37	0

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / GBP / Floating vs. Fixed	Number of New Trade / GBP / Overnight Index Swap	Number of New Trade / JPY / Basis Swap	Number of New Trade / JPY / Floating vs. Fixed
28 November 2022	02 December 2022	19	2	0	38
05 December 2022	09 December 2022	19	19	0	24
12 December 2022	16 December 2022	18	33	1	45
19 December 2022	23 December 2022	37	42	11	75
28 December 2022	30 December 2022	18	3	0	23
03 January 2023	06 January 2023	32	26	0	70
09 January 2023	13 January 2023	20	26	0	68
16 January 2023	20 January 2023	30	62	0	100
26 January 2023	27 January 2023	49	80	2	195
30 January 2023	03 February 2023	49	24	0	73
06 February 2023	10 February 2023	39	96	0	87
13 February 2023	17 February 2023	40	35	0	71
20 February 2023	24 February 2023	20	14	0	62
27 February 2023	03 March 2023	53	37	2	109
06 March 2023	10 March 2023	49	55	1	73
13 March 2023	17 March 2023	31	137	0	82
20 March 2023	24 March 2023	20	57	0	70
27 March 2023	31 March 2023	53	26	0	84
03 April 2023	06 April 2023	29	28	2	62
11 April 2023	14 April 2023	21	19	4	74
17 April 2023	21 April 2023	20	38	0	52
24 April 2023	28 April 2023	21	28	0	68
02 May 2023	05 May 2023	25	36	0	65
08 May 2023	12 May 2023	41	10	0	65
15 May 2023	19 May 2023	57	18	0	52
22 May 2023	25 May 2023	36	25	0	53
26 May 2023	02 June 2023	21	27	0	32

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / JPY / Overnight Index Swap	Number of New Trade / HKD / Basis Swap	Number of New Trade / HKD / Floating vs. Fixed	Number of New Trade / HKD / Overnight Index Swap
28 November 2022	02 December 2022	407	226	3,405	0
05 December 2022	09 December 2022	571	155	2,197	0
12 December 2022	16 December 2022	497	176	2,254	0
19 December 2022	23 December 2022	912	166	1,345	0
28 December 2022	30 December 2022	577	114	740	0
03 January 2023	06 January 2023	404	178	2,073	0
09 January 2023	13 January 2023	512	216	3,426	0
16 January 2023	20 January 2023	839	167	2,936	0
26 January 2023	27 January 2023	1,322	245	4,441	0
30 January 2023	03 February 2023	364	204	3,078	1
06 February 2023	10 February 2023	533	104	3,784	2
13 February 2023	17 February 2023	408	167	3,503	0
20 February 2023	24 February 2023	417	220	2,598	0
27 February 2023	03 March 2023	587	78	3,178	0
06 March 2023	10 March 2023	468	101	3,085	0
13 March 2023	17 March 2023	747	281	5,167	0
20 March 2023	24 March 2023	724	396	3,070	0
27 March 2023	31 March 2023	854	270	3,760	0
03 April 2023	06 April 2023	591	69	1,329	0
11 April 2023	14 April 2023	685	99	1,815	0
17 April 2023	21 April 2023	551	117	2,588	2
24 April 2023	28 April 2023	787	207	1,875	0
02 May 2023	05 May 2023	350	131	2,236	1
08 May 2023	12 May 2023	377	137	3,532	0
15 May 2023	19 May 2023	801	147	3,287	1
22 May 2023	25 May 2023	547	125	2,688	2
26 May 2023	02 June 2023	1,075	189	3,007	0

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					*By Product and Residua*
From	To	Number of New Trade / Others / Basis Swap	Number of New Trade / Others / Floating vs. Fixed	Number of New Trade / Others / Overnight Index Swap	Number of New Trade / 0 - 1 Year / Basis Swap
28 November 2022	02 December 2022	733	6,472	1,619	203
05 December 2022	09 December 2022	701	6,014	1,866	146
12 December 2022	16 December 2022	736	6,311	1,780	129
19 December 2022	23 December 2022	778	5,137	1,282	194
28 December 2022	30 December 2022	608	3,273	817	115
03 January 2023	06 January 2023	623	5,788	1,608	141
09 January 2023	13 January 2023	790	9,090	2,107	160
16 January 2023	20 January 2023	804	7,035	1,910	170
26 January 2023	27 January 2023	1,505	11,734	3,551	318
30 January 2023	03 February 2023	1,079	6,329	2,070	219
06 February 2023	10 February 2023	853	6,273	2,556	183
13 February 2023	17 February 2023	796	8,030	2,355	142
20 February 2023	24 February 2023	825	6,249	2,445	232
27 February 2023	03 March 2023	907	7,406	2,722	170
06 March 2023	10 March 2023	851	7,355	2,648	145
13 March 2023	17 March 2023	929	7,797	3,338	206
20 March 2023	24 March 2023	868	6,688	2,242	174
27 March 2023	31 March 2023	795	7,593	1,693	188
03 April 2023	06 April 2023	570	4,613	1,678	101
11 April 2023	14 April 2023	802	6,971	2,201	165
17 April 2023	21 April 2023	757	6,768	2,409	128
24 April 2023	28 April 2023	609	5,190	2,269	110
02 May 2023	05 May 2023	649	5,790	1,592	136
08 May 2023	12 May 2023	548	6,026	2,215	105
15 May 2023	19 May 2023	825	8,402	2,280	182
22 May 2023	25 May 2023	636	5,799	2,017	27,614
26 May 2023	02 June 2023	715	8,691	2,257	2,587

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*/ Maturity*			
From	To	Number of New Trade / 0 - 1 Year / Floating vs. Fixed	Number of New Trade / 0 - 1 Year / Overnight Index Swap	Number of New Trade / 1 - 2 Years / Basis Swap	Number of New Trade / 1 - 2 Years / Floating vs. Fixed
28 November 2022	02 December 2022	2,684	519	197	2,131
05 December 2022	09 December 2022	1,671	568	155	1,527
12 December 2022	16 December 2022	1,831	594	138	1,452
19 December 2022	23 December 2022	1,489	360	169	1,284
28 December 2022	30 December 2022	878	291	110	696
03 January 2023	06 January 2023	1,973	397	168	1,186
09 January 2023	13 January 2023	2,292	551	191	2,232
16 January 2023	20 January 2023	2,452	614	159	2,025
26 January 2023	27 January 2023	3,549	1,044	286	2,855
30 January 2023	03 February 2023	2,007	534	209	1,754
06 February 2023	10 February 2023	2,519	765	134	2,005
13 February 2023	17 February 2023	2,806	653	142	2,282
20 February 2023	24 February 2023	2,028	623	176	1,963
27 February 2023	03 March 2023	2,303	558	183	2,182
06 March 2023	10 March 2023	2,883	843	145	2,669
13 March 2023	17 March 2023	1,972	1,712	215	3,449
20 March 2023	24 March 2023	1,667	1,079	228	2,054
27 March 2023	31 March 2023	2,461	840	147	2,234
03 April 2023	06 April 2023	1,603	572	81	1,351
11 April 2023	14 April 2023	1,983	651	128	1,531
17 April 2023	21 April 2023	1,989	732	132	1,525
24 April 2023	28 April 2023	1,740	1,084	121	1,438
02 May 2023	05 May 2023	1,680	635	123	1,273
08 May 2023	12 May 2023	2,115	563	107	2,301
15 May 2023	19 May 2023	2,527	615	131	2,747
22 May 2023	25 May 2023	53,779	55,543	464	2,351
26 May 2023	02 June 2023	3,602	777	184	1,954

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 1 - 2 Years / Overnight Index Swap	Number of New Trade / 2 - 5 Years / Basis Swap	Number of New Trade / 2 - 5 Years / Floating vs. Fixed	Number of New Trade / 2 - 5 Years / Overnight Index Swap
28 November 2022	02 December 2022	548	361	4,977	1,409
05 December 2022	09 December 2022	472	400	3,862	1,014
12 December 2022	16 December 2022	505	379	4,054	1,016
19 December 2022	23 December 2022	467	414	3,182	859
28 December 2022	30 December 2022	255	290	1,374	456
03 January 2023	06 January 2023	460	340	3,412	887
09 January 2023	13 January 2023	648	443	5,677	1,148
16 January 2023	20 January 2023	569	411	4,227	1,559
26 January 2023	27 January 2023	957	742	6,168	2,570
30 January 2023	03 February 2023	606	433	4,342	1,376
06 February 2023	10 February 2023	790	259	3,925	1,755
13 February 2023	17 February 2023	765	313	4,398	1,846
20 February 2023	24 February 2023	616	279	3,483	1,622
27 February 2023	03 March 2023	724	295	4,446	1,485
06 March 2023	10 March 2023	793	275	4,200	1,907
13 March 2023	17 March 2023	1,654	364	5,112	2,603
20 March 2023	24 March 2023	1,056	436	3,841	1,795
27 March 2023	31 March 2023	704	284	4,385	1,470
03 April 2023	06 April 2023	549	218	2,635	1,039
11 April 2023	14 April 2023	657	279	3,067	1,389
17 April 2023	21 April 2023	674	282	3,113	1,942
24 April 2023	28 April 2023	631	276	2,862	1,729
02 May 2023	05 May 2023	512	231	2,987	1,137
08 May 2023	12 May 2023	604	227	4,062	1,276
15 May 2023	19 May 2023	671	302	3,562	1,403
22 May 2023	25 May 2023	10,360	863	3,865	21,475
26 May 2023	02 June 2023	621	296	4,183	1,581

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 5 - 10 Years / Basis Swap	Number of New Trade / 5 - 10 Years / Floating vs. Fixed	Number of New Trade / 5 - 10 Years / Overnight Index Swap	Number of New Trade / 10 - 15 Years / Basis Swap
28 November 2022	02 December 2022	288	3,809	1,244	143
05 December 2022	09 December 2022	286	3,988	1,246	140
12 December 2022	16 December 2022	283	3,411	1,250	142
19 December 2022	23 December 2022	323	2,660	987	181
28 December 2022	30 December 2022	246	1,571	574	129
03 January 2023	06 January 2023	265	4,031	1,484	133
09 January 2023	13 January 2023	293	5,794	2,142	162
16 January 2023	20 January 2023	348	4,945	1,446	164
26 January 2023	27 January 2023	633	7,322	2,349	306
30 January 2023	03 February 2023	388	4,153	1,453	179
06 February 2023	10 February 2023	286	4,010	1,802	120
13 February 2023	17 February 2023	265	4,903	1,734	134
20 February 2023	24 February 2023	301	3,884	1,711	116
27 February 2023	03 March 2023	281	5,806	2,038	155
06 March 2023	10 March 2023	277	6,457	1,731	139
13 March 2023	17 March 2023	329	6,011	2,626	138
20 March 2023	24 March 2023	392	4,243	2,144	121
27 March 2023	31 March 2023	367	4,064	1,419	123
03 April 2023	06 April 2023	210	2,136	1,114	101
11 April 2023	14 April 2023	287	3,478	1,487	135
17 April 2023	21 April 2023	308	4,124	1,495	120
24 April 2023	28 April 2023	276	3,818	1,676	120
02 May 2023	05 May 2023	252	3,315	1,383	109
08 May 2023	12 May 2023	209	4,845	1,662	85
15 May 2023	19 May 2023	298	6,167	1,551	129
22 May 2023	25 May 2023	596	4,867	19,037	237
26 May 2023	02 June 2023	251	5,751	2,373	119

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 10 - 15 Years / Floating vs. Fixed	Number of New Trade / 10 - 15 Years / Overnight Index Swap	Number of New Trade / 15 - 20 Years / Basis Swap	Number of New Trade / 15 - 20 Years / Floating vs. Fixed
28 November 2022	02 December 2022	857	524	90	204
05 December 2022	09 December 2022	993	688	92	191
12 December 2022	16 December 2022	1,174	515	88	241
19 December 2022	23 December 2022	1,009	677	104	321
28 December 2022	30 December 2022	524	369	77	166
03 January 2023	06 January 2023	943	676	88	286
09 January 2023	13 January 2023	1,261	751	109	304
16 January 2023	20 January 2023	1,285	604	102	192
26 January 2023	27 January 2023	2,037	933	193	387
30 January 2023	03 February 2023	1,179	589	98	234
06 February 2023	10 February 2023	1,233	785	70	234
13 February 2023	17 February 2023	1,385	680	72	238
20 February 2023	24 February 2023	1,217	676	69	323
27 February 2023	03 March 2023	1,405	821	81	230
06 March 2023	10 March 2023	1,430	871	76	286
13 March 2023	17 March 2023	1,577	1,082	74	185
20 March 2023	24 March 2023	1,158	761	68	193
27 March 2023	31 March 2023	1,191	756	68	229
03 April 2023	06 April 2023	625	504	54	212
11 April 2023	14 April 2023	1,095	662	95	219
17 April 2023	21 April 2023	1,076	611	69	268
24 April 2023	28 April 2023	752	740	71	243
02 May 2023	05 May 2023	932	471	66	170
08 May 2023	12 May 2023	1,057	596	52	252
15 May 2023	19 May 2023	984	608	78	207
22 May 2023	25 May 2023	876	2,166	143	190
26 May 2023	02 June 2023	1,066	938	68	217

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 15 - 20 Years / Overnight Index Swap	Number of New Trade / > 20 Years / Basis Swap	Number of New Trade / > 20 Years / Floating vs. Fixed	Number of New Trade / > 20 Years / Overnight Index Swap
28 November 2022	02 December 2022	148	227	338	530
05 December 2022	09 December 2022	83	245	343	420
12 December 2022	16 December 2022	97	197	376	447
19 December 2022	23 December 2022	92	279	814	355
28 December 2022	30 December 2022	59	190	290	156
03 January 2023	06 January 2023	59	232	559	316
09 January 2023	13 January 2023	93	283	540	456
16 January 2023	20 January 2023	80	266	390	409
26 January 2023	27 January 2023	141	508	749	649
30 January 2023	03 February 2023	93	325	452	344
06 February 2023	10 February 2023	103	194	468	366
13 February 2023	17 February 2023	98	200	431	453
20 February 2023	24 February 2023	113	193	381	297
27 February 2023	03 March 2023	131	197	583	407
06 March 2023	10 March 2023	118	197	563	353
13 March 2023	17 March 2023	150	196	472	567
20 March 2023	24 March 2023	131	190	614	572
27 March 2023	31 March 2023	142	192	540	516
03 April 2023	06 April 2023	152	152	541	353
11 April 2023	14 April 2023	164	208	649	340
17 April 2023	21 April 2023	220	188	585	375
24 April 2023	28 April 2023	192	171	425	355
02 May 2023	05 May 2023	105	178	403	198
08 May 2023	12 May 2023	123	148	512	309
15 May 2023	19 May 2023	108	213	525	379
22 May 2023	25 May 2023	1,455	277	378	4,626
26 May 2023	02 June 2023	163	189	455	563

Interest Rate Turnover Time Series

Interest Rate Turnover		*New Trade Turnover (US$mn)*			
For The Period		*Asset Class Total*	*By Product*		
From	To	New Trade Turnover (US$mn) / Total	New Trade Turnover (US$mn) / Basis Swap	New Trade Turnover (US$mn) / Floating vs. Fixed	New Trade Turnover (US$mn) / Overnight Index Swap
05 June 2023	09 June 2023	1,839,389.28	262,770.70	657,852.75	918,765.84
12 June 2023	16 June 2023	2,080,218.12	277,097.09	785,214.10	1,017,906.93
19 June 2023	23 June 2023	1,436,384.24	214,019.05	533,188.34	689,176.85
26 June 2023	30 June 2023	1,394,952.70	206,250.85	557,320.94	631,380.90
03 July 2023	07 July 2023	1,354,187.71	212,028.03	492,396.37	649,763.30
10 July 2023	14 July 2023	1,399,941.90	202,612.64	553,849.99	643,479.26
17 July 2023	21 July 2023	1,222,246.65	172,039.14	615,164.96	435,042.55
24 July 2023	28 July 2023	1,479,450.79	179,293.51	760,050.14	540,107.15
31 July 2023	04 August 2023	1,312,600.13	212,283.48	525,090.09	575,226.56
07 August 2023	11 August 2023	1,359,583.63	221,540.05	685,837.66	452,205.92
14 August 2023	18 August 2023	1,185,207.88	269,485.30	540,689.84	375,032.74
21 August 2023	25 August 2023	1,551,741.06	281,863.92	801,224.58	468,652.56
28 August 2023	01 September 2023	1,343,286.25	281,004.01	589,684.54	472,597.70
04 September 2023	08 September 2023	1,554,913.11	310,522.02	828,919.66	415,471.42
11 September 2023	15 September 2023	1,663,490.63	293,085.22	832,207.69	538,197.72
18 September 2023	22 September 2023	1,637,069.21	291,713.50	842,831.22	502,524.50
25 September 2023	29 September 2023	1,039,648.28	205,830.32	467,742.05	366,075.91
03 October 2023	06 October 2023	880,972.78	170,451.24	359,083.83	351,437.72
09 October 2023	13 October 2023	1,018,305.57	161,582.52	501,442.78	355,280.27
16 October 2023	20 October 2023	1,438,770.02	158,722.08	705,481.17	574,566.77
23 October 2023	27 October 2023	1,207,534.27	162,208.28	599,655.40	445,670.59
30 October 2023	03 November 2023	1,348,121.22	177,192.39	628,122.78	542,806.05
06 November 2023	10 November 2023	1,393,276.32	239,718.91	636,279.51	517,277.90
13 November 2023	17 November 2023	1,690,341.08	347,900.46	660,825.13	681,615.50
20 November 2023	24 November 2023	1,399,402.35	243,921.79	712,431.16	443,049.39
27 November 2023	01 December 2023	1,684,072.56	284,735.28	893,234.23	506,103.06
04 December 2023	08 December 2023	1,968,720.00	321,185.90	870,166.63	777,367.47

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*By Product and Intention to Clear*			
From	To	New Trade Turnover (US$mn) / Intended to Clear / Basis Swap	New Trade Turnover (US$mn) / Intended to Clear / Floating vs. Fixed	New Trade Turnover (US$mn) / Intended to Clear / Overnight Index Swap	New Trade Turnover (US$mn) / Not Intended to Clear / Basis Swap
05 June 2023	09 June 2023	23,121.03	350,387.25	592,136.64	239,649.67
12 June 2023	16 June 2023	9,219.76	441,990.92	732,299.37	267,877.33
19 June 2023	23 June 2023	12,768.35	259,632.45	414,473.64	201,250.70
26 June 2023	30 June 2023	16,149.86	274,798.84	382,986.28	190,100.99
03 July 2023	07 July 2023	9,150.48	230,759.69	435,034.18	202,877.55
10 July 2023	14 July 2023	31,197.29	275,078.19	430,103.26	171,415.35
17 July 2023	21 July 2023	19,566.19	300,165.64	277,220.61	152,472.95
24 July 2023	28 July 2023	8,585.42	406,656.73	305,643.79	170,708.08
31 July 2023	04 August 2023	34,034.86	279,170.34	352,109.10	178,248.61
07 August 2023	11 August 2023	18,130.22	394,093.88	319,285.28	203,409.83
14 August 2023	18 August 2023	61,061.88	303,398.02	229,884.69	208,423.42
21 August 2023	25 August 2023	29,058.11	508,207.69	318,465.17	252,805.81
28 August 2023	01 September 2023	22,762.37	335,181.36	281,906.21	258,241.65
04 September 2023	08 September 2023	16,430.05	471,406.07	269,163.30	294,091.97
11 September 2023	15 September 2023	10,400.97	413,291.62	313,603.15	282,684.25
18 September 2023	22 September 2023	25,554.86	390,945.03	310,084.76	266,158.64
25 September 2023	29 September 2023	28,963.87	245,998.73	254,450.03	176,866.45
03 October 2023	06 October 2023	16,707.75	179,545.72	224,775.46	153,743.48
09 October 2023	13 October 2023	29,532.93	299,236.24	246,221.02	132,049.59
16 October 2023	20 October 2023	24,368.10	488,564.40	394,967.42	134,353.98
23 October 2023	27 October 2023	27,531.97	325,004.89	294,286.73	134,676.32
30 October 2023	03 November 2023	14,233.33	350,311.23	344,650.27	162,959.05
06 November 2023	10 November 2023	39,553.03	334,310.46	347,074.61	200,165.88
13 November 2023	17 November 2023	142,882.21	374,665.54	490,046.10	205,018.25
20 November 2023	24 November 2023	31,711.48	360,975.44	271,972.44	212,210.31
27 November 2023	01 December 2023	39,167.07	546,040.63	310,335.55	245,568.21
04 December 2023	08 December 2023	28,019.75	407,473.14	481,743.22	293,166.15

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period				*By Product and Currency*	
From	To	New Trade Turnover (US$mn) / Not Intended to Clear / Floating vs. Fixed	New Trade Turnover (US$mn) / Not Intended to Clear / Overnight Index Swap	New Trade Turnover (US$mn) / USD / Basis Swap	New Trade Turnover (US$mn) / USD / Floating vs. Fixed
05 June 2023	09 June 2023	307,465.50	326,629.20	12,606.00	16,756.79
12 June 2023	16 June 2023	343,223.17	285,607.56	14,067.15	9,903.50
19 June 2023	23 June 2023	273,555.89	274,703.21	10,320.83	28,932.64
26 June 2023	30 June 2023	282,522.10	248,394.62	10,740.37	25,226.18
03 July 2023	07 July 2023	261,636.68	214,729.12	9,781.38	13,025.37
10 July 2023	14 July 2023	278,771.80	213,376.00	7,866.89	7,179.21
17 July 2023	21 July 2023	314,999.32	157,821.94	6,858.57	8,218.11
24 July 2023	28 July 2023	353,393.41	234,463.36	7,471.43	12,522.54
31 July 2023	04 August 2023	245,919.75	223,117.47	8,973.77	8,257.90
07 August 2023	11 August 2023	291,743.78	132,920.65	8,395.21	9,312.59
14 August 2023	18 August 2023	237,291.82	145,148.05	7,881.72	8,750.79
21 August 2023	25 August 2023	293,016.90	150,187.39	8,683.94	23,604.85
28 August 2023	01 September 2023	254,503.18	190,691.49	8,855.02	11,767.57
04 September 2023	08 September 2023	357,513.59	146,308.12	7,342.52	17,490.57
11 September 2023	15 September 2023	418,916.06	224,594.57	7,437.99	10,356.53
18 September 2023	22 September 2023	451,886.19	192,439.73	9,115.20	16,323.48
25 September 2023	29 September 2023	221,743.33	111,625.88	6,978.72	15,275.39
03 October 2023	06 October 2023	179,538.11	126,662.26	8,878.85	9,899.16
09 October 2023	13 October 2023	202,206.54	109,059.25	7,280.00	7,682.62
16 October 2023	20 October 2023	216,916.77	179,599.34	8,061.23	13,540.02
23 October 2023	27 October 2023	274,650.51	151,383.86	6,954.00	7,234.01
30 October 2023	03 November 2023	277,811.56	198,155.78	6,976.09	13,560.45
06 November 2023	10 November 2023	301,969.05	170,203.29	7,013.91	14,313.76
13 November 2023	17 November 2023	286,159.59	191,569.39	8,301.33	13,501.78
20 November 2023	24 November 2023	351,455.72	171,076.96	6,275.30	13,009.46
27 November 2023	01 December 2023	347,193.59	195,767.50	6,391.59	13,465.50
04 December 2023	08 December 2023	462,693.50	295,624.25	6,487.06	34,934.55

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / USD / Overnight Index Swap	New Trade Turnover (US$mn) / CNY / Basis Swap	New Trade Turnover (US$mn) / CNY / Floating vs. Fixed	New Trade Turnover (US$mn) / CNY / Overnight Index Swap
05 June 2023	09 June 2023	255,590.94	0.00	163,954.81	0.00
12 June 2023	16 June 2023	260,027.03	0.00	177,493.50	0.00
19 June 2023	23 June 2023	282,218.95	0.00	111,477.15	0.00
26 June 2023	30 June 2023	167,187.81	0.00	138,105.50	0.00
03 July 2023	07 July 2023	223,070.54	0.00	120,815.22	0.00
10 July 2023	14 July 2023	341,818.28	0.00	122,262.74	0.00
17 July 2023	21 July 2023	136,818.67	0.00	121,783.67	0.00
24 July 2023	28 July 2023	205,521.13	0.00	137,637.73	0.00
31 July 2023	04 August 2023	225,188.75	0.00	132,176.10	0.00
07 August 2023	11 August 2023	164,592.58	0.00	314,052.83	0.00
14 August 2023	18 August 2023	149,835.66	0.00	195,126.59	0.00
21 August 2023	25 August 2023	254,372.54	0.00	185,060.18	0.00
28 August 2023	01 September 2023	231,681.02	0.00	152,659.14	0.00
04 September 2023	08 September 2023	200,116.68	0.00	291,274.75	0.00
11 September 2023	15 September 2023	162,170.57	0.00	273,333.47	0.00
18 September 2023	22 September 2023	328,596.16	0.00	250,414.89	0.00
25 September 2023	29 September 2023	165,404.00	0.00	86,774.52	0.00
03 October 2023	06 October 2023	186,794.71	0.00	20,762.58	0.00
09 October 2023	13 October 2023	191,564.61	0.00	132,789.58	0.00
16 October 2023	20 October 2023	348,099.94	0.00	148,553.61	0.00
23 October 2023	27 October 2023	164,772.78	0.00	196,342.98	43.74
30 October 2023	03 November 2023	180,856.29	0.00	200,876.83	0.00
06 November 2023	10 November 2023	199,583.31	0.00	175,312.96	0.00
13 November 2023	17 November 2023	326,910.07	0.00	123,611.65	0.00
20 November 2023	24 November 2023	176,469.70	0.00	168,345.71	0.00
27 November 2023	01 December 2023	231,873.03	0.00	232,675.74	0.00
04 December 2023	08 December 2023	358,121.36	0.00	165,997.65	0.00

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / EUR / Basis Swap	New Trade Turnover (US$mn) / EUR / Floating vs. Fixed	New Trade Turnover (US$mn) / EUR / Overnight Index Swap	New Trade Turnover (US$mn) / GBP / Basis Swap
05 June 2023	09 June 2023	26,659.07	9,480.79	4,378.85	0.00
12 June 2023	16 June 2023	23,437.77	11,391.09	15,817.20	0.00
19 June 2023	23 June 2023	25,159.25	11,801.11	7,888.55	0.00
26 June 2023	30 June 2023	21,109.41	8,772.68	3,061.62	0.00
03 July 2023	07 July 2023	22,141.11	10,964.32	11,014.58	0.00
10 July 2023	14 July 2023	22,169.73	7,536.55	7,341.83	0.00
17 July 2023	21 July 2023	19,187.23	6,161.42	11,476.95	0.00
24 July 2023	28 July 2023	20,852.47	7,958.05	11,084.23	0.00
31 July 2023	04 August 2023	22,297.66	6,275.93	10,561.93	0.00
07 August 2023	11 August 2023	19,822.36	12,713.92	4,000.56	0.00
14 August 2023	18 August 2023	17,323.34	5,767.58	5,340.79	0.00
21 August 2023	25 August 2023	18,424.36	5,836.01	2,766.24	0.00
28 August 2023	01 September 2023	18,162.59	6,250.20	10,997.91	0.00
04 September 2023	08 September 2023	16,283.16	12,037.10	7,042.27	0.00
11 September 2023	15 September 2023	14,242.15	13,237.86	31,677.53	0.00
18 September 2023	22 September 2023	17,301.67	11,664.46	10,727.77	0.00
25 September 2023	29 September 2023	12,084.07	7,327.85	4,514.76	0.00
03 October 2023	06 October 2023	15,685.77	9,187.93	7,210.65	0.00
09 October 2023	13 October 2023	14,586.66	9,335.79	4,655.71	0.00
16 October 2023	20 October 2023	14,051.56	8,082.55	8,292.51	0.00
23 October 2023	27 October 2023	15,670.96	10,795.37	5,939.14	0.00
30 October 2023	03 November 2023	15,661.59	8,328.20	5,936.18	0.00
06 November 2023	10 November 2023	17,332.19	18,708.66	2,571.29	0.00
13 November 2023	17 November 2023	16,317.94	10,462.26	1,821.34	0.00
20 November 2023	24 November 2023	8,942.95	7,646.98	3,337.80	0.00
27 November 2023	01 December 2023	8,500.63	8,487.24	3,028.93	0.00
04 December 2023	08 December 2023	11,148.35	13,837.20	12,371.76	0.00

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / GBP / Floating vs. Fixed	New Trade Turnover (US$mn) / GBP / Overnight Index Swap	New Trade Turnover (US$mn) / JPY / Basis Swap	New Trade Turnover (US$mn) / JPY / Floating vs. Fixed
05 June 2023	09 June 2023	876.22	507.81	0.00	6,591.02
12 June 2023	16 June 2023	788.05	396.08	0.00	6,084.54
19 June 2023	23 June 2023	1,257.02	251.75	49.49	7,799.18
26 June 2023	30 June 2023	1,321.74	437.06	0.00	6,666.73
03 July 2023	07 July 2023	916.48	259.74	0.00	5,655.16
10 July 2023	14 July 2023	829.85	584.84	0.00	4,648.81
17 July 2023	21 July 2023	895.23	1,100.16	0.00	5,390.52
24 July 2023	28 July 2023	927.52	234.83	0.00	5,531.23
31 July 2023	04 August 2023	963.10	51.67	0.00	5,237.72
07 August 2023	11 August 2023	827.96	344.17	421.08	4,932.92
14 August 2023	18 August 2023	1,267.79	531.79	39,272.26	12,315.21
21 August 2023	25 August 2023	2,136.77	416.07	0.00	8,131.63
28 August 2023	01 September 2023	1,071.93	163.82	0.00	6,847.36
04 September 2023	08 September 2023	1,015.74	308.71	0.00	5,240.27
11 September 2023	15 September 2023	1,001.44	1,002.15	0.00	7,450.07
18 September 2023	22 September 2023	1,210.03	1,029.72	0.00	5,899.13
25 September 2023	29 September 2023	1,079.63	380.85	0.00	4,802.48
03 October 2023	06 October 2023	935.30	933.05	0.00	3,902.22
09 October 2023	13 October 2023	1,421.29	712.97	0.00	4,673.69
16 October 2023	20 October 2023	995.94	2,678.51	0.00	3,780.29
23 October 2023	27 October 2023	1,368.07	328.45	0.00	5,907.18
30 October 2023	03 November 2023	1,588.41	1,908.59	63.20	5,702.09
06 November 2023	10 November 2023	1,011.08	1,015.20	0.00	8,420.34
13 November 2023	17 November 2023	972.08	206.16	0.00	10,179.81
20 November 2023	24 November 2023	1,063.47	864.24	0.00	7,989.78
27 November 2023	01 December 2023	1,134.62	539.08	0.00	9,124.27
04 December 2023	08 December 2023	1,488.62	1,522.18	0.00	8,812.35

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / JPY / Overnight Index Swap	New Trade Turnover (US$mn) / HKD / Basis Swap	New Trade Turnover (US$mn) / HKD / Floating vs. Fixed	New Trade Turnover (US$mn) / HKD / Overnight Index Swap
05 June 2023	09 June 2023	64,550.80	9,126.89	118,788.83	0.00
12 June 2023	16 June 2023	33,130.54	2,193.17	105,633.02	0.00
19 June 2023	23 June 2023	23,866.28	3,490.83	71,942.37	0.00
26 June 2023	30 June 2023	42,333.83	800.84	63,622.53	0.00
03 July 2023	07 July 2023	29,011.14	1,056.68	66,931.11	0.00
10 July 2023	14 July 2023	39,002.55	2,278.27	94,285.83	0.00
17 July 2023	21 July 2023	27,769.23	7,254.00	90,048.27	0.00
24 July 2023	28 July 2023	47,344.93	3,696.07	77,668.32	0.00
31 July 2023	04 August 2023	47,699.92	4,167.05	105,324.01	512.73
07 August 2023	11 August 2023	36,607.69	5,782.04	88,040.42	255.73
14 August 2023	18 August 2023	32,551.03	1,258.33	112,125.24	0.00
21 August 2023	25 August 2023	26,130.13	9,586.14	246,908.16	0.00
28 August 2023	01 September 2023	21,458.70	10,800.60	181,042.93	10.19
04 September 2023	08 September 2023	45,280.42	8,179.29	120,918.11	0.00
11 September 2023	15 September 2023	55,298.08	3,108.33	130,090.93	0.00
18 September 2023	22 September 2023	34,816.85	3,792.58	121,083.66	0.00
25 September 2023	29 September 2023	56,004.64	3,168.28	118,368.18	0.03
03 October 2023	06 October 2023	47,459.31	1,192.14	88,105.50	0.00
09 October 2023	13 October 2023	30,377.05	522.49	78,666.60	0.00
16 October 2023	20 October 2023	62,931.43	1,570.92	261,370.50	0.00
23 October 2023	27 October 2023	49,926.51	13,745.37	170,419.46	0.00
30 October 2023	03 November 2023	44,542.77	6,188.02	132,955.78	0.00
06 November 2023	10 November 2023	39,678.92	3,784.72	116,340.99	102.37
13 November 2023	17 November 2023	62,722.05	2,189.97	110,636.87	0.00
20 November 2023	24 November 2023	63,527.01	4,442.04	144,946.82	0.00
27 November 2023	01 December 2023	79,254.47	2,909.95	134,290.97	0.00
04 December 2023	08 December 2023	76,997.86	1,349.53	115,447.79	0.00

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					*By Product and Residua*
From	To	New Trade Turnover (US$mn) / Others / Basis Swap	New Trade Turnover (US$mn) / Others / Floating vs. Fixed	New Trade Turnover (US$mn) / Others / Overnight Index Swap	New Trade Turnover (US$mn) / 0 - 1 Year / Basis Swap
05 June 2023	09 June 2023	214,378.74	341,404.27	593,737.44	159,758.03
12 June 2023	16 June 2023	237,399.01	473,920.40	708,536.08	137,851.31
19 June 2023	23 June 2023	174,998.65	299,978.87	374,951.31	115,708.69
26 June 2023	30 June 2023	173,600.24	313,605.58	418,360.58	126,060.83
03 July 2023	07 July 2023	179,048.85	274,088.72	386,407.31	122,779.11
10 July 2023	14 July 2023	170,297.76	317,107.02	254,731.75	114,476.48
17 July 2023	21 July 2023	138,739.34	382,667.73	257,877.55	81,763.09
24 July 2023	28 July 2023	147,273.53	517,804.74	275,922.02	96,033.96
31 July 2023	04 August 2023	176,844.99	266,855.33	291,211.57	128,016.31
07 August 2023	11 August 2023	187,119.36	255,957.02	246,405.20	142,706.98
14 August 2023	18 August 2023	203,749.65	205,336.64	186,773.46	172,976.46
21 August 2023	25 August 2023	245,169.48	329,546.98	184,967.57	199,967.73
28 August 2023	01 September 2023	243,185.81	230,045.41	208,286.06	207,089.78
04 September 2023	08 September 2023	278,717.06	380,943.13	162,723.34	246,194.60
11 September 2023	15 September 2023	268,296.75	396,737.39	288,049.39	225,378.99
18 September 2023	22 September 2023	261,504.05	436,235.57	127,354.00	202,677.63
25 September 2023	29 September 2023	183,599.26	234,113.99	139,771.63	142,100.24
03 October 2023	06 October 2023	144,694.48	226,291.15	109,040.00	107,007.26
09 October 2023	13 October 2023	139,193.37	266,873.20	127,969.93	98,907.04
16 October 2023	20 October 2023	135,038.37	269,158.26	152,564.37	88,204.71
23 October 2023	27 October 2023	125,837.95	207,588.33	224,659.97	92,998.40
30 October 2023	03 November 2023	148,303.49	265,111.02	309,562.22	109,466.84
06 November 2023	10 November 2023	211,588.11	302,171.72	274,326.81	170,252.18
13 November 2023	17 November 2023	321,091.22	391,460.67	289,955.87	244,952.08
20 November 2023	24 November 2023	224,261.50	369,428.94	198,850.65	175,283.25
27 November 2023	01 December 2023	266,933.11	494,055.89	191,407.54	209,683.27
04 December 2023	08 December 2023	302,200.96	529,648.46	328,354.32	245,770.64

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*/ Maturity*			
From	To	New Trade Turnover (US$mn) / 0 - 1 Year / Floating vs. Fixed	New Trade Turnover (US$mn) / 0 - 1 Year / Overnight Index Swap	New Trade Turnover (US$mn) / 1 - 2 Years / Basis Swap	New Trade Turnover (US$mn) / 1 - 2 Years / Floating vs. Fixed
05 June 2023	09 June 2023	280,260.28	684,891.13	55,129.95	131,598.97
12 June 2023	16 June 2023	321,777.36	774,574.62	68,002.96	153,795.22
19 June 2023	23 June 2023	225,608.48	544,371.59	44,846.71	106,271.19
26 June 2023	30 June 2023	260,003.97	464,623.03	36,721.20	110,118.43
03 July 2023	07 July 2023	199,202.86	410,938.71	43,625.05	101,825.65
10 July 2023	14 July 2023	209,055.32	308,206.84	38,610.07	131,379.16
17 July 2023	21 July 2023	263,877.01	266,583.24	40,641.20	124,775.81
24 July 2023	28 July 2023	336,360.51	339,298.20	36,325.78	156,608.46
31 July 2023	04 August 2023	191,831.19	347,707.38	36,245.84	131,012.00
07 August 2023	11 August 2023	241,691.22	231,157.93	30,047.84	195,131.13
14 August 2023	18 August 2023	187,081.47	203,837.97	30,635.76	141,407.67
21 August 2023	25 August 2023	261,911.07	196,460.31	25,254.00	211,538.71
28 August 2023	01 September 2023	235,554.98	247,529.58	29,858.60	147,432.12
04 September 2023	08 September 2023	370,109.99	203,244.92	21,512.38	170,117.93
11 September 2023	15 September 2023	314,068.45	299,136.12	19,700.95	166,578.60
18 September 2023	22 September 2023	334,994.64	200,106.71	25,126.59	202,349.65
25 September 2023	29 September 2023	203,150.19	157,687.04	18,183.73	106,822.41
03 October 2023	06 October 2023	141,616.12	134,142.74	21,096.86	65,056.89
09 October 2023	13 October 2023	167,207.25	152,592.14	18,242.00	120,517.65
16 October 2023	20 October 2023	247,525.46	239,622.88	21,146.48	175,074.25
23 October 2023	27 October 2023	207,605.52	242,664.15	22,553.83	159,351.90
30 October 2023	03 November 2023	225,977.83	333,554.29	24,455.55	165,493.96
06 November 2023	10 November 2023	238,073.28	270,154.78	23,340.78	145,670.19
13 November 2023	17 November 2023	266,476.58	389,113.70	38,313.47	131,025.94
20 November 2023	24 November 2023	268,258.21	212,727.27	23,081.64	154,766.33
27 November 2023	01 December 2023	384,546.84	210,539.32	26,633.78	191,235.76
04 December 2023	08 December 2023	386,176.31	440,466.42	31,484.85	160,655.43

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 1 - 2 Years / Overnight Index Swap	New Trade Turnover (US$mn) / 2 - 5 Years / Basis Swap	New Trade Turnover (US$mn) / 2 - 5 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 2 - 5 Years / Overnight Index Swap
05 June 2023	09 June 2023	58,067.24	25,749.99	143,754.93	92,898.40
12 June 2023	16 June 2023	76,236.98	36,292.04	155,561.45	89,140.18
19 June 2023	23 June 2023	36,653.12	27,370.48	90,013.92	54,534.23
26 June 2023	30 June 2023	33,416.22	22,065.51	90,722.58	62,779.06
03 July 2023	07 July 2023	45,268.24	24,593.69	90,757.33	77,588.15
10 July 2023	14 July 2023	87,374.64	28,448.41	110,183.38	102,091.80
17 July 2023	21 July 2023	39,377.41	27,315.96	126,577.62	60,953.94
24 July 2023	28 July 2023	56,823.10	26,102.89	139,639.26	63,329.99
31 July 2023	04 August 2023	39,734.01	26,215.16	97,664.94	81,817.04
07 August 2023	11 August 2023	32,619.14	25,351.76	155,340.12	93,877.43
14 August 2023	18 August 2023	38,208.30	36,837.01	102,213.81	56,079.91
21 August 2023	25 August 2023	50,339.50	28,907.79	197,893.28	107,855.35
28 August 2023	01 September 2023	36,709.12	23,264.37	97,019.03	61,748.08
04 September 2023	08 September 2023	38,686.08	23,072.53	162,541.27	83,460.88
11 September 2023	15 September 2023	51,628.83	22,375.55	215,200.10	84,064.74
18 September 2023	22 September 2023	75,059.94	41,443.63	173,492.97	106,693.64
25 September 2023	29 September 2023	39,085.22	24,015.77	84,247.13	71,545.14
03 October 2023	06 October 2023	57,334.61	22,502.74	83,192.04	68,156.48
09 October 2023	13 October 2023	47,343.90	24,164.93	112,482.65	61,899.64
16 October 2023	20 October 2023	93,947.92	25,634.33	161,667.38	123,932.51
23 October 2023	27 October 2023	49,741.64	24,465.23	123,922.82	53,848.77
30 October 2023	03 November 2023	45,019.71	23,434.77	128,341.83	71,197.95
06 November 2023	10 November 2023	62,108.02	25,257.54	136,349.40	86,912.60
13 November 2023	17 November 2023	82,395.46	33,696.06	140,761.66	110,909.63
20 November 2023	24 November 2023	70,270.01	24,271.39	161,413.97	94,383.42
27 November 2023	01 December 2023	58,798.01	25,054.31	173,241.03	100,154.54
04 December 2023	08 December 2023	61,596.66	21,712.97	181,280.54	130,348.16

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 5 - 10 Years / Basis Swap	New Trade Turnover (US$mn) / 5 - 10 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 5 - 10 Years / Overnight Index Swap	New Trade Turnover (US$mn) / 10 - 15 Years / Basis Swap
05 June 2023	09 June 2023	12,341.19	82,608.60	58,741.82	4,570.30
12 June 2023	16 June 2023	17,517.53	118,897.55	54,843.27	6,897.09
19 June 2023	23 June 2023	16,728.94	87,304.37	34,012.38	3,769.81
26 June 2023	30 June 2023	12,475.74	75,441.79	48,349.42	3,736.81
03 July 2023	07 July 2023	12,353.83	82,601.14	80,199.17	3,248.98
10 July 2023	14 July 2023	11,888.43	82,088.88	114,630.43	3,492.54
17 July 2023	21 July 2023	12,914.90	84,454.10	46,692.88	3,505.91
24 July 2023	28 July 2023	12,192.46	104,754.95	53,456.80	3,271.84
31 July 2023	04 August 2023	13,387.20	87,999.08	62,956.47	2,996.45
07 August 2023	11 August 2023	14,536.30	76,159.19	60,228.34	3,197.69
14 August 2023	18 August 2023	18,453.48	93,255.08	54,307.75	4,650.62
21 August 2023	25 August 2023	19,138.45	110,028.37	74,869.57	3,649.49
28 August 2023	01 September 2023	12,372.42	93,581.23	84,046.63	3,527.50
04 September 2023	08 September 2023	11,511.18	107,794.38	56,704.83	3,092.10
11 September 2023	15 September 2023	17,903.25	112,557.08	67,389.81	2,877.70
18 September 2023	22 September 2023	14,996.04	109,193.14	72,874.28	2,426.17
25 September 2023	29 September 2023	13,849.36	60,252.15	58,159.82	2,718.33
03 October 2023	06 October 2023	13,040.84	51,549.33	55,292.27	2,021.61
09 October 2023	13 October 2023	13,022.80	82,267.85	49,178.54	2,332.59
16 October 2023	20 October 2023	16,654.95	103,196.82	68,164.35	2,186.57
23 October 2023	27 October 2023	15,555.22	92,428.53	64,616.01	1,927.40
30 October 2023	03 November 2023	12,869.25	82,856.94	66,780.45	2,052.29
06 November 2023	10 November 2023	13,150.45	92,137.58	66,206.59	2,578.18
13 November 2023	17 November 2023	20,912.26	99,303.92	62,565.86	3,908.66
20 November 2023	24 November 2023	12,735.23	97,880.07	41,555.84	3,249.79
27 November 2023	01 December 2023	12,798.84	118,266.33	86,593.17	3,478.62
04 December 2023	08 December 2023	12,640.50	122,737.54	105,277.44	3,155.50

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 10 - 15 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 10 - 15 Years / Overnight Index Swap	New Trade Turnover (US$mn) / 15 - 20 Years / Basis Swap	New Trade Turnover (US$mn) / 15 - 20 Years / Floating vs. Fixed
05 June 2023	09 June 2023	15,193.36	17,873.75	2,922.10	2,052.67
12 June 2023	16 June 2023	27,168.60	18,102.35	6,509.98	3,874.85
19 June 2023	23 June 2023	14,206.43	10,853.77	3,369.17	1,926.44
26 June 2023	30 June 2023	14,423.41	13,292.42	3,178.05	1,983.46
03 July 2023	07 July 2023	12,074.39	30,387.56	3,333.79	2,477.13
10 July 2023	14 July 2023	17,381.89	20,695.10	3,656.65	1,691.09
17 July 2023	21 July 2023	12,563.39	17,365.42	3,294.99	1,378.81
24 July 2023	28 July 2023	17,035.24	22,259.55	3,143.47	2,826.94
31 July 2023	04 August 2023	13,648.28	33,494.41	3,093.22	1,271.54
07 August 2023	11 August 2023	14,298.13	27,822.51	3,552.04	1,550.26
14 August 2023	18 August 2023	13,298.62	16,070.03	3,562.09	995.78
21 August 2023	25 August 2023	15,367.19	23,097.03	2,876.44	1,826.86
28 August 2023	01 September 2023	13,107.02	32,841.69	2,859.14	1,274.78
04 September 2023	08 September 2023	15,983.58	26,340.66	3,053.99	1,233.65
11 September 2023	15 September 2023	19,713.74	21,922.84	2,831.31	1,408.85
18 September 2023	22 September 2023	17,058.42	27,461.36	2,940.82	2,981.47
25 September 2023	29 September 2023	9,677.63	32,818.56	2,780.60	1,403.48
03 October 2023	06 October 2023	13,503.31	26,874.15	2,837.76	1,782.45
09 October 2023	13 October 2023	14,325.82	34,940.97	2,916.51	1,923.87
16 October 2023	20 October 2023	12,153.24	27,817.04	2,895.52	3,701.18
23 October 2023	27 October 2023	13,145.90	26,443.54	2,693.03	1,798.53
30 October 2023	03 November 2023	21,761.02	20,085.76	2,778.54	1,137.47
06 November 2023	10 November 2023	17,334.62	24,849.58	2,861.37	2,261.23
13 November 2023	17 November 2023	19,123.60	25,274.86	3,312.64	2,021.97
20 November 2023	24 November 2023	25,170.25	16,073.15	2,951.49	1,786.25
27 November 2023	01 December 2023	21,641.06	41,133.08	2,900.61	1,543.26
04 December 2023	08 December 2023	15,621.31	28,229.62	3,165.09	1,317.56

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 15 - 20 Years / Overnight Index Swap	New Trade Turnover (US$mn) / > 20 Years / Basis Swap	New Trade Turnover (US$mn) / > 20 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / > 20 Years / Overnight Index Swap
05 June 2023	09 June 2023	1,152.01	2,299.14	2,383.95	5,141.49
12 June 2023	16 June 2023	1,471.51	4,026.18	4,139.06	3,538.01
19 June 2023	23 June 2023	932.07	2,225.26	7,857.51	7,819.68
26 June 2023	30 June 2023	1,900.82	2,012.70	4,627.31	7,019.92
03 July 2023	07 July 2023	1,154.38	2,093.59	3,457.87	4,227.09
10 July 2023	14 July 2023	3,476.77	2,040.07	2,070.28	7,003.67
17 July 2023	21 July 2023	1,203.72	2,603.08	1,538.21	2,865.94
24 July 2023	28 July 2023	1,698.25	2,223.11	2,824.78	3,241.26
31 July 2023	04 August 2023	2,649.65	2,329.30	1,663.06	6,867.60
07 August 2023	11 August 2023	2,263.11	2,147.44	1,667.61	4,237.47
14 August 2023	18 August 2023	1,232.21	2,369.88	2,437.40	5,296.57
21 August 2023	25 August 2023	4,499.96	2,070.02	2,659.09	11,530.83
28 August 2023	01 September 2023	2,702.33	2,032.19	1,715.38	7,020.27
04 September 2023	08 September 2023	489.39	2,085.23	1,138.86	6,544.66
11 September 2023	15 September 2023	3,558.77	2,017.48	2,680.87	10,496.61
18 September 2023	22 September 2023	5,522.61	2,102.62	2,760.93	14,805.95
25 September 2023	29 September 2023	1,975.59	2,182.27	2,189.08	4,804.53
03 October 2023	06 October 2023	2,343.08	1,944.17	2,383.69	7,294.39
09 October 2023	13 October 2023	1,958.20	1,996.66	2,717.68	7,366.88
16 October 2023	20 October 2023	4,722.48	1,999.52	2,162.85	16,359.59
23 October 2023	27 October 2023	1,483.85	2,015.18	1,402.20	6,872.62
30 October 2023	03 November 2023	1,060.58	2,135.14	2,553.74	5,107.31
06 November 2023	10 November 2023	1,825.20	2,278.43	4,453.21	5,221.14
13 November 2023	17 November 2023	3,474.31	2,805.28	2,111.46	7,881.67
20 November 2023	24 November 2023	2,425.35	2,348.99	3,156.07	5,614.35
27 November 2023	01 December 2023	2,176.92	4,185.84	2,759.96	6,708.02
04 December 2023	08 December 2023	2,855.55	3,256.35	2,377.94	8,593.62

Interest Rate Turnover Time Series

Interest Rate Turnover		*Number of New Trade*			
For The Period		*Asset Class Total*	*By Product*		
From	To	Number of New Trade / Total	Number of New Trade / Basis Swap	Number of New Trade / Floating vs. Fixed	Number of New Trade / Overnight Index Swap
05 June 2023	09 June 2023	23,013	1,588	13,970	7,456
12 June 2023	16 June 2023	35,475	904	19,732	14,840
19 June 2023	23 June 2023	18,763	1,302	11,641	5,820
26 June 2023	30 June 2023	16,876	1,103	10,464	5,310
03 July 2023	07 July 2023	17,710	1,029	11,326	5,356
10 July 2023	14 July 2023	22,410	939	12,980	8,492
17 July 2023	21 July 2023	23,598	997	16,434	6,168
24 July 2023	28 July 2023	22,251	1,091	14,586	6,575
31 July 2023	04 August 2023	21,280	1,285	12,424	7,572
07 August 2023	11 August 2023	22,259	1,078	14,687	6,495
14 August 2023	18 August 2023	19,747	1,379	12,964	5,404
21 August 2023	25 August 2023	26,436	1,218	16,391	8,827
28 August 2023	01 September 2023	19,491	1,250	12,365	5,876
04 September 2023	08 September 2023	22,008	1,112	14,798	6,098
11 September 2023	15 September 2023	30,053	889	20,770	8,395
18 September 2023	22 September 2023	28,830	1,294	20,433	7,104
25 September 2023	29 September 2023	17,120	720	10,436	5,964
03 October 2023	06 October 2023	17,843	915	10,072	6,857
09 October 2023	13 October 2023	18,901	842	12,369	5,691
16 October 2023	20 October 2023	25,269	1,171	16,528	7,571
23 October 2023	27 October 2023	21,374	1,247	14,166	5,962
30 October 2023	03 November 2023	21,261	1,043	13,488	6,731
06 November 2023	10 November 2023	23,049	1,046	14,568	7,435
13 November 2023	17 November 2023	22,418	1,415	13,982	7,022
20 November 2023	24 November 2023	21,814	988	14,583	6,243
27 November 2023	01 December 2023	25,069	877	17,414	6,778
04 December 2023	08 December 2023	25,842	978	15,972	8,893

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*By Product and Intention to Clear*			
From	To	Number of New Trade / Intended to Clear / Basis Swap	Number of New Trade / Intended to Clear / Floating vs. Fixed	Number of New Trade / Intended to Clear / Overnight Index Swap	Number of New Trade / Not Intended to Clear / Basis Swap
05 June 2023	09 June 2023	434	9,039	5,590	1,155
12 June 2023	16 June 2023	93	13,843	12,941	811
19 June 2023	23 June 2023	173	7,249	4,348	1,130
26 June 2023	30 June 2023	145	6,468	3,968	958
03 July 2023	07 July 2023	95	6,725	3,898	934
10 July 2023	14 July 2023	109	8,195	6,071	830
17 July 2023	21 July 2023	260	8,886	4,652	737
24 July 2023	28 July 2023	126	8,418	4,867	965
31 July 2023	04 August 2023	134	8,124	5,368	1,151
07 August 2023	11 August 2023	194	10,341	4,879	884
14 August 2023	18 August 2023	639	8,322	3,717	740
21 August 2023	25 August 2023	347	10,299	5,705	872
28 August 2023	01 September 2023	213	7,943	4,399	1,037
04 September 2023	08 September 2023	274	9,829	4,556	839
11 September 2023	15 September 2023	132	12,078	6,401	757
18 September 2023	22 September 2023	134	10,432	4,926	1,160
25 September 2023	29 September 2023	139	6,518	4,153	582
03 October 2023	06 October 2023	54	5,840	4,868	861
09 October 2023	13 October 2023	100	7,991	4,061	742
16 October 2023	20 October 2023	174	12,015	5,540	997
23 October 2023	27 October 2023	253	8,038	4,129	994
30 October 2023	03 November 2023	166	8,598	4,602	877
06 November 2023	10 November 2023	110	9,102	4,907	936
13 November 2023	17 November 2023	392	8,807	4,902	1,023
20 November 2023	24 November 2023	124	8,295	4,168	864
27 November 2023	01 December 2023	228	11,191	4,698	649
04 December 2023	08 December 2023	117	10,047	5,929	861

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period				*By Product and Currency*	
From	To	Number of New Trade / Not Intended to Clear / Floating vs. Fixed	Number of New Trade / Not Intended to Clear / Overnight Index Swap	Number of New Trade / USD / Basis Swap	Number of New Trade / USD / Floating vs. Fixed
05 June 2023	09 June 2023	4,931	1,866	366	285
12 June 2023	16 June 2023	5,889	1,899	171	261
19 June 2023	23 June 2023	4,392	1,472	218	780
26 June 2023	30 June 2023	3,996	1,343	206	573
03 July 2023	07 July 2023	4,601	1,458	149	591
10 July 2023	14 July 2023	4,785	2,421	125	290
17 July 2023	21 July 2023	7,548	1,516	85	877
24 July 2023	28 July 2023	6,168	1,708	167	266
31 July 2023	04 August 2023	4,300	2,205	142	219
07 August 2023	11 August 2023	4,346	1,616	155	271
14 August 2023	18 August 2023	4,643	1,688	144	213
21 August 2023	25 August 2023	6,093	3,122	133	1,170
28 August 2023	01 September 2023	4,422	1,478	160	247
04 September 2023	08 September 2023	4,969	1,543	118	200
11 September 2023	15 September 2023	8,692	1,995	89	225
18 September 2023	22 September 2023	10,001	2,178	156	542
25 September 2023	29 September 2023	3,918	1,811	94	286
03 October 2023	06 October 2023	4,232	1,990	141	252
09 October 2023	13 October 2023	4,378	1,630	124	170
16 October 2023	20 October 2023	4,513	2,032	165	220
23 October 2023	27 October 2023	6,128	1,833	129	152
30 October 2023	03 November 2023	4,890	2,129	112	233
06 November 2023	10 November 2023	5,467	2,528	126	235
13 November 2023	17 November 2023	5,175	2,120	157	276
20 November 2023	24 November 2023	6,289	2,075	154	169
27 November 2023	01 December 2023	6,224	2,081	101	155
04 December 2023	08 December 2023	5,925	2,964	145	268

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / USD / Overnight Index Swap	Number of New Trade / CNY / Basis Swap	Number of New Trade / CNY / Floating vs. Fixed	Number of New Trade / CNY / Overnight Index Swap
05 June 2023	09 June 2023	3,411	0	3,148	0
12 June 2023	16 June 2023	3,076	0	4,242	0
19 June 2023	23 June 2023	2,606	0	2,380	0
26 June 2023	30 June 2023	2,218	0	2,819	0
03 July 2023	07 July 2023	2,236	0	3,284	0
10 July 2023	14 July 2023	4,375	0	2,828	0
17 July 2023	21 July 2023	2,074	0	2,199	0
24 July 2023	28 July 2023	2,472	0	3,104	0
31 July 2023	04 August 2023	2,920	0	2,908	0
07 August 2023	11 August 2023	2,561	0	4,695	0
14 August 2023	18 August 2023	2,613	0	4,322	0
21 August 2023	25 August 2023	4,794	0	3,028	0
28 August 2023	01 September 2023	2,461	0	2,930	0
04 September 2023	08 September 2023	2,169	0	4,767	0
11 September 2023	15 September 2023	2,146	0	7,019	0
18 September 2023	22 September 2023	4,025	0	6,262	0
25 September 2023	29 September 2023	2,710	0	1,873	0
03 October 2023	06 October 2023	2,564	0	145	0
09 October 2023	13 October 2023	2,655	0	3,048	0
16 October 2023	20 October 2023	4,026	0	3,758	0
23 October 2023	27 October 2023	2,450	0	3,479	2
30 October 2023	03 November 2023	2,954	0	3,901	0
06 November 2023	10 November 2023	3,427	0	3,296	0
13 November 2023	17 November 2023	3,259	0	2,315	0
20 November 2023	24 November 2023	2,252	0	2,843	0
27 November 2023	01 December 2023	2,929	0	4,106	0
04 December 2023	08 December 2023	4,046	0	3,286	0

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / EUR / Basis Swap	Number of New Trade / EUR / Floating vs. Fixed	Number of New Trade / EUR / Overnight Index Swap	Number of New Trade / GBP / Basis Swap
05 June 2023	09 June 2023	225	715	40	0
12 June 2023	16 June 2023	142	540	36	0
19 June 2023	23 June 2023	216	507	40	0
26 June 2023	30 June 2023	191	474	31	0
03 July 2023	07 July 2023	180	510	45	0
10 July 2023	14 July 2023	177	406	46	0
17 July 2023	21 July 2023	144	317	35	0
24 July 2023	28 July 2023	186	408	38	0
31 July 2023	04 August 2023	241	279	45	0
07 August 2023	11 August 2023	177	638	23	0
14 August 2023	18 August 2023	143	241	56	0
21 August 2023	25 August 2023	173	407	39	0
28 August 2023	01 September 2023	226	350	37	0
04 September 2023	08 September 2023	174	703	45	0
11 September 2023	15 September 2023	150	662	79	0
18 September 2023	22 September 2023	195	606	35	0
25 September 2023	29 September 2023	128	459	49	0
03 October 2023	06 October 2023	147	434	50	0
09 October 2023	13 October 2023	145	449	41	0
16 October 2023	20 October 2023	163	443	35	0
23 October 2023	27 October 2023	144	463	36	0
30 October 2023	03 November 2023	182	338	39	0
06 November 2023	10 November 2023	179	789	32	0
13 November 2023	17 November 2023	193	336	60	0
20 November 2023	24 November 2023	107	245	44	0
27 November 2023	01 December 2023	74	439	37	0
04 December 2023	08 December 2023	145	753	51	0

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / GBP / Floating vs. Fixed	Number of New Trade / GBP / Overnight Index Swap	Number of New Trade / JPY / Basis Swap	Number of New Trade / JPY / Floating vs. Fixed
05 June 2023	09 June 2023	30	157	0	54
12 June 2023	16 June 2023	27	17	0	48
19 June 2023	23 June 2023	19	39	1	149
26 June 2023	30 June 2023	21	30	0	57
03 July 2023	07 July 2023	27	13	0	66
10 July 2023	14 July 2023	27	32	0	31
17 July 2023	21 July 2023	27	45	0	29
24 July 2023	28 July 2023	27	21	0	53
31 July 2023	04 August 2023	33	17	0	51
07 August 2023	11 August 2023	23	22	2	63
14 August 2023	18 August 2023	34	23	568	182
21 August 2023	25 August 2023	36	29	0	98
28 August 2023	01 September 2023	34	21	0	71
04 September 2023	08 September 2023	25	26	0	56
11 September 2023	15 September 2023	23	82	0	88
18 September 2023	22 September 2023	27	190	0	67
25 September 2023	29 September 2023	19	24	0	53
03 October 2023	06 October 2023	19	38	0	60
09 October 2023	13 October 2023	38	35	0	48
16 October 2023	20 October 2023	33	39	0	61
23 October 2023	27 October 2023	34	30	0	60
30 October 2023	03 November 2023	37	60	1	58
06 November 2023	10 November 2023	30	73	0	78
13 November 2023	17 November 2023	24	21	0	89
20 November 2023	24 November 2023	21	39	0	82
27 November 2023	01 December 2023	31	33	0	92
04 December 2023	08 December 2023	50	75	0	90

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / JPY / Overnight Index Swap	Number of New Trade / HKD / Basis Swap	Number of New Trade / HKD / Floating vs. Fixed	Number of New Trade / HKD / Overnight Index Swap
05 June 2023	09 June 2023	1,037	222	2,815	0
12 June 2023	16 June 2023	917	109	2,898	0
19 June 2023	23 June 2023	774	131	2,439	0
26 June 2023	30 June 2023	1,004	80	1,741	0
03 July 2023	07 July 2023	767	88	1,844	0
10 July 2023	14 July 2023	1,133	110	2,899	0
17 July 2023	21 July 2023	799	214	2,268	0
24 July 2023	28 July 2023	1,129	162	1,877	0
31 July 2023	04 August 2023	1,133	126	2,781	4
07 August 2023	11 August 2023	815	141	2,595	2
14 August 2023	18 August 2023	778	58	2,382	0
21 August 2023	25 August 2023	546	305	4,724	0
28 August 2023	01 September 2023	680	232	3,231	4
04 September 2023	08 September 2023	810	256	2,917	0
11 September 2023	15 September 2023	1,368	96	3,108	0
18 September 2023	22 September 2023	647	112	2,537	0
25 September 2023	29 September 2023	941	68	2,673	2
03 October 2023	06 October 2023	1,273	50	2,298	0
09 October 2023	13 October 2023	643	40	2,000	0
16 October 2023	20 October 2023	942	60	5,168	0
23 October 2023	27 October 2023	1,184	470	3,983	0
30 October 2023	03 November 2023	1,203	195	3,047	0
06 November 2023	10 November 2023	883	132	2,729	2
13 November 2023	17 November 2023	1,089	70	2,737	0
20 November 2023	24 November 2023	1,069	103	3,313	0
27 November 2023	01 December 2023	1,076	79	3,174	0
04 December 2023	08 December 2023	1,127	63	3,008	0

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					*By Product and Residua*
From	To	Number of New Trade / Others / Basis Swap	Number of New Trade / Others / Floating vs. Fixed	Number of New Trade / Others / Overnight Index Swap	Number of New Trade / 0 - 1 Year / Basis Swap
05 June 2023	09 June 2023	776	6,924	2,812	434
12 June 2023	16 June 2023	482	11,717	10,795	121
19 June 2023	23 June 2023	737	5,367	2,362	165
26 June 2023	30 June 2023	626	4,780	2,028	182
03 July 2023	07 July 2023	612	5,005	2,295	110
10 July 2023	14 July 2023	527	6,500	2,907	108
17 July 2023	21 July 2023	555	10,719	3,216	99
24 July 2023	28 July 2023	576	8,852	2,915	122
31 July 2023	04 August 2023	777	6,154	3,454	161
07 August 2023	11 August 2023	603	6,403	3,073	142
14 August 2023	18 August 2023	466	5,591	1,936	169
21 August 2023	25 August 2023	608	6,930	3,420	124
28 August 2023	01 September 2023	633	5,503	2,673	150
04 September 2023	08 September 2023	565	6,130	3,049	167
11 September 2023	15 September 2023	554	9,645	4,720	104
18 September 2023	22 September 2023	832	10,393	2,207	189
25 September 2023	29 September 2023	430	5,074	2,239	97
03 October 2023	06 October 2023	577	6,865	2,934	133
09 October 2023	13 October 2023	533	6,617	2,318	132
16 October 2023	20 October 2023	783	6,846	2,531	147
23 October 2023	27 October 2023	504	5,996	2,261	351
30 October 2023	03 November 2023	553	5,875	2,475	178
06 November 2023	10 November 2023	609	7,412	3,019	139
13 November 2023	17 November 2023	995	8,206	2,593	223
20 November 2023	24 November 2023	625	7,912	2,839	137
27 November 2023	01 December 2023	624	9,418	2,703	140
04 December 2023	08 December 2023	626	8,518	3,594	136

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*/ Maturity*			
From	To	Number of New Trade / 0 - 1 Year / Floating vs. Fixed	Number of New Trade / 0 - 1 Year / Overnight Index Swap	Number of New Trade / 1 - 2 Years / Basis Swap	Number of New Trade / 1 - 2 Years / Floating vs. Fixed
05 June 2023	09 June 2023	2,160	1,068	181	1,505
12 June 2023	16 June 2023	5,846	5,679	102	1,718
19 June 2023	23 June 2023	1,681	1,270	133	1,624
26 June 2023	30 June 2023	1,911	956	83	1,667
03 July 2023	07 July 2023	1,517	609	99	1,680
10 July 2023	14 July 2023	1,601	860	101	1,916
17 July 2023	21 July 2023	2,179	722	112	2,165
24 July 2023	28 July 2023	2,131	741	110	2,088
31 July 2023	04 August 2023	1,706	777	150	1,724
07 August 2023	11 August 2023	2,129	646	116	2,408
14 August 2023	18 August 2023	1,715	546	134	2,151
21 August 2023	25 August 2023	2,222	840	161	2,800
28 August 2023	01 September 2023	1,826	506	183	1,879
04 September 2023	08 September 2023	1,664	468	150	2,145
11 September 2023	15 September 2023	3,194	844	72	2,684
18 September 2023	22 September 2023	3,750	759	153	3,267
25 September 2023	29 September 2023	2,044	470	55	1,487
03 October 2023	06 October 2023	1,580	430	85	1,104
09 October 2023	13 October 2023	1,683	445	64	1,684
16 October 2023	20 October 2023	2,613	785	98	2,466
23 October 2023	27 October 2023	2,317	580	161	2,204
30 October 2023	03 November 2023	2,213	695	110	2,108
06 November 2023	10 November 2023	2,001	672	95	1,973
13 November 2023	17 November 2023	1,804	842	123	1,809
20 November 2023	24 November 2023	2,293	738	105	1,978
27 November 2023	01 December 2023	2,626	714	109	2,498
04 December 2023	08 December 2023	1,894	1,329	91	2,158

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 1 - 2 Years / Overnight Index Swap	Number of New Trade / 2 - 5 Years / Basis Swap	Number of New Trade / 2 - 5 Years / Floating vs. Fixed	Number of New Trade / 2 - 5 Years / Overnight Index Swap
05 June 2023	09 June 2023	851	279	3,542	2,020
12 June 2023	16 June 2023	1,683	209	3,492	2,962
19 June 2023	23 June 2023	610	298	2,546	1,397
26 June 2023	30 June 2023	496	238	2,167	1,336
03 July 2023	07 July 2023	563	214	2,518	1,494
10 July 2023	14 July 2023	898	211	3,370	2,364
17 July 2023	21 July 2023	613	286	4,683	1,829
24 July 2023	28 July 2023	659	306	3,635	2,118
31 July 2023	04 August 2023	589	264	2,983	2,023
07 August 2023	11 August 2023	615	233	4,223	1,755
14 August 2023	18 August 2023	667	353	3,091	1,362
21 August 2023	25 August 2023	797	308	4,555	2,675
28 August 2023	01 September 2023	603	284	2,967	1,505
04 September 2023	08 September 2023	448	257	4,087	1,479
11 September 2023	15 September 2023	723	208	6,163	2,277
18 September 2023	22 September 2023	772	294	5,548	1,733
25 September 2023	29 September 2023	523	156	2,430	1,543
03 October 2023	06 October 2023	651	177	2,781	1,648
09 October 2023	13 October 2023	608	185	3,349	1,539
16 October 2023	20 October 2023	898	252	5,129	1,655
23 October 2023	27 October 2023	613	270	3,526	1,297
30 October 2023	03 November 2023	612	235	3,449	1,652
06 November 2023	10 November 2023	737	238	4,066	2,329
13 November 2023	17 November 2023	847	295	3,971	1,911
20 November 2023	24 November 2023	607	216	4,054	1,966
27 November 2023	01 December 2023	790	159	4,389	1,738
04 December 2023	08 December 2023	775	185	4,651	2,405

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 5 - 10 Years / Basis Swap	Number of New Trade / 5 - 10 Years / Floating vs. Fixed	Number of New Trade / 5 - 10 Years / Overnight Index Swap	Number of New Trade / 10 - 15 Years / Basis Swap
05 June 2023	09 June 2023	277	4,523	2,108	138
12 June 2023	16 June 2023	196	6,107	3,104	93
19 June 2023	23 June 2023	319	4,181	1,502	122
26 June 2023	30 June 2023	257	3,432	1,489	120
03 July 2023	07 July 2023	271	4,083	1,650	113
10 July 2023	14 July 2023	206	4,417	2,708	94
17 July 2023	21 July 2023	215	5,397	1,952	97
24 July 2023	28 July 2023	224	4,944	1,852	103
31 July 2023	04 August 2023	291	4,371	2,450	128
07 August 2023	11 August 2023	268	4,259	2,052	98
14 August 2023	18 August 2023	328	4,752	1,676	159
21 August 2023	25 August 2023	305	4,922	2,871	116
28 August 2023	01 September 2023	255	4,204	2,010	126
04 September 2023	08 September 2023	231	5,339	2,316	98
11 September 2023	15 September 2023	221	6,742	2,803	96
18 September 2023	22 September 2023	283	5,794	2,068	120
25 September 2023	29 September 2023	172	3,250	2,092	79
03 October 2023	06 October 2023	204	3,027	2,468	96
09 October 2023	13 October 2023	185	4,289	1,817	91
16 October 2023	20 October 2023	311	4,737	2,407	113
23 October 2023	27 October 2023	213	4,578	2,057	78
30 October 2023	03 November 2023	202	4,086	2,411	100
06 November 2023	10 November 2023	224	4,598	2,326	109
13 November 2023	17 November 2023	340	4,550	1,936	140
20 November 2023	24 November 2023	225	4,349	1,800	101
27 November 2023	01 December 2023	197	5,815	2,073	94
04 December 2023	08 December 2023	213	5,252	2,581	107

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 10 - 15 Years / Floating vs. Fixed	Number of New Trade / 10 - 15 Years / Overnight Index Swap	Number of New Trade / 15 - 20 Years / Basis Swap	Number of New Trade / 15 - 20 Years / Floating vs. Fixed
05 June 2023	09 June 2023	1,439	860	73	243
12 June 2023	16 June 2023	1,801	955	49	281
19 June 2023	23 June 2023	969	680	72	242
26 June 2023	30 June 2023	699	607	61	211
03 July 2023	07 July 2023	780	637	60	315
10 July 2023	14 July 2023	1,081	934	61	179
17 July 2023	21 July 2023	1,307	664	46	249
24 July 2023	28 July 2023	967	806	58	284
31 July 2023	04 August 2023	1,032	1,142	78	188
07 August 2023	11 August 2023	1,026	951	60	215
14 August 2023	18 August 2023	748	717	82	144
21 August 2023	25 August 2023	1,148	836	54	244
28 August 2023	01 September 2023	887	688	66	187
04 September 2023	08 September 2023	969	892	60	160
11 September 2023	15 September 2023	1,425	1,084	51	168
18 September 2023	22 September 2023	1,222	929	70	250
25 September 2023	29 September 2023	713	862	37	125
03 October 2023	06 October 2023	986	1,047	60	183
09 October 2023	13 October 2023	806	793	53	130
16 October 2023	20 October 2023	857	922	73	225
23 October 2023	27 October 2023	892	841	47	197
30 October 2023	03 November 2023	1,089	889	59	97
06 November 2023	10 November 2023	1,203	870	63	160
13 November 2023	17 November 2023	1,176	858	81	122
20 November 2023	24 November 2023	1,402	595	57	91
27 November 2023	01 December 2023	1,408	990	39	109
04 December 2023	08 December 2023	1,315	1,115	61	99

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 15 - 20 Years / Overnight Index Swap	Number of New Trade / > 20 Years / Basis Swap	Number of New Trade / > 20 Years / Floating vs. Fixed	Number of New Trade / > 20 Years / Overnight Index Swap
05 June 2023	09 June 2023	87	207	560	462
12 June 2023	16 June 2023	159	135	488	300
19 June 2023	23 June 2023	123	194	399	240
26 June 2023	30 June 2023	121	164	378	306
03 July 2023	07 July 2023	77	163	434	327
10 July 2023	14 July 2023	182	159	418	549
17 July 2023	21 July 2023	82	143	456	308
24 July 2023	28 July 2023	102	168	538	298
31 July 2023	04 August 2023	139	213	422	454
07 August 2023	11 August 2023	137	162	428	341
14 August 2023	18 August 2023	112	154	365	325
21 August 2023	25 August 2023	181	151	502	628
28 August 2023	01 September 2023	154	187	417	411
04 September 2023	08 September 2023	52	150	435	446
11 September 2023	15 September 2023	187	138	396	479
18 September 2023	22 September 2023	223	186	604	621
25 September 2023	29 September 2023	104	125	388	371
03 October 2023	06 October 2023	149	162	412	465
09 October 2023	13 October 2023	75	133	430	415
16 October 2023	20 October 2023	220	178	503	686
23 October 2023	27 October 2023	135	128	454	441
30 October 2023	03 November 2023	93	160	447	380
06 November 2023	10 November 2023	114	179	569	388
13 November 2023	17 November 2023	186	213	552	443
20 November 2023	24 November 2023	162	148	418	377
27 November 2023	01 December 2023	124	141	570	351
04 December 2023	08 December 2023	167	186	603	521

Interest Rate Turnover Time Series

Interest Rate Turnover		*New Trade Turnover (US$mn)*			
For The Period		*Asset Class Total*	*By Product*		
From	To	New Trade Turnover (US$mn) / Total	New Trade Turnover (US$mn) / Basis Swap	New Trade Turnover (US$mn) / Floating vs. Fixed	New Trade Turnover (US$mn) / Overnight Index Swap
11 December 2023	15 December 2023	2,071,349.17	340,525.06	957,367.05	773,457.06
18 December 2023	22 December 2023	1,896,990.87	364,669.09	982,048.67	550,273.11
27 December 2023	29 December 2023	1,129,498.57	229,662.36	680,510.76	219,325.45
02 January 2024	05 January 2024	1,231,304.11	232,223.24	633,484.60	365,596.27
08 January 2024	12 January 2024	1,923,036.04	257,386.65	978,364.64	687,284.75
15 January 2024	19 January 2024	1,681,263.04	218,689.66	751,068.99	711,504.39
22 January 2024	26 January 2024	1,613,930.57	180,907.17	730,332.96	702,690.44
29 January 2024	02 February 2024	1,693,137.91	181,827.82	764,269.39	747,040.70
05 February 2024	09 February 2024	1,548,424.28	274,139.38	557,843.27	716,441.63
14 February 2024	16 February 2024	1,223,037.58	247,567.11	445,352.78	530,117.69
19 February 2024	23 February 2024	1,750,915.63	254,923.69	740,544.52	755,447.42
26 February 2024	01 March 2024	1,536,399.32	217,050.96	755,548.11	563,800.25
04 March 2024	08 March 2024	2,024,977.46	235,318.41	1,046,872.31	742,786.75
11 March 2024	15 March 2024	1,779,055.29	235,604.33	938,048.26	605,402.70
18 March 2024	22 March 2024	1,857,089.47	249,399.92	917,598.52	690,091.03
25 March 2024	28 March 2024	1,423,741.56	197,886.83	547,400.66	678,454.06
02 April 2024	05 April 2024	1,424,799.01	371,265.50	507,458.04	546,075.47
08 April 2024	12 April 2024	1,585,400.46	149,912.95	637,211.08	798,276.43
15 April 2024	19 April 2024	1,646,499.22	176,690.37	614,627.70	855,181.15
22 April 2024	26 April 2024	1,995,866.63	176,619.71	738,913.64	1,080,333.27
29 April 2024	03 May 2024	1,710,897.38	171,053.44	614,679.14	925,164.79
06 May 2024	10 May 2024	1,684,278.47	195,869.93	736,514.38	751,894.17
13 May 2024	17 May 2024	1,842,051.77	215,352.25	744,929.81	881,769.72
20 May 2024	24 May 2024	1,886,664.50	281,937.25	784,515.66	820,211.59
27 May 2024	31 May 2024	1,891,335.89	235,187.92	776,570.82	879,577.14
03 June 2024	07 June 2024	2,166,880.76	259,763.33	931,560.19	975,557.24
11 June 2024	14 June 2024	2,014,318.17	218,812.88	909,569.81	885,935.48

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*By Product and Intention to Clear*			
From	To	New Trade Turnover (US$mn) / Intended to Clear / Basis Swap	New Trade Turnover (US$mn) / Intended to Clear / Floating vs. Fixed	New Trade Turnover (US$mn) / Intended to Clear / Overnight Index Swap	New Trade Turnover (US$mn) / Not Intended to Clear / Basis Swap
11 December 2023	15 December 2023	8,784.56	452,443.69	454,362.72	331,740.50
18 December 2023	22 December 2023	20,636.01	280,027.98	288,395.09	344,033.08
27 December 2023	29 December 2023	30,543.22	355,485.63	102,171.99	199,119.13
02 January 2024	05 January 2024	12,493.66	310,771.11	223,374.26	219,729.58
08 January 2024	12 January 2024	18,594.72	606,088.26	449,840.94	238,791.93
15 January 2024	19 January 2024	16,735.30	406,677.86	471,978.86	201,954.36
22 January 2024	26 January 2024	25,070.48	391,672.32	447,682.26	155,836.69
29 January 2024	02 February 2024	6,068.85	346,826.53	465,607.51	175,758.97
05 February 2024	09 February 2024	66,597.53	284,328.27	451,117.20	207,541.85
14 February 2024	16 February 2024	13,997.51	149,608.74	292,969.75	233,569.59
19 February 2024	23 February 2024	63,212.99	376,685.21	548,572.88	191,710.70
26 February 2024	01 March 2024	9,728.80	402,084.96	346,297.39	207,322.16
04 March 2024	08 March 2024	23,474.71	526,247.73	418,608.54	211,843.70
11 March 2024	15 March 2024	6,705.47	496,577.28	382,950.87	228,898.86
18 March 2024	22 March 2024	28,574.29	472,136.01	465,258.17	220,825.62
25 March 2024	28 March 2024	17,325.54	277,874.94	352,043.50	180,561.29
02 April 2024	05 April 2024	17,555.35	195,464.84	261,797.65	353,710.14
08 April 2024	12 April 2024	7,732.67	370,019.95	537,603.64	142,180.28
15 April 2024	19 April 2024	34,484.67	355,541.95	577,968.63	142,205.70
22 April 2024	26 April 2024	44,273.79	451,611.75	776,526.09	132,345.93
29 April 2024	03 May 2024	24,643.99	310,336.60	574,315.24	146,409.45
06 May 2024	10 May 2024	20,037.65	413,171.63	476,767.06	175,832.28
13 May 2024	17 May 2024	19,293.30	358,879.45	522,308.84	196,058.94
20 May 2024	24 May 2024	73,553.09	410,913.14	535,922.33	208,384.15
27 May 2024	31 May 2024	12,538.81	393,612.93	580,339.11	222,649.12
03 June 2024	07 June 2024	10,543.33	377,588.67	676,168.95	249,220.00
11 June 2024	14 June 2024	40,588.29	457,433.18	554,543.51	178,224.59

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period				*By Product and Currency*	
From	To	New Trade Turnover (US$mn) / Not Intended to Clear / Floating vs. Fixed	New Trade Turnover (US$mn) / Not Intended to Clear / Overnight Index Swap	New Trade Turnover (US$mn) / USD / Basis Swap	New Trade Turnover (US$mn) / USD / Floating vs. Fixed
11 December 2023	15 December 2023	504,923.36	319,094.34	6,393.82	73,703.73
18 December 2023	22 December 2023	702,020.70	261,878.02	4,949.86	16,638.95
27 December 2023	29 December 2023	325,025.13	117,153.46	4,463.92	2,921.36
02 January 2024	05 January 2024	322,713.48	142,222.01	5,608.09	14,508.25
08 January 2024	12 January 2024	372,276.38	237,443.81	7,151.03	12,111.71
15 January 2024	19 January 2024	344,391.12	239,525.53	4,681.22	24,010.55
22 January 2024	26 January 2024	338,660.64	255,008.18	6,592.81	15,690.72
29 January 2024	02 February 2024	417,442.85	281,433.20	11,227.54	16,227.46
05 February 2024	09 February 2024	273,515.00	265,324.43	24,811.56	10,095.35
14 February 2024	16 February 2024	295,744.05	237,147.94	7,980.63	17,505.04
19 February 2024	23 February 2024	363,859.31	206,874.53	5,899.22	23,241.10
26 February 2024	01 March 2024	353,463.15	217,502.86	6,818.14	24,816.41
04 March 2024	08 March 2024	520,624.58	324,178.20	7,259.18	69,927.71
11 March 2024	15 March 2024	441,470.97	222,451.83	8,489.35	21,548.29
18 March 2024	22 March 2024	445,462.52	224,832.86	7,459.31	34,238.96
25 March 2024	28 March 2024	269,525.72	326,410.56	9,938.36	12,864.48
02 April 2024	05 April 2024	311,993.20	284,277.82	25,262.04	3,825.59
08 April 2024	12 April 2024	267,191.14	260,672.79	11,815.71	19,269.10
15 April 2024	19 April 2024	259,085.75	277,212.52	15,584.13	35,503.64
22 April 2024	26 April 2024	287,301.89	303,807.18	13,108.74	5,207.66
29 April 2024	03 May 2024	304,342.54	350,849.55	16,982.43	28,699.18
06 May 2024	10 May 2024	323,342.74	275,127.11	15,505.17	19,958.78
13 May 2024	17 May 2024	386,050.37	359,460.87	8,200.43	59,534.21
20 May 2024	24 May 2024	373,602.53	284,289.26	8,035.44	39,364.27
27 May 2024	31 May 2024	382,957.89	299,238.03	9,040.60	31,076.92
03 June 2024	07 June 2024	553,971.52	299,388.29	12,262.75	160,561.89
11 June 2024	14 June 2024	452,136.64	331,391.97	9,176.95	34,635.40

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / USD / Overnight Index Swap	New Trade Turnover (US$mn) / CNY / Basis Swap	New Trade Turnover (US$mn) / CNY / Floating vs. Fixed	New Trade Turnover (US$mn) / CNY / Overnight Index Swap
11 December 2023	15 December 2023	438,914.62	0.00	281,626.88	0.00
18 December 2023	22 December 2023	333,670.90	0.00	204,129.81	0.00
27 December 2023	29 December 2023	140,128.75	0.00	185,718.29	0.00
02 January 2024	05 January 2024	218,301.54	0.00	161,913.05	0.00
08 January 2024	12 January 2024	362,427.35	0.00	213,054.95	0.00
15 January 2024	19 January 2024	371,272.42	0.00	211,613.44	0.00
22 January 2024	26 January 2024	511,026.71	0.00	252,190.04	0.00
29 January 2024	02 February 2024	436,682.87	0.00	304,152.86	0.00
05 February 2024	09 February 2024	377,078.92	0.00	145,492.91	0.00
14 February 2024	16 February 2024	291,870.67	0.00	17,990.46	0.00
19 February 2024	23 February 2024	471,218.87	0.00	175,461.31	0.00
26 February 2024	01 March 2024	321,162.05	0.00	246,424.54	389.05
04 March 2024	08 March 2024	474,758.09	0.00	241,460.15	0.00
11 March 2024	15 March 2024	339,031.39	0.00	331,615.13	0.00
18 March 2024	22 March 2024	453,515.14	0.00	223,213.82	0.00
25 March 2024	28 March 2024	376,948.11	0.00	161,508.51	0.00
02 April 2024	05 April 2024	324,682.92	0.00	103,122.39	0.00
08 April 2024	12 April 2024	404,348.20	0.00	195,289.65	0.00
15 April 2024	19 April 2024	378,786.53	0.00	153,433.00	0.00
22 April 2024	26 April 2024	352,547.21	0.00	143,750.34	0.00
29 April 2024	03 May 2024	381,856.70	0.00	177,292.72	0.00
06 May 2024	10 May 2024	297,821.83	0.00	274,136.98	0.00
13 May 2024	17 May 2024	324,360.77	0.00	312,214.94	0.00
20 May 2024	24 May 2024	407,422.62	0.00	206,720.28	0.00
27 May 2024	31 May 2024	372,792.58	0.00	217,914.89	0.00
03 June 2024	07 June 2024	291,869.68	0.00	249,346.43	0.00
11 June 2024	14 June 2024	427,900.87	0.00	236,064.34	0.00

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / EUR / Basis Swap	New Trade Turnover (US$mn) / EUR / Floating vs. Fixed	New Trade Turnover (US$mn) / EUR / Overnight Index Swap	New Trade Turnover (US$mn) / GBP / Basis Swap
11 December 2023	15 December 2023	8,862.44	8,922.49	13,248.69	0.00
18 December 2023	22 December 2023	9,588.70	9,970.48	9,870.88	0.00
27 December 2023	29 December 2023	13,817.74	4,963.63	6,914.25	0.00
02 January 2024	05 January 2024	13,116.43	7,860.71	6,743.77	0.00
08 January 2024	12 January 2024	13,981.82	13,081.26	19,906.01	0.00
15 January 2024	19 January 2024	15,507.01	11,396.77	8,816.17	0.00
22 January 2024	26 January 2024	16,699.24	10,292.67	8,459.11	0.00
29 January 2024	02 February 2024	20,835.21	17,595.88	8,757.64	0.00
05 February 2024	09 February 2024	21,348.40	11,309.41	4,275.62	0.00
14 February 2024	16 February 2024	19,391.31	10,871.46	5,054.19	0.00
19 February 2024	23 February 2024	16,451.88	7,446.59	8,885.41	0.00
26 February 2024	01 March 2024	17,573.28	9,144.67	7,953.31	0.00
04 March 2024	08 March 2024	18,755.50	14,549.14	7,373.17	0.00
11 March 2024	15 March 2024	32,059.55	24,498.51	13,599.09	0.00
18 March 2024	22 March 2024	20,712.80	14,548.02	15,205.43	0.00
25 March 2024	28 March 2024	19,104.38	9,233.56	24,662.82	0.00
02 April 2024	05 April 2024	28,601.28	14,153.83	6,589.62	0.00
08 April 2024	12 April 2024	19,991.30	14,111.94	4,141.89	0.00
15 April 2024	19 April 2024	21,615.65	11,688.78	14,053.44	0.00
22 April 2024	26 April 2024	21,237.48	16,651.46	2,479.31	0.00
29 April 2024	03 May 2024	20,892.09	8,696.99	11,552.76	0.00
06 May 2024	10 May 2024	17,142.65	5,839.28	6,282.31	0.00
13 May 2024	17 May 2024	19,949.84	7,858.84	15,656.61	0.00
20 May 2024	24 May 2024	17,777.89	10,821.08	18,425.35	0.00
27 May 2024	31 May 2024	18,568.87	11,805.42	9,740.54	0.00
03 June 2024	07 June 2024	18,469.62	12,489.17	27,155.77	0.00
11 June 2024	14 June 2024	20,545.80	12,676.48	10,777.30	0.00

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / GBP / Floating vs. Fixed	New Trade Turnover (US$mn) / GBP / Overnight Index Swap	New Trade Turnover (US$mn) / JPY / Basis Swap	New Trade Turnover (US$mn) / JPY / Floating vs. Fixed
11 December 2023	15 December 2023	1,060.09	3,095.38	0.00	10,542.69
18 December 2023	22 December 2023	1,028.66	4,514.68	565.20	8,106.10
27 December 2023	29 December 2023	1,292.18	88.40	0.00	5,714.45
02 January 2024	05 January 2024	1,183.81	967.46	0.00	6,585.15
08 January 2024	12 January 2024	1,264.93	4,545.90	0.00	13,715.13
15 January 2024	19 January 2024	1,715.40	3,750.42	0.00	17,922.04
22 January 2024	26 January 2024	1,561.20	1,311.58	0.00	5,643.92
29 January 2024	02 February 2024	1,259.15	202.80	0.00	8,214.89
05 February 2024	09 February 2024	1,358.50	1,236.67	0.00	5,531.57
14 February 2024	16 February 2024	1,422.57	729.29	0.00	8,791.05
19 February 2024	23 February 2024	1,250.73	331.06	18,065.51	7,709.83
26 February 2024	01 March 2024	1,084.13	2,318.23	0.00	8,120.01
04 March 2024	08 March 2024	1,439.98	1,968.13	0.00	23,735.59
11 March 2024	15 March 2024	2,290.11	4,641.71	0.00	17,661.71
18 March 2024	22 March 2024	1,383.60	1,177.94	0.00	11,375.37
25 March 2024	28 March 2024	650.57	760.38	0.00	10,211.07
02 April 2024	05 April 2024	1,999.89	1,629.14	0.00	12,520.84
08 April 2024	12 April 2024	1,618.18	703.65	0.00	11,251.11
15 April 2024	19 April 2024	1,507.41	879.88	0.00	11,572.30
22 April 2024	26 April 2024	1,773.66	410.46	0.00	17,423.02
29 April 2024	03 May 2024	1,530.72	317.09	0.00	11,243.34
06 May 2024	10 May 2024	1,956.33	4,419.81	0.00	9,169.14
13 May 2024	17 May 2024	2,156.20	1,447.01	0.00	8,087.68
20 May 2024	24 May 2024	1,943.96	2,624.14	57,134.31	16,964.07
27 May 2024	31 May 2024	1,697.45	1,015.29	19.04	7,262.65
03 June 2024	07 June 2024	1,629.15	2,402.88	2,198.59	10,853.54
11 June 2024	14 June 2024	2,126.29	3,141.44	101.87	11,746.69

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / JPY / Overnight Index Swap	New Trade Turnover (US$mn) / HKD / Basis Swap	New Trade Turnover (US$mn) / HKD / Floating vs. Fixed	New Trade Turnover (US$mn) / HKD / Overnight Index Swap
11 December 2023	15 December 2023	53,928.53	4,378.05	94,917.48	819.39
18 December 2023	22 December 2023	69,371.04	3,968.75	109,925.33	820.97
27 December 2023	29 December 2023	36,878.26	3,575.79	110,939.27	0.00
02 January 2024	05 January 2024	19,977.88	3,216.18	112,797.92	0.00
08 January 2024	12 January 2024	70,685.90	1,122.66	144,564.06	0.00
15 January 2024	19 January 2024	89,987.24	2,292.96	85,361.33	0.00
22 January 2024	26 January 2024	65,643.92	2,963.76	107,225.92	0.00
29 January 2024	02 February 2024	56,274.17	9,541.08	97,452.42	0.00
05 February 2024	09 February 2024	68,273.05	2,838.01	92,632.11	0.00
14 February 2024	16 February 2024	35,534.69	1,785.63	54,243.74	0.00
19 February 2024	23 February 2024	99,689.96	3,213.34	106,608.41	102.29
26 February 2024	01 March 2024	44,590.81	2,548.40	90,265.90	153.30
04 March 2024	08 March 2024	90,714.75	2,170.09	230,442.32	54.44
11 March 2024	15 March 2024	92,201.63	2,776.34	123,205.37	51.13
18 March 2024	22 March 2024	67,228.32	2,832.20	130,244.16	0.00
25 March 2024	28 March 2024	91,334.00	2,584.52	76,220.59	0.00
02 April 2024	05 April 2024	77,873.08	1,434.28	71,054.84	0.00
08 April 2024	12 April 2024	99,734.51	5,799.62	153,447.21	0.00
15 April 2024	19 April 2024	131,700.50	1,594.67	103,419.00	0.00
22 April 2024	26 April 2024	115,216.36	9,015.44	139,468.75	0.00
29 April 2024	03 May 2024	94,765.48	624.26	86,911.31	0.00
06 May 2024	10 May 2024	72,469.60	4,615.46	135,105.75	0.00
13 May 2024	17 May 2024	245,629.02	3,215.91	68,953.59	0.00
20 May 2024	24 May 2024	163,769.94	3,249.35	145,871.42	5.30
27 May 2024	31 May 2024	88,442.99	1,759.20	100,458.31	0.00
03 June 2024	07 June 2024	153,765.90	3,177.04	120,470.53	0.00
11 June 2024	14 June 2024	141,341.89	2,849.83	159,577.21	0.00

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					*By Product and Residua*
From	To	New Trade Turnover (US$mn) / Others / Basis Swap	New Trade Turnover (US$mn) / Others / Floating vs. Fixed	New Trade Turnover (US$mn) / Others / Overnight Index Swap	New Trade Turnover (US$mn) / 0 - 1 Year / Basis Swap
11 December 2023	15 December 2023	320,890.74	486,593.69	263,450.45	267,269.47
18 December 2023	22 December 2023	345,596.58	632,249.34	132,024.65	274,841.46
27 December 2023	29 December 2023	207,804.90	368,961.58	35,315.79	153,275.16
02 January 2024	05 January 2024	210,282.54	328,635.70	119,605.62	152,967.10
08 January 2024	12 January 2024	235,131.14	580,572.60	229,719.58	175,133.70
15 January 2024	19 January 2024	196,208.48	399,049.45	237,678.14	139,638.08
22 January 2024	26 January 2024	154,651.36	337,728.49	116,249.13	106,979.70
29 January 2024	02 February 2024	140,223.99	319,366.73	245,123.23	105,887.03
05 February 2024	09 February 2024	225,141.42	291,423.42	265,577.37	186,106.62
14 February 2024	16 February 2024	218,409.54	334,528.47	196,928.85	160,882.43
19 February 2024	23 February 2024	211,293.74	418,826.55	175,219.82	160,720.28
26 February 2024	01 March 2024	190,111.14	375,692.45	187,233.50	141,328.46
04 March 2024	08 March 2024	207,133.64	465,317.44	167,918.17	154,626.32
11 March 2024	15 March 2024	192,279.09	417,229.14	155,877.75	154,488.36
18 March 2024	22 March 2024	218,395.60	502,594.61	152,964.20	167,583.86
25 March 2024	28 March 2024	166,259.57	276,711.88	184,748.76	156,902.50
02 April 2024	05 April 2024	315,967.90	300,780.66	135,300.72	260,413.61
08 April 2024	12 April 2024	112,306.31	242,223.90	289,348.19	82,501.77
15 April 2024	19 April 2024	137,895.92	297,503.57	329,760.81	103,118.67
22 April 2024	26 April 2024	133,258.05	414,638.76	609,679.94	97,673.10
29 April 2024	03 May 2024	132,554.65	300,304.88	436,672.76	94,256.85
06 May 2024	10 May 2024	158,606.65	290,348.13	370,900.62	121,796.12
13 May 2024	17 May 2024	183,986.07	286,124.36	294,676.31	138,893.85
20 May 2024	24 May 2024	195,740.26	362,830.58	227,964.23	160,945.46
27 May 2024	31 May 2024	205,800.21	406,355.18	407,585.74	157,185.46
03 June 2024	07 June 2024	223,655.33	376,209.49	500,363.00	179,158.55
11 June 2024	14 June 2024	186,138.43	452,743.40	302,773.97	143,312.67

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*/ Maturity*			
From	To	New Trade Turnover (US$mn) / 0 - 1 Year / Floating vs. Fixed	New Trade Turnover (US$mn) / 0 - 1 Year / Overnight Index Swap	New Trade Turnover (US$mn) / 1 - 2 Years / Basis Swap	New Trade Turnover (US$mn) / 1 - 2 Years / Floating vs. Fixed
11 December 2023	15 December 2023	412,392.09	363,045.76	29,659.19	208,334.96
18 December 2023	22 December 2023	570,380.88	261,604.99	32,921.97	138,733.86
27 December 2023	29 December 2023	391,307.03	88,007.11	29,167.80	114,166.46
02 January 2024	05 January 2024	265,581.47	158,171.35	30,926.10	151,302.47
08 January 2024	12 January 2024	525,273.14	311,437.76	33,308.12	184,607.12
15 January 2024	19 January 2024	330,655.80	311,792.19	30,233.75	172,189.69
22 January 2024	26 January 2024	238,205.65	314,278.35	27,746.20	207,518.48
29 January 2024	02 February 2024	255,216.80	432,179.77	31,738.82	194,485.64
05 February 2024	09 February 2024	215,648.85	369,693.05	37,166.98	137,758.23
14 February 2024	16 February 2024	203,443.22	256,239.55	42,052.26	63,083.92
19 February 2024	23 February 2024	267,903.08	414,537.47	32,447.09	178,210.84
26 February 2024	01 March 2024	332,286.72	309,602.28	31,639.94	162,761.04
04 March 2024	08 March 2024	428,906.13	424,622.28	36,248.01	207,675.34
11 March 2024	15 March 2024	292,519.70	278,361.64	37,308.73	194,857.35
18 March 2024	22 March 2024	342,621.40	361,082.75	39,523.36	232,371.80
25 March 2024	28 March 2024	240,036.06	419,166.45	25,221.32	134,634.94
02 April 2024	05 April 2024	228,347.41	273,379.25	40,207.59	100,397.24
08 April 2024	12 April 2024	241,700.49	392,823.74	26,473.69	167,086.09
15 April 2024	19 April 2024	237,244.34	484,810.43	35,039.53	162,995.72
22 April 2024	26 April 2024	334,916.69	806,219.21	35,983.27	162,129.06
29 April 2024	03 May 2024	269,029.95	663,221.15	29,397.91	127,895.39
06 May 2024	10 May 2024	342,025.08	480,101.98	30,413.01	147,486.08
13 May 2024	17 May 2024	328,047.76	567,977.00	32,184.83	175,515.33
20 May 2024	24 May 2024	318,280.34	492,542.44	46,083.96	165,517.09
27 May 2024	31 May 2024	342,666.84	574,396.50	36,817.13	129,538.25
03 June 2024	07 June 2024	436,941.46	639,619.09	34,322.78	134,324.08
11 June 2024	14 June 2024	338,793.02	526,139.25	31,229.42	183,120.90

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 1 - 2 Years / Overnight Index Swap	New Trade Turnover (US$mn) / 2 - 5 Years / Basis Swap	New Trade Turnover (US$mn) / 2 - 5 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 2 - 5 Years / Overnight Index Swap
11 December 2023	15 December 2023	128,281.90	23,224.91	191,921.87	137,887.12
18 December 2023	22 December 2023	111,211.87	35,101.60	157,462.57	82,972.67
27 December 2023	29 December 2023	30,322.57	26,983.13	114,962.98	48,059.78
02 January 2024	05 January 2024	60,953.35	27,144.12	122,471.96	66,017.06
08 January 2024	12 January 2024	126,750.15	25,458.84	155,844.89	130,350.06
15 January 2024	19 January 2024	121,123.00	27,395.13	141,401.70	144,281.95
22 January 2024	26 January 2024	116,742.81	26,344.50	181,229.99	131,692.26
29 January 2024	02 February 2024	93,765.02	25,769.37	216,251.34	113,850.48
05 February 2024	09 February 2024	85,605.58	30,027.29	117,109.58	105,466.39
14 February 2024	16 February 2024	87,677.36	24,148.36	99,275.90	92,928.02
19 February 2024	23 February 2024	110,410.87	35,423.06	165,568.86	109,095.13
26 February 2024	01 March 2024	75,884.38	22,916.53	137,901.07	93,761.22
04 March 2024	08 March 2024	87,789.10	23,219.95	165,171.75	143,005.34
11 March 2024	15 March 2024	107,893.82	23,663.00	231,311.69	99,462.96
18 March 2024	22 March 2024	122,357.62	22,935.60	182,671.80	95,953.07
25 March 2024	28 March 2024	127,004.61	10,437.98	104,298.28	64,980.34
02 April 2024	05 April 2024	104,357.33	31,785.86	104,221.47	70,970.43
08 April 2024	12 April 2024	138,654.19	22,289.60	132,322.44	95,986.54
15 April 2024	19 April 2024	171,169.24	20,146.62	121,793.22	90,935.03
22 April 2024	26 April 2024	113,410.28	23,368.41	143,261.42	69,492.63
29 April 2024	03 May 2024	97,338.14	23,771.94	109,922.70	75,644.86
06 May 2024	10 May 2024	117,112.68	21,797.32	151,347.61	78,115.02
13 May 2024	17 May 2024	135,316.64	22,439.73	139,816.92	75,684.52
20 May 2024	24 May 2024	125,682.97	43,351.85	186,591.63	89,932.54
27 May 2024	31 May 2024	99,124.86	21,842.90	192,304.29	79,175.29
03 June 2024	07 June 2024	127,953.66	21,901.60	200,311.09	99,351.33
11 June 2024	14 June 2024	108,757.00	24,434.48	244,350.91	105,797.76

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 5 - 10 Years / Basis Swap	New Trade Turnover (US$mn) / 5 - 10 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 5 - 10 Years / Overnight Index Swap	New Trade Turnover (US$mn) / 10 - 15 Years / Basis Swap
11 December 2023	15 December 2023	11,963.63	117,183.21	90,481.60	3,244.55
18 December 2023	22 December 2023	13,766.91	90,687.77	55,573.31	2,790.93
27 December 2023	29 December 2023	11,999.49	48,487.19	35,436.00	3,034.76
02 January 2024	05 January 2024	12,102.00	69,630.00	48,248.84	4,131.67
08 January 2024	12 January 2024	13,963.87	82,806.01	75,055.54	4,286.30
15 January 2024	19 January 2024	13,354.82	82,993.39	92,970.62	2,709.19
22 January 2024	26 January 2024	11,867.54	76,486.61	90,303.03	3,137.50
29 January 2024	02 February 2024	11,110.06	80,278.90	65,423.12	2,741.54
05 February 2024	09 February 2024	12,256.35	60,871.39	110,271.76	3,460.85
14 February 2024	16 February 2024	13,018.35	56,872.20	65,489.79	2,916.41
19 February 2024	23 February 2024	17,166.90	109,942.96	81,395.26	4,419.15
26 February 2024	01 March 2024	12,854.06	98,745.15	58,613.48	3,547.77
04 March 2024	08 March 2024	13,265.89	159,489.06	62,145.78	3,062.61
11 March 2024	15 March 2024	12,284.55	175,735.07	75,597.55	2,958.56
18 March 2024	22 March 2024	11,812.42	134,346.76	79,139.88	2,881.01
25 March 2024	28 March 2024	4,132.99	58,877.31	46,728.06	865.10
02 April 2024	05 April 2024	19,641.83	58,183.47	61,134.82	7,101.57
08 April 2024	12 April 2024	11,363.44	80,197.97	146,030.44	2,943.13
15 April 2024	19 April 2024	10,983.03	75,574.40	73,056.31	3,034.83
22 April 2024	26 April 2024	11,256.61	81,330.47	58,758.02	3,283.82
29 April 2024	03 May 2024	16,254.90	93,663.44	62,307.57	2,730.05
06 May 2024	10 May 2024	14,183.64	81,693.64	55,550.52	3,105.72
13 May 2024	17 May 2024	14,465.65	86,545.46	70,057.07	2,700.78
20 May 2024	24 May 2024	21,491.60	96,862.45	74,022.76	4,797.59
27 May 2024	31 May 2024	12,319.53	95,001.22	88,096.69	2,382.34
03 June 2024	07 June 2024	14,152.73	139,399.36	74,462.19	4,933.93
11 June 2024	14 June 2024	12,446.15	122,839.43	97,557.93	2,490.88

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 10 - 15 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 10 - 15 Years / Overnight Index Swap	New Trade Turnover (US$mn) / 15 - 20 Years / Basis Swap	New Trade Turnover (US$mn) / 15 - 20 Years / Floating vs. Fixed
11 December 2023	15 December 2023	22,732.43	35,468.26	2,951.62	2,255.20
18 December 2023	22 December 2023	18,981.10	27,552.89	3,015.71	3,696.39
27 December 2023	29 December 2023	7,706.76	12,020.80	3,029.78	2,627.90
02 January 2024	05 January 2024	20,515.35	23,420.79	3,064.33	1,427.44
08 January 2024	12 January 2024	22,424.36	27,241.02	3,155.74	3,861.63
15 January 2024	19 January 2024	19,559.19	29,921.69	2,940.00	1,971.41
22 January 2024	26 January 2024	21,948.74	32,352.10	2,995.37	1,766.78
29 January 2024	02 February 2024	13,276.83	28,494.83	2,802.92	1,929.94
05 February 2024	09 February 2024	21,602.86	34,566.95	2,795.91	2,093.70
14 February 2024	16 February 2024	18,349.26	22,151.65	2,773.99	1,737.48
19 February 2024	23 February 2024	15,118.37	23,981.69	3,006.08	2,151.42
26 February 2024	01 March 2024	20,924.58	19,554.30	2,813.48	1,354.88
04 March 2024	08 March 2024	82,207.57	19,416.02	2,905.68	1,266.22
11 March 2024	15 March 2024	39,996.81	36,126.59	2,905.67	1,417.24
18 March 2024	22 March 2024	21,312.13	22,183.01	2,871.11	1,493.93
25 March 2024	28 March 2024	8,304.49	12,116.37	227.99	562.91
02 April 2024	05 April 2024	11,583.36	18,257.54	6,695.27	2,165.03
08 April 2024	12 April 2024	13,234.19	18,695.23	2,691.22	1,064.97
15 April 2024	19 April 2024	12,523.50	19,874.52	2,724.31	1,537.51
22 April 2024	26 April 2024	13,128.72	20,431.74	3,158.77	2,384.32
29 April 2024	03 May 2024	9,844.94	16,193.26	2,998.06	1,129.07
06 May 2024	10 May 2024	11,525.79	14,458.93	3,004.83	1,065.63
13 May 2024	17 May 2024	12,284.48	20,819.34	3,077.81	1,160.38
20 May 2024	24 May 2024	13,999.20	18,637.14	3,550.16	1,487.32
27 May 2024	31 May 2024	13,484.44	21,597.62	3,078.48	1,373.46
03 June 2024	07 June 2024	16,746.96	21,306.78	3,462.53	1,776.62
11 June 2024	14 June 2024	17,667.73	27,129.27	3,175.63	1,372.64

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 15 - 20 Years / Overnight Index Swap	New Trade Turnover (US$mn) / > 20 Years / Basis Swap	New Trade Turnover (US$mn) / > 20 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / > 20 Years / Overnight Index Swap
11 December 2023	15 December 2023	2,670.69	2,211.69	2,547.30	15,621.73
18 December 2023	22 December 2023	3,837.03	2,230.51	2,106.11	7,520.36
27 December 2023	29 December 2023	2,070.39	2,172.24	1,252.43	3,408.81
02 January 2024	05 January 2024	2,369.54	1,887.93	2,555.91	6,415.34
08 January 2024	12 January 2024	2,552.53	2,080.09	3,547.50	13,897.68
15 January 2024	19 January 2024	2,028.41	2,418.70	2,297.81	9,386.52
22 January 2024	26 January 2024	5,329.47	1,836.36	3,176.70	11,992.43
29 January 2024	02 February 2024	4,981.66	1,778.08	2,829.95	8,345.82
05 February 2024	09 February 2024	2,537.31	2,325.39	2,758.66	8,300.59
14 February 2024	16 February 2024	2,144.96	1,775.30	2,590.79	3,486.37
19 February 2024	23 February 2024	6,675.21	1,741.13	1,649.00	9,351.78
26 February 2024	01 March 2024	2,588.88	1,950.72	1,574.66	3,795.72
04 March 2024	08 March 2024	1,449.71	1,989.95	2,156.24	4,358.51
11 March 2024	15 March 2024	772.83	1,995.48	2,210.40	7,187.31
18 March 2024	22 March 2024	2,273.31	1,792.56	2,780.70	7,101.39
25 March 2024	28 March 2024	1,969.20	98.95	686.67	6,489.05
02 April 2024	05 April 2024	5,217.30	5,419.77	2,560.07	12,758.80
08 April 2024	12 April 2024	2,032.10	1,650.09	1,604.93	4,054.18
15 April 2024	19 April 2024	4,362.68	1,643.36	2,959.01	10,972.94
22 April 2024	26 April 2024	3,804.31	1,895.74	1,762.96	8,217.09
29 April 2024	03 May 2024	2,139.69	1,643.74	3,193.66	8,320.12
06 May 2024	10 May 2024	1,265.93	1,569.29	1,370.54	5,289.11
13 May 2024	17 May 2024	3,348.88	1,589.61	1,559.47	8,566.27
20 May 2024	24 May 2024	5,273.94	1,716.63	1,777.64	14,119.79
27 May 2024	31 May 2024	1,294.02	1,562.09	2,202.33	15,892.15
03 June 2024	07 June 2024	3,249.27	1,831.21	2,060.61	9,614.94
11 June 2024	14 June 2024	7,213.77	1,723.65	1,425.19	13,340.50

Interest Rate Turnover Time Series

Interest Rate Turnover		*Number of New Trade*			
For The Period		*Asset Class Total*	*By Product*		
From	To	Number of New Trade / Total	Number of New Trade / Basis Swap	Number of New Trade / Floating vs. Fixed	Number of New Trade / Overnight Index Swap
11 December 2023	15 December 2023	27,217	924	15,123	11,171
18 December 2023	22 December 2023	21,825	998	13,920	6,908
27 December 2023	29 December 2023	13,937	725	9,750	3,462
02 January 2024	05 January 2024	21,418	889	13,529	7,000
08 January 2024	12 January 2024	26,792	983	16,879	8,930
15 January 2024	19 January 2024	25,032	1,010	14,584	9,438
22 January 2024	26 January 2024	24,198	1,072	14,661	8,465
29 January 2024	02 February 2024	26,048	1,043	15,871	9,135
05 February 2024	09 February 2024	21,754	1,125	11,873	8,756
14 February 2024	16 February 2024	18,682	1,199	10,304	7,179
19 February 2024	23 February 2024	23,937	1,214	15,305	7,419
26 February 2024	01 March 2024	23,261	1,096	14,863	7,303
04 March 2024	08 March 2024	27,881	1,098	18,746	8,037
11 March 2024	15 March 2024	28,425	1,188	17,882	9,356
18 March 2024	22 March 2024	24,987	894	16,204	7,890
25 March 2024	28 March 2024	15,544	796	9,582	5,166
02 April 2024	05 April 2024	18,920	1,252	11,258	6,410
08 April 2024	12 April 2024	25,068	961	15,348	8,759
15 April 2024	19 April 2024	24,546	954	14,841	8,752
22 April 2024	26 April 2024	24,099	1,217	15,276	7,607
29 April 2024	03 May 2024	20,484	1,161	13,260	6,064
06 May 2024	10 May 2024	22,372	909	14,627	6,837
13 May 2024	17 May 2024	21,491	1,065	13,262	7,164
20 May 2024	24 May 2024	26,912	2,137	16,105	8,670
27 May 2024	31 May 2024	22,646	962	13,695	7,990
03 June 2024	07 June 2024	25,822	1,277	15,048	9,498
11 June 2024	14 June 2024	25,936	919	16,261	8,757

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*By Product and Intention to Clear*			
From	To	Number of New Trade / Intended to Clear / Basis Swap	Number of New Trade / Intended to Clear / Floating vs. Fixed	Number of New Trade / Intended to Clear / Overnight Index Swap	Number of New Trade / Not Intended to Clear / Basis Swap
11 December 2023	15 December 2023	118	9,486	6,994	807
18 December 2023	22 December 2023	134	7,373	4,708	864
27 December 2023	29 December 2023	126	6,398	2,346	599
02 January 2024	05 January 2024	101	8,780	5,262	788
08 January 2024	12 January 2024	103	11,311	6,409	880
15 January 2024	19 January 2024	112	9,477	6,552	898
22 January 2024	26 January 2024	135	9,039	5,930	937
29 January 2024	02 February 2024	121	10,267	6,346	922
05 February 2024	09 February 2024	202	7,498	5,944	923
14 February 2024	16 February 2024	89	5,693	4,876	1,110
19 February 2024	23 February 2024	396	8,787	5,254	818
26 February 2024	01 March 2024	128	9,494	4,999	968
04 March 2024	08 March 2024	167	12,444	5,594	932
11 March 2024	15 March 2024	109	11,443	6,658	1,079
18 March 2024	22 March 2024	107	10,053	5,558	787
25 March 2024	28 March 2024	80	6,049	3,893	716
02 April 2024	05 April 2024	59	6,817	4,650	1,194
08 April 2024	12 April 2024	131	9,854	6,753	830
15 April 2024	19 April 2024	79	9,576	6,255	875
22 April 2024	26 April 2024	230	9,885	5,503	987
29 April 2024	03 May 2024	124	8,359	4,103	1,037
06 May 2024	10 May 2024	148	9,111	5,163	761
13 May 2024	17 May 2024	98	8,275	4,961	967
20 May 2024	24 May 2024	1,273	10,803	6,561	864
27 May 2024	31 May 2024	99	8,888	5,661	863
03 June 2024	07 June 2024	75	9,177	6,285	1,202
11 June 2024	14 June 2024	132	10,071	5,992	787

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period				*By Product and Currency*	
From	To	Number of New Trade / Not Intended to Clear / Floating vs. Fixed	Number of New Trade / Not Intended to Clear / Overnight Index Swap	Number of New Trade / USD / Basis Swap	Number of New Trade / USD / Floating vs. Fixed
11 December 2023	15 December 2023	5,637	4,177	134	257
18 December 2023	22 December 2023	6,547	2,200	157	154
27 December 2023	29 December 2023	3,353	1,116	78	80
02 January 2024	05 January 2024	4,750	1,738	112	247
08 January 2024	12 January 2024	5,569	2,521	138	279
15 January 2024	19 January 2024	5,108	2,886	119	290
22 January 2024	26 January 2024	5,622	2,536	225	240
29 January 2024	02 February 2024	5,604	2,790	99	284
05 February 2024	09 February 2024	4,375	2,813	137	230
14 February 2024	16 February 2024	4,612	2,304	139	228
19 February 2024	23 February 2024	6,518	2,165	123	235
26 February 2024	01 March 2024	5,369	2,304	150	216
04 March 2024	08 March 2024	6,302	2,443	126	267
11 March 2024	15 March 2024	6,439	2,698	134	232
18 March 2024	22 March 2024	6,151	2,332	104	175
25 March 2024	28 March 2024	3,533	1,274	94	132
02 April 2024	05 April 2024	4,441	1,761	192	111
08 April 2024	12 April 2024	5,494	2,006	155	226
15 April 2024	19 April 2024	5,266	2,497	116	270
22 April 2024	26 April 2024	5,391	2,104	168	157
29 April 2024	03 May 2024	4,901	1,961	151	232
06 May 2024	10 May 2024	5,516	1,674	126	217
13 May 2024	17 May 2024	4,987	2,203	174	154
20 May 2024	24 May 2024	5,302	2,109	110	184
27 May 2024	31 May 2024	4,807	2,329	113	210
03 June 2024	07 June 2024	5,871	3,213	401	346
11 June 2024	14 June 2024	6,190	2,765	111	334

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / USD / Overnight Index Swap	Number of New Trade / CNY / Basis Swap	Number of New Trade / CNY / Floating vs. Fixed	Number of New Trade / CNY / Overnight Index Swap
11 December 2023	15 December 2023	6,020	0	4,007	0
18 December 2023	22 December 2023	2,986	0	2,468	0
27 December 2023	29 December 2023	1,334	0	1,907	0
02 January 2024	05 January 2024	2,978	0	3,114	0
08 January 2024	12 January 2024	4,296	0	3,427	0
15 January 2024	19 January 2024	4,339	0	3,985	0
22 January 2024	26 January 2024	4,609	0	3,917	0
29 January 2024	02 February 2024	4,881	0	4,626	0
05 February 2024	09 February 2024	4,388	0	2,567	0
14 February 2024	16 February 2024	3,233	0	203	0
19 February 2024	23 February 2024	3,525	0	3,500	0
26 February 2024	01 March 2024	3,693	0	4,474	6
04 March 2024	08 March 2024	3,938	0	4,283	0
11 March 2024	15 March 2024	4,196	0	5,265	0
18 March 2024	22 March 2024	4,308	0	3,780	0
25 March 2024	28 March 2024	1,887	0	2,704	0
02 April 2024	05 April 2024	2,490	0	2,092	0
08 April 2024	12 April 2024	3,153	0	3,568	0
15 April 2024	19 April 2024	3,779	0	3,384	0
22 April 2024	26 April 2024	3,189	0	3,004	0
29 April 2024	03 May 2024	2,500	0	3,687	0
06 May 2024	10 May 2024	2,790	0	4,645	0
13 May 2024	17 May 2024	2,792	0	4,582	0
20 May 2024	24 May 2024	3,339	0	3,890	0
27 May 2024	31 May 2024	3,880	0	3,565	0
03 June 2024	07 June 2024	3,582	0	3,685	0
11 June 2024	14 June 2024	3,923	0	3,414	0

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / EUR / Basis Swap	Number of New Trade / EUR / Floating vs. Fixed	Number of New Trade / EUR / Overnight Index Swap	Number of New Trade / GBP / Basis Swap
11 December 2023	15 December 2023	90	383	55	0
18 December 2023	22 December 2023	90	452	26	0
27 December 2023	29 December 2023	145	154	8	0
02 January 2024	05 January 2024	144	282	29	0
08 January 2024	12 January 2024	179	622	70	0
15 January 2024	19 January 2024	206	474	48	0
22 January 2024	26 January 2024	203	551	44	0
29 January 2024	02 February 2024	210	806	41	0
05 February 2024	09 February 2024	205	460	53	0
14 February 2024	16 February 2024	248	466	41	0
19 February 2024	23 February 2024	161	463	42	0
26 February 2024	01 March 2024	230	430	41	0
04 March 2024	08 March 2024	208	623	50	0
11 March 2024	15 March 2024	243	700	78	0
18 March 2024	22 March 2024	164	479	62	0
25 March 2024	28 March 2024	161	356	39	0
02 April 2024	05 April 2024	282	494	31	0
08 April 2024	12 April 2024	162	728	40	0
15 April 2024	19 April 2024	203	423	32	0
22 April 2024	26 April 2024	201	760	26	0
29 April 2024	03 May 2024	244	472	22	0
06 May 2024	10 May 2024	140	319	51	0
13 May 2024	17 May 2024	201	436	45	0
20 May 2024	24 May 2024	178	538	53	0
27 May 2024	31 May 2024	191	489	45	0
03 June 2024	07 June 2024	160	636	106	0
11 June 2024	14 June 2024	158	564	53	0

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / GBP / Floating vs. Fixed	Number of New Trade / GBP / Overnight Index Swap	Number of New Trade / JPY / Basis Swap	Number of New Trade / JPY / Floating vs. Fixed
11 December 2023	15 December 2023	34	28	0	90
18 December 2023	22 December 2023	19	166	6	89
27 December 2023	29 December 2023	25	13	0	92
02 January 2024	05 January 2024	28	23	0	72
08 January 2024	12 January 2024	23	31	0	101
15 January 2024	19 January 2024	35	45	0	129
22 January 2024	26 January 2024	45	58	0	80
29 January 2024	02 February 2024	34	17	0	77
05 February 2024	09 February 2024	41	40	0	77
14 February 2024	16 February 2024	28	31	0	74
19 February 2024	23 February 2024	37	53	195	73
26 February 2024	01 March 2024	25	30	0	75
04 March 2024	08 March 2024	36	140	0	62
11 March 2024	15 March 2024	35	125	0	72
18 March 2024	22 March 2024	27	124	0	54
25 March 2024	28 March 2024	13	33	0	66
02 April 2024	05 April 2024	27	29	0	124
08 April 2024	12 April 2024	29	37	0	99
15 April 2024	19 April 2024	30	30	0	63
22 April 2024	26 April 2024	33	20	0	58
29 April 2024	03 May 2024	25	18	0	49
06 May 2024	10 May 2024	29	58	0	47
13 May 2024	17 May 2024	30	42	0	55
20 May 2024	24 May 2024	31	48	1,075	311
27 May 2024	31 May 2024	20	29	1	78
03 June 2024	07 June 2024	23	117	68	141
11 June 2024	14 June 2024	35	85	4	71

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / JPY / Overnight Index Swap	Number of New Trade / HKD / Basis Swap	Number of New Trade / HKD / Floating vs. Fixed	Number of New Trade / HKD / Overnight Index Swap
11 December 2023	15 December 2023	1,210	145	2,206	4
18 December 2023	22 December 2023	1,240	134	2,525	4
27 December 2023	29 December 2023	708	95	2,174	0
02 January 2024	05 January 2024	466	91	2,971	0
08 January 2024	12 January 2024	1,137	50	3,382	0
15 January 2024	19 January 2024	1,470	97	2,780	0
22 January 2024	26 January 2024	1,410	82	3,055	0
29 January 2024	02 February 2024	1,204	190	2,990	0
05 February 2024	09 February 2024	1,171	125	2,644	0
14 February 2024	16 February 2024	789	67	1,747	0
19 February 2024	23 February 2024	1,517	148	2,973	1
26 February 2024	01 March 2024	888	94	2,769	4
04 March 2024	08 March 2024	1,281	107	5,258	2
11 March 2024	15 March 2024	1,200	150	3,546	8
18 March 2024	22 March 2024	951	100	3,597	0
25 March 2024	28 March 2024	1,351	55	1,787	0
02 April 2024	05 April 2024	1,232	74	1,975	0
08 April 2024	12 April 2024	1,509	177	3,879	0
15 April 2024	19 April 2024	1,850	46	2,665	0
22 April 2024	26 April 2024	1,346	253	3,267	0
29 April 2024	03 May 2024	1,051	61	2,370	0
06 May 2024	10 May 2024	1,124	155	2,803	0
13 May 2024	17 May 2024	1,674	95	2,268	0
20 May 2024	24 May 2024	2,368	150	3,369	1
27 May 2024	31 May 2024	1,285	69	2,497	0
03 June 2024	07 June 2024	2,216	67	2,854	0
11 June 2024	14 June 2024	1,772	93	3,336	0

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					*By Product and Residua*
From	To	Number of New Trade / Others / Basis Swap	Number of New Trade / Others / Floating vs. Fixed	Number of New Trade / Others / Overnight Index Swap	Number of New Trade / 0 - 1 Year / Basis Swap
11 December 2023	15 December 2023	555	8,146	3,854	111
18 December 2023	22 December 2023	611	8,214	2,487	111
27 December 2023	29 December 2023	407	5,319	1,400	88
02 January 2024	05 January 2024	542	6,817	3,505	111
08 January 2024	12 January 2024	617	9,046	3,397	112
15 January 2024	19 January 2024	588	6,893	3,536	120
22 January 2024	26 January 2024	562	6,774	2,346	161
29 January 2024	02 February 2024	544	7,055	2,993	131
05 February 2024	09 February 2024	659	5,856	3,105	146
14 February 2024	16 February 2024	745	7,560	3,087	138
19 February 2024	23 February 2024	587	8,026	2,281	139
26 February 2024	01 March 2024	622	6,875	2,643	129
04 March 2024	08 March 2024	658	8,218	2,628	124
11 March 2024	15 March 2024	661	8,033	3,749	123
18 March 2024	22 March 2024	526	8,092	2,446	130
25 March 2024	28 March 2024	487	4,525	1,858	121
02 April 2024	05 April 2024	705	6,436	2,629	166
08 April 2024	12 April 2024	467	6,820	4,021	122
15 April 2024	19 April 2024	589	8,008	3,062	123
22 April 2024	26 April 2024	595	7,998	3,027	243
29 April 2024	03 May 2024	705	6,426	2,473	133
06 May 2024	10 May 2024	488	6,568	2,815	124
13 May 2024	17 May 2024	595	5,738	2,612	131
20 May 2024	24 May 2024	625	7,782	2,862	300
27 May 2024	31 May 2024	589	6,837	2,751	101
03 June 2024	07 June 2024	581	7,365	3,478	168
11 June 2024	14 June 2024	553	8,508	2,925	128

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*/ Maturity*			
From	To	Number of New Trade / 0 - 1 Year / Floating vs. Fixed	Number of New Trade / 0 - 1 Year / Overnight Index Swap	Number of New Trade / 1 - 2 Years / Basis Swap	Number of New Trade / 1 - 2 Years / Floating vs. Fixed
11 December 2023	15 December 2023	1,594	1,284	102	2,277
18 December 2023	22 December 2023	1,981	835	105	1,737
27 December 2023	29 December 2023	1,943	482	101	1,474
02 January 2024	05 January 2024	1,682	685	98	2,353
08 January 2024	12 January 2024	3,356	979	97	2,623
15 January 2024	19 January 2024	2,272	942	84	2,511
22 January 2024	26 January 2024	2,161	1,232	88	2,618
29 January 2024	02 February 2024	2,034	1,268	118	2,866
05 February 2024	09 February 2024	1,458	1,140	107	1,973
14 February 2024	16 February 2024	1,172	986	119	1,140
19 February 2024	23 February 2024	1,890	939	143	2,411
26 February 2024	01 March 2024	2,210	1,099	96	2,297
04 March 2024	08 March 2024	2,677	1,184	99	2,772
11 March 2024	15 March 2024	2,078	988	124	2,084
18 March 2024	22 March 2024	2,022	1,084	79	2,927
25 March 2024	28 March 2024	1,724	777	90	1,636
02 April 2024	05 April 2024	1,395	920	129	1,471
08 April 2024	12 April 2024	3,049	1,236	97	2,392
15 April 2024	19 April 2024	2,467	1,251	92	2,474
22 April 2024	26 April 2024	2,950	1,309	111	2,508
29 April 2024	03 May 2024	2,191	1,219	100	1,963
06 May 2024	10 May 2024	2,669	1,178	94	2,382
13 May 2024	17 May 2024	1,972	1,134	92	2,231
20 May 2024	24 May 2024	2,445	1,423	264	2,429
27 May 2024	31 May 2024	2,408	1,244	95	1,813
03 June 2024	07 June 2024	1,912	1,221	117	1,928
11 June 2024	14 June 2024	2,325	1,361	71	2,207

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 1 - 2 Years / Overnight Index Swap	Number of New Trade / 2 - 5 Years / Basis Swap	Number of New Trade / 2 - 5 Years / Floating vs. Fixed	Number of New Trade / 2 - 5 Years / Overnight Index Swap
11 December 2023	15 December 2023	1,192	224	4,406	3,134
18 December 2023	22 December 2023	824	250	3,916	1,738
27 December 2023	29 December 2023	356	132	3,059	946
02 January 2024	05 January 2024	750	188	3,858	2,064
08 January 2024	12 January 2024	1,153	193	4,493	2,375
15 January 2024	19 January 2024	1,149	244	3,890	2,802
22 January 2024	26 January 2024	1,063	218	4,089	2,054
29 January 2024	02 February 2024	1,002	241	4,342	2,408
05 February 2024	09 February 2024	955	275	3,410	2,144
14 February 2024	16 February 2024	806	245	3,149	1,800
19 February 2024	23 February 2024	856	312	4,386	1,938
26 February 2024	01 March 2024	961	260	4,221	1,762
04 March 2024	08 March 2024	1,063	259	4,996	1,858
11 March 2024	15 March 2024	1,029	273	5,169	1,872
18 March 2024	22 March 2024	1,036	195	4,650	1,797
25 March 2024	28 March 2024	660	160	2,740	1,337
02 April 2024	05 April 2024	881	241	3,398	1,650
08 April 2024	12 April 2024	1,264	247	4,224	2,292
15 April 2024	19 April 2024	1,417	198	4,041	1,986
22 April 2024	26 April 2024	981	272	4,250	1,673
29 April 2024	03 May 2024	743	235	3,619	1,368
06 May 2024	10 May 2024	977	223	4,116	1,472
13 May 2024	17 May 2024	974	243	3,649	1,682
20 May 2024	24 May 2024	1,021	631	4,833	1,853
27 May 2024	31 May 2024	874	203	3,939	1,811
03 June 2024	07 June 2024	1,116	292	4,701	2,265
11 June 2024	14 June 2024	994	218	4,912	1,940

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 5 - 10 Years / Basis Swap	Number of New Trade / 5 - 10 Years / Floating vs. Fixed	Number of New Trade / 5 - 10 Years / Overnight Index Swap	Number of New Trade / 10 - 15 Years / Basis Swap
11 December 2023	15 December 2023	209	4,643	2,925	96
18 December 2023	22 December 2023	246	4,401	1,831	96
27 December 2023	29 December 2023	156	2,214	959	72
02 January 2024	05 January 2024	198	4,086	2,276	95
08 January 2024	12 January 2024	241	4,457	2,518	116
15 January 2024	19 January 2024	221	4,277	2,611	103
22 January 2024	26 January 2024	248	4,113	2,216	122
29 January 2024	02 February 2024	214	4,965	2,489	112
05 February 2024	09 February 2024	239	3,506	2,707	119
14 February 2024	16 February 2024	305	3,389	2,350	124
19 February 2024	23 February 2024	297	5,076	2,211	132
26 February 2024	01 March 2024	259	4,640	2,106	115
04 March 2024	08 March 2024	275	6,271	2,647	107
11 March 2024	15 March 2024	270	6,912	3,624	121
18 March 2024	22 March 2024	212	5,259	2,532	89
25 March 2024	28 March 2024	170	2,637	1,541	80
02 April 2024	05 April 2024	271	3,630	1,889	140
08 April 2024	12 April 2024	226	4,361	2,688	88
15 April 2024	19 April 2024	213	4,246	2,614	104
22 April 2024	26 April 2024	238	4,214	2,418	112
29 April 2024	03 May 2024	317	4,139	1,754	118
06 May 2024	10 May 2024	211	4,324	2,138	84
13 May 2024	17 May 2024	262	4,125	2,089	110
20 May 2024	24 May 2024	465	4,876	2,725	223
27 May 2024	31 May 2024	242	4,290	2,540	102
03 June 2024	07 June 2024	337	5,167	3,142	136
11 June 2024	14 June 2024	206	5,174	2,753	94

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 10 - 15 Years / Floating vs. Fixed	Number of New Trade / 10 - 15 Years / Overnight Index Swap	Number of New Trade / 15 - 20 Years / Basis Swap	Number of New Trade / 15 - 20 Years / Floating vs. Fixed
11 December 2023	15 December 2023	1,603	1,379	47	137
18 December 2023	22 December 2023	1,196	1,022	49	203
27 December 2023	29 December 2023	579	363	41	127
02 January 2024	05 January 2024	1,075	732	55	96
08 January 2024	12 January 2024	1,244	1,123	59	171
15 January 2024	19 January 2024	1,034	1,157	58	120
22 January 2024	26 January 2024	1,021	1,060	67	135
29 January 2024	02 February 2024	983	1,251	59	141
05 February 2024	09 February 2024	946	1,141	60	142
14 February 2024	16 February 2024	877	808	72	149
19 February 2024	23 February 2024	1,070	758	54	115
26 February 2024	01 March 2024	990	877	61	94
04 March 2024	08 March 2024	1,472	854	62	91
11 March 2024	15 March 2024	1,109	1,291	71	102
18 March 2024	22 March 2024	856	849	50	98
25 March 2024	28 March 2024	490	496	46	81
02 April 2024	05 April 2024	678	595	78	140
08 April 2024	12 April 2024	843	787	47	81
15 April 2024	19 April 2024	1,052	769	60	94
22 April 2024	26 April 2024	785	698	64	112
29 April 2024	03 May 2024	764	567	67	95
06 May 2024	10 May 2024	712	695	45	67
13 May 2024	17 May 2024	805	710	59	85
20 May 2024	24 May 2024	925	790	83	131
27 May 2024	31 May 2024	756	775	57	87
03 June 2024	07 June 2024	794	872	67	143
11 June 2024	14 June 2024	1,180	1,033	52	104

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 15 - 20 Years / Overnight Index Swap	Number of New Trade / > 20 Years / Basis Swap	Number of New Trade / > 20 Years / Floating vs. Fixed	Number of New Trade / > 20 Years / Overnight Index Swap
11 December 2023	15 December 2023	166	136	465	1,092
18 December 2023	22 December 2023	119	142	487	540
27 December 2023	29 December 2023	119	135	357	240
02 January 2024	05 January 2024	119	146	380	376
08 January 2024	12 January 2024	160	166	536	624
15 January 2024	19 January 2024	134	181	482	645
22 January 2024	26 January 2024	199	169	527	643
29 January 2024	02 February 2024	228	168	542	491
05 February 2024	09 February 2024	155	181	439	515
14 February 2024	16 February 2024	113	196	430	318
19 February 2024	23 February 2024	272	139	358	447
26 February 2024	01 March 2024	153	177	411	347
04 March 2024	08 March 2024	89	174	469	344
11 March 2024	15 March 2024	70	207	429	484
18 March 2024	22 March 2024	87	140	393	506
25 March 2024	28 March 2024	116	130	274	241
02 April 2024	05 April 2024	149	229	548	327
08 April 2024	12 April 2024	127	135	400	366
15 April 2024	19 April 2024	153	165	470	563
22 April 2024	26 April 2024	83	179	458	446
29 April 2024	03 May 2024	128	193	492	287
06 May 2024	10 May 2024	61	128	357	317
13 May 2024	17 May 2024	131	169	395	445
20 May 2024	24 May 2024	192	173	467	667
27 May 2024	31 May 2024	82	162	403	667
03 June 2024	07 June 2024	273	161	404	611
11 June 2024	14 June 2024	155	151	360	522

Interest Rate Turnover Time Series

Interest Rate Turnover		*New Trade Turnover (US$mn)*			
For The Period		*Asset Class Total*	*By Product*		
From	To	New Trade Turnover (US$mn) / Total	New Trade Turnover (US$mn) / Basis Swap	New Trade Turnover (US$mn) / Floating vs. Fixed	New Trade Turnover (US$mn) / Overnight Index Swap
17 June 2024	21 June 2024	1,958,111.29	303,297.38	824,105.33	830,708.58
24 June 2024	28 June 2024	2,171,287.28	216,254.71	809,727.25	1,145,305.33
02 July 2024	05 July 2024	1,680,474.04	223,808.46	665,632.24	791,033.34
08 July 2024	12 July 2024	1,875,018.94	191,187.82	729,106.03	954,725.09
15 July 2024	19 July 2024	2,097,344.86	220,179.17	615,395.85	1,261,769.84
22 July 2024	26 July 2024	2,855,605.75	173,056.89	686,795.61	1,995,753.25
29 July 2024	02 August 2024	2,735,608.49	209,915.04	722,228.18	1,803,465.26
05 August 2024	09 August 2024	4,069,789.75	232,038.25	717,953.55	3,119,797.95
12 August 2024	16 August 2024	1,666,228.63	207,715.22	693,226.47	765,286.94
19 August 2024	23 August 2024	2,546,995.69	344,275.69	844,764.30	1,357,955.70
26 August 2024	30 August 2024	2,768,686.02	328,040.82	810,013.08	1,630,632.12
02 September 2024	06 September 2024	2,679,335.78	420,399.20	1,132,372.45	1,126,564.13
09 September 2024	13 September 2024	2,697,844.51	401,765.69	1,025,007.66	1,271,071.15
16 September 2024	20 September 2024	2,597,926.93	402,463.37	903,737.13	1,291,726.42
23 September 2024	27 September 2024	4,849,047.79	429,750.94	1,183,413.71	3,235,883.13
30 September 2024	04 October 2024	2,660,611.57	422,964.69	790,732.01	1,446,914.87
07 October 2024	10 October 2024	3,259,722.87	190,749.27	836,497.37	2,232,476.23
14 October 2024	18 October 2024	2,841,078.13	418,199.80	1,059,114.44	1,363,763.89
21 October 2024	25 October 2024	3,223,631.64	265,789.01	1,062,890.06	1,894,952.58
28 October 2024	01 November 2024	2,502,188.94	249,146.72	875,099.39	1,377,942.83
04 November 2024	08 November 2024	2,559,668.17	223,257.99	742,066.10	1,594,344.08
11 November 2024	15 November 2024	2,660,045.49	236,456.66	1,001,038.59	1,422,550.25
18 November 2024	22 November 2024	2,440,254.82	243,471.71	912,070.01	1,284,713.09
25 November 2024	29 November 2024	4,035,956.61	384,834.87	1,171,554.19	2,479,567.55
02 December 2024	06 December 2024	2,937,934.17	195,949.85	1,050,114.83	1,691,869.49
09 December 2024	13 December 2024	2,316,468.04	197,030.80	860,367.59	1,259,069.66
16 December 2024	20 December 2024	4,019,836.23	332,220.45	968,191.68	2,719,424.10

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*By Product and Intention to Clear*			
From	To	New Trade Turnover (US$mn) / Intended to Clear / Basis Swap	New Trade Turnover (US$mn) / Intended to Clear / Floating vs. Fixed	New Trade Turnover (US$mn) / Intended to Clear / Overnight Index Swap	New Trade Turnover (US$mn) / Not Intended to Clear / Basis Swap
17 June 2024	21 June 2024	32,746.18	408,309.50	521,008.11	270,551.19
24 June 2024	28 June 2024	16,536.35	436,579.17	701,117.80	199,718.35
02 July 2024	05 July 2024	27,657.03	306,315.29	494,378.36	196,151.43
08 July 2024	12 July 2024	14,513.51	327,233.53	640,305.24	176,674.31
15 July 2024	19 July 2024	20,157.90	262,063.56	770,238.32	200,021.26
22 July 2024	26 July 2024	13,089.23	384,727.52	1,348,785.29	159,967.66
29 July 2024	02 August 2024	25,844.36	305,726.33	1,123,457.12	184,070.68
05 August 2024	09 August 2024	34,990.16	346,802.63	2,034,271.07	197,048.10
12 August 2024	16 August 2024	32,910.47	413,649.94	533,590.54	174,804.75
19 August 2024	23 August 2024	80,954.61	459,658.51	649,360.82	263,321.08
26 August 2024	30 August 2024	101,767.33	476,592.73	1,100,651.89	226,273.48
02 September 2024	06 September 2024	196,742.32	739,905.96	804,219.83	223,656.89
09 September 2024	13 September 2024	31,387.16	501,971.01	769,690.79	370,378.53
16 September 2024	20 September 2024	52,443.19	422,340.45	818,331.38	350,020.18
23 September 2024	27 September 2024	58,462.72	603,773.17	2,384,015.78	371,288.22
30 September 2024	04 October 2024	9,939.51	250,677.67	867,727.96	413,025.18
07 October 2024	10 October 2024	13,351.88	482,093.14	1,431,083.42	177,397.39
14 October 2024	18 October 2024	36,926.29	499,791.77	900,588.79	381,273.51
21 October 2024	25 October 2024	26,762.16	627,814.16	1,170,619.36	239,026.85
28 October 2024	01 November 2024	13,350.83	415,668.91	777,548.95	235,795.89
04 November 2024	08 November 2024	10,960.36	405,494.42	1,077,747.30	212,297.63
11 November 2024	15 November 2024	19,288.29	565,229.26	898,959.24	217,168.37
18 November 2024	22 November 2024	47,152.56	634,761.86	556,399.76	196,319.15
25 November 2024	29 November 2024	192,992.23	902,916.11	1,648,418.65	191,842.63
02 December 2024	06 December 2024	6,394.74	637,640.31	1,018,443.35	189,555.12
09 December 2024	13 December 2024	14,481.66	509,367.30	688,986.18	182,549.14
16 December 2024	20 December 2024	146,369.08	621,380.94	1,877,065.81	185,851.37

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period				*By Product and Currency*	
From	To	New Trade Turnover (US$mn) / Not Intended to Clear / Floating vs. Fixed	New Trade Turnover (US$mn) / Not Intended to Clear / Overnight Index Swap	New Trade Turnover (US$mn) / USD / Basis Swap	New Trade Turnover (US$mn) / USD / Floating vs. Fixed
17 June 2024	21 June 2024	415,795.83	309,700.47	72,294.43	7,431.48
24 June 2024	28 June 2024	373,148.08	444,187.53	6,146.68	35,329.08
02 July 2024	05 July 2024	359,316.94	296,654.98	6,065.19	28,636.26
08 July 2024	12 July 2024	401,872.49	314,419.85	9,003.67	87,544.13
15 July 2024	19 July 2024	353,332.29	491,531.53	11,080.74	77,040.23
22 July 2024	26 July 2024	302,068.09	646,967.96	7,284.34	46,844.15
29 July 2024	02 August 2024	416,501.85	680,008.14	11,027.38	122,419.74
05 August 2024	09 August 2024	371,150.92	1,085,526.88	25,251.02	73,785.22
12 August 2024	16 August 2024	279,576.53	231,696.40	6,323.14	22,402.62
19 August 2024	23 August 2024	385,105.79	708,594.89	9,462.42	52,178.49
26 August 2024	30 August 2024	333,420.35	529,980.24	123,301.71	53,316.46
02 September 2024	06 September 2024	392,466.49	322,344.30	4,704.76	11,897.79
09 September 2024	13 September 2024	523,036.66	501,380.36	16,307.56	43,469.46
16 September 2024	20 September 2024	481,396.68	473,395.04	23,487.18	44,600.99
23 September 2024	27 September 2024	579,640.55	851,867.35	12,868.19	67,369.83
30 September 2024	04 October 2024	540,054.34	579,186.91	17,235.72	121,357.32
07 October 2024	10 October 2024	354,404.23	801,392.82	23,011.69	53,927.86
14 October 2024	18 October 2024	559,322.67	463,175.10	16,008.13	33,349.70
21 October 2024	25 October 2024	435,075.90	724,333.22	17,783.83	88,058.17
28 October 2024	01 November 2024	459,430.48	600,393.88	12,922.40	110,668.11
04 November 2024	08 November 2024	336,571.69	516,596.78	16,443.13	32,113.57
11 November 2024	15 November 2024	435,809.33	523,591.00	13,526.11	99,217.81
18 November 2024	22 November 2024	277,308.16	728,313.33	8,591.46	9,232.49
25 November 2024	29 November 2024	268,638.08	831,148.90	18,078.09	16,626.98
02 December 2024	06 December 2024	412,474.53	673,426.13	8,009.35	49,529.57
09 December 2024	13 December 2024	351,000.28	570,083.48	9,324.81	10,960.37
16 December 2024	20 December 2024	346,810.75	842,358.29	92,448.28	31,931.25

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / USD / Overnight Index Swap	New Trade Turnover (US$mn) / CNY / Basis Swap	New Trade Turnover (US$mn) / CNY / Floating vs. Fixed	New Trade Turnover (US$mn) / CNY / Overnight Index Swap
17 June 2024	21 June 2024	322,175.08	0.00	220,442.37	0.00
24 June 2024	28 June 2024	559,684.47	0.00	229,922.22	0.00
02 July 2024	05 July 2024	261,791.24	0.00	165,932.32	0.00
08 July 2024	12 July 2024	368,708.30	0.00	196,841.46	0.00
15 July 2024	19 July 2024	419,684.06	0.00	98,187.28	0.00
22 July 2024	26 July 2024	964,518.80	0.00	217,750.45	275.15
29 July 2024	02 August 2024	332,705.79	0.00	158,290.20	0.00
05 August 2024	09 August 2024	1,941,827.26	0.00	223,044.77	0.00
12 August 2024	16 August 2024	360,606.00	0.00	220,947.53	0.00
19 August 2024	23 August 2024	430,434.02	0.00	161,951.90	0.00
26 August 2024	30 August 2024	1,120,691.20	0.00	277,931.42	0.00
02 September 2024	06 September 2024	285,011.55	0.00	357,042.41	0.00
09 September 2024	13 September 2024	353,453.03	0.00	324,415.86	0.00
16 September 2024	20 September 2024	349,463.15	0.00	216,493.63	0.00
23 September 2024	27 September 2024	2,082,426.54	0.00	434,717.07	0.00
30 September 2024	04 October 2024	478,263.92	0.00	114,067.91	0.00
07 October 2024	10 October 2024	1,444,089.88	0.00	198,616.85	0.00
14 October 2024	18 October 2024	393,410.50	0.00	357,930.10	0.00
21 October 2024	25 October 2024	1,286,423.32	0.00	317,558.96	282.13
28 October 2024	01 November 2024	545,024.11	0.00	243,228.49	0.00
04 November 2024	08 November 2024	922,568.30	0.00	186,537.28	0.00
11 November 2024	15 November 2024	989,407.64	0.00	307,578.52	0.00
18 November 2024	22 November 2024	340,153.67	0.00	350,767.35	0.00
25 November 2024	29 November 2024	1,259,751.76	0.00	207,679.60	0.00
02 December 2024	06 December 2024	366,901.67	0.00	442,257.55	0.00
09 December 2024	13 December 2024	460,077.40	0.00	346,331.16	0.00
16 December 2024	20 December 2024	1,420,548.85	0.00	261,667.50	0.00

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / EUR / Basis Swap	New Trade Turnover (US$mn) / EUR / Floating vs. Fixed	New Trade Turnover (US$mn) / EUR / Overnight Index Swap	New Trade Turnover (US$mn) / GBP / Basis Swap
17 June 2024	21 June 2024	25,327.83	14,920.98	15,778.47	0.00
24 June 2024	28 June 2024	22,093.18	11,884.84	6,083.38	0.00
02 July 2024	05 July 2024	22,823.53	11,900.11	7,527.30	0.00
08 July 2024	12 July 2024	18,843.50	14,198.03	6,223.88	0.00
15 July 2024	19 July 2024	23,019.97	11,499.36	11,655.73	0.00
22 July 2024	26 July 2024	22,831.49	15,970.06	19,756.54	0.00
29 July 2024	02 August 2024	21,837.72	14,332.76	8,793.36	0.00
05 August 2024	09 August 2024	21,897.69	12,518.35	10,974.05	0.00
12 August 2024	16 August 2024	23,505.84	7,008.37	4,702.38	0.00
19 August 2024	23 August 2024	22,390.20	8,826.86	12,618.16	0.00
26 August 2024	30 August 2024	23,276.46	14,756.71	6,895.60	0.00
02 September 2024	06 September 2024	25,372.05	55,033.09	8,448.20	0.00
09 September 2024	13 September 2024	26,041.42	16,999.11	15,946.62	0.00
16 September 2024	20 September 2024	29,166.06	15,424.65	20,386.11	0.00
23 September 2024	27 September 2024	26,088.78	14,779.23	7,794.26	0.00
30 September 2024	04 October 2024	27,061.10	15,919.85	7,237.01	0.00
07 October 2024	10 October 2024	17,833.84	8,957.68	4,439.35	0.00
14 October 2024	18 October 2024	26,877.93	13,132.77	8,359.12	0.00
21 October 2024	25 October 2024	22,984.73	9,755.55	4,505.87	0.00
28 October 2024	01 November 2024	21,692.98	10,658.64	3,157.28	0.00
04 November 2024	08 November 2024	21,056.42	93,880.04	8,164.25	0.00
11 November 2024	15 November 2024	20,920.26	7,221.20	1,894.78	0.00
18 November 2024	22 November 2024	19,428.09	12,189.83	5,203.72	0.00
25 November 2024	29 November 2024	19,438.38	9,446.31	7,894.64	0.00
02 December 2024	06 December 2024	19,547.39	7,023.88	4,424.89	0.00
09 December 2024	13 December 2024	22,780.93	8,861.14	20,523.70	0.00
16 December 2024	20 December 2024	20,811.54	12,154.00	14,366.94	0.00

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / GBP / Floating vs. Fixed	New Trade Turnover (US$mn) / GBP / Overnight Index Swap	New Trade Turnover (US$mn) / JPY / Basis Swap	New Trade Turnover (US$mn) / JPY / Floating vs. Fixed
17 June 2024	21 June 2024	2,014.54	7,129.37	177.13	13,555.55
24 June 2024	28 June 2024	1,851.65	687.88	0.00	9,371.81
02 July 2024	05 July 2024	2,203.52	6,472.02	0.00	6,898.88
08 July 2024	12 July 2024	2,258.08	1,248.08	0.00	11,328.08
15 July 2024	19 July 2024	2,503.23	666.16	0.00	11,500.33
22 July 2024	26 July 2024	3,217.62	3,101.68	0.00	7,352.84
29 July 2024	02 August 2024	3,824.29	3,153.87	0.00	11,698.95
05 August 2024	09 August 2024	2,756.52	664.70	0.00	12,020.71
12 August 2024	16 August 2024	4,486.41	1,222.56	0.00	8,573.79
19 August 2024	23 August 2024	3,441.81	3,653.75	141,610.55	28,894.05
26 August 2024	30 August 2024	3,619.67	1,508.26	528.65	15,021.88
02 September 2024	06 September 2024	749.37	116,347.35	125.23	2,376.92
09 September 2024	13 September 2024	1.45	6,465.84	70.25	1,501.98
16 September 2024	20 September 2024	0.41	6,991.08	0.00	2,961.63
23 September 2024	27 September 2024	4.23	4,578.24	0.00	1,298.79
30 September 2024	04 October 2024	0.42	6,245.58	0.00	196.51
07 October 2024	10 October 2024	8.78	4,137.57	47.24	1,662.28
14 October 2024	18 October 2024	0.74	7,463.77	0.00	353.10
21 October 2024	25 October 2024	0.61	6,179.66	173.49	251.04
28 October 2024	01 November 2024	2.35	3,644.00	561.45	12,834.09
04 November 2024	08 November 2024	0.47	176,290.39	0.00	1,145.58
11 November 2024	15 November 2024	1.16	2,431.89	0.00	1,989.77
18 November 2024	22 November 2024	1.72	2,537.74	0.00	209.30
25 November 2024	29 November 2024	0.00	11,599.92	107,379.91	563.75
02 December 2024	06 December 2024	0.97	22,524.54	0.00	462.36
09 December 2024	13 December 2024	0.00	4,390.92	65.60	269.63
16 December 2024	20 December 2024	0.16	5,950.26	0.00	229.97

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / JPY / Overnight Index Swap	New Trade Turnover (US$mn) / HKD / Basis Swap	New Trade Turnover (US$mn) / HKD / Floating vs. Fixed	New Trade Turnover (US$mn) / HKD / Overnight Index Swap
17 June 2024	21 June 2024	131,918.24	8,005.88	146,004.23	0.13
24 June 2024	28 June 2024	104,033.17	3,776.11	149,162.02	0.00
02 July 2024	05 July 2024	175,065.83	6,490.20	90,744.67	0.00
08 July 2024	12 July 2024	151,878.00	4,005.20	65,173.75	0.00
15 July 2024	19 July 2024	348,512.09	2,579.75	110,878.67	0.00
22 July 2024	26 July 2024	528,659.64	8,260.65	139,378.30	0.00
29 July 2024	02 August 2024	959,593.65	7,017.15	81,759.77	0.00
05 August 2024	09 August 2024	834,187.47	6,403.39	116,396.97	0.00
12 August 2024	16 August 2024	137,020.95	8,087.38	119,164.44	0.00
19 August 2024	23 August 2024	600,031.02	6,184.52	126,442.08	43.62
26 August 2024	30 August 2024	232,510.19	6,965.02	80,532.79	0.00
02 September 2024	06 September 2024	298,177.20	3,976.17	111,443.56	21.80
09 September 2024	13 September 2024	709,327.05	6,043.78	157,090.94	0.00
16 September 2024	20 September 2024	643,658.96	7,189.01	111,348.07	0.00
23 September 2024	27 September 2024	686,562.67	5,237.41	136,185.39	0.00
30 September 2024	04 October 2024	682,437.73	1,512.98	111,671.56	0.00
07 October 2024	10 October 2024	570,064.21	1,951.61	264,517.15	0.00
14 October 2024	18 October 2024	460,578.00	2,284.19	130,875.44	0.00
21 October 2024	25 October 2024	413,784.64	3,379.56	112,052.24	25.74
28 October 2024	01 November 2024	647,294.00	8,899.50	148,068.38	0.00
04 November 2024	08 November 2024	282,235.37	1,869.67	115,984.68	0.00
11 November 2024	15 November 2024	283,332.41	6,982.29	161,729.16	38.56
18 November 2024	22 November 2024	674,912.52	4,380.37	128,001.70	0.00
25 November 2024	29 November 2024	801,434.99	6,489.66	142,392.31	0.00
02 December 2024	06 December 2024	1,050,528.22	4,669.10	178,106.70	0.00
09 December 2024	13 December 2024	485,695.44	4,366.08	160,160.04	0.00
16 December 2024	20 December 2024	969,088.05	3,599.21	165,151.99	0.00

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					*By Product and Residua*
From	To	New Trade Turnover (US$mn) / Others / Basis Swap	New Trade Turnover (US$mn) / Others / Floating vs. Fixed	New Trade Turnover (US$mn) / Others / Overnight Index Swap	New Trade Turnover (US$mn) / 0 - 1 Year / Basis Swap
17 June 2024	21 June 2024	197,492.12	419,736.19	353,707.28	162,249.37
24 June 2024	28 June 2024	184,238.74	372,205.63	474,816.43	137,586.27
02 July 2024	05 July 2024	188,429.55	359,316.49	340,176.94	145,787.59
08 July 2024	12 July 2024	159,335.46	351,762.49	426,666.84	112,258.03
15 July 2024	19 July 2024	183,498.71	303,786.74	481,251.81	145,361.48
22 July 2024	26 July 2024	134,680.42	256,282.17	479,441.43	94,202.42
29 July 2024	02 August 2024	170,032.79	329,902.48	499,218.60	132,846.02
05 August 2024	09 August 2024	178,486.16	277,431.02	332,144.47	144,075.76
12 August 2024	16 August 2024	169,798.86	310,643.30	261,735.06	127,956.82
19 August 2024	23 August 2024	164,627.99	463,029.10	311,175.13	152,421.91
26 August 2024	30 August 2024	173,968.98	364,834.18	269,026.87	238,603.48
02 September 2024	06 September 2024	386,220.99	593,829.32	418,558.02	209,089.58
09 September 2024	13 September 2024	353,302.68	481,528.87	185,878.61	301,243.83
16 September 2024	20 September 2024	342,621.12	512,907.75	271,227.12	314,517.26
23 September 2024	27 September 2024	385,556.56	529,059.17	454,521.41	338,933.41
30 September 2024	04 October 2024	377,154.89	427,518.43	272,730.63	329,739.76
07 October 2024	10 October 2024	147,904.89	308,806.78	209,745.21	153,916.19
14 October 2024	18 October 2024	373,029.56	523,472.58	493,952.50	298,404.07
21 October 2024	25 October 2024	221,467.41	535,213.50	183,751.21	185,531.31
28 October 2024	01 November 2024	205,070.39	349,639.32	178,823.45	171,929.22
04 November 2024	08 November 2024	183,888.77	312,404.48	205,085.78	151,874.77
11 November 2024	15 November 2024	195,027.99	423,300.96	145,444.96	154,231.78
18 November 2024	22 November 2024	211,071.80	411,667.62	261,905.46	164,063.45
25 November 2024	29 November 2024	233,448.82	794,845.24	398,886.23	242,221.08
02 December 2024	06 December 2024	163,724.00	372,733.79	247,490.16	121,505.23
09 December 2024	13 December 2024	160,493.38	333,785.24	288,382.21	121,885.17
16 December 2024	20 December 2024	215,361.43	497,056.82	309,469.99	179,729.06

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*/ Maturity*			
From	To	New Trade Turnover (US$mn) / 0 - 1 Year / Floating vs. Fixed	New Trade Turnover (US$mn) / 0 - 1 Year / Overnight Index Swap	New Trade Turnover (US$mn) / 1 - 2 Years / Basis Swap	New Trade Turnover (US$mn) / 1 - 2 Years / Floating vs. Fixed
17 June 2024	21 June 2024	327,744.23	552,612.01	57,922.12	189,626.76
24 June 2024	28 June 2024	352,105.37	862,614.97	33,424.80	178,530.05
02 July 2024	05 July 2024	339,115.41	533,943.83	36,054.76	116,929.47
08 July 2024	12 July 2024	353,787.42	668,001.40	31,863.68	119,571.64
15 July 2024	19 July 2024	294,650.37	898,337.82	30,855.74	92,794.39
22 July 2024	26 July 2024	280,412.31	1,518,884.03	32,250.13	166,915.37
29 July 2024	02 August 2024	345,883.13	1,376,185.33	32,540.44	116,893.11
05 August 2024	09 August 2024	323,776.72	1,696,382.61	33,363.03	151,276.20
12 August 2024	16 August 2024	278,599.37	484,892.65	30,667.07	128,216.84
19 August 2024	23 August 2024	355,242.06	875,755.48	59,497.93	162,924.79
26 August 2024	30 August 2024	338,577.78	1,099,061.16	38,952.50	148,743.39
02 September 2024	06 September 2024	418,779.13	565,559.52	75,596.29	245,393.13
09 September 2024	13 September 2024	422,195.19	810,758.72	48,474.39	215,931.69
16 September 2024	20 September 2024	421,835.55	925,233.91	43,608.50	143,778.82
23 September 2024	27 September 2024	525,998.74	1,861,888.16	52,194.19	283,105.85
30 September 2024	04 October 2024	458,399.67	979,874.86	51,665.62	125,591.27
07 October 2024	10 October 2024	340,942.28	1,386,464.60	22,028.79	212,626.92
14 October 2024	18 October 2024	481,385.17	937,853.96	54,202.92	273,921.62
21 October 2024	25 October 2024	482,933.45	1,321,152.22	38,688.18	239,339.56
28 October 2024	01 November 2024	407,827.04	848,948.22	34,978.54	136,926.14
04 November 2024	08 November 2024	269,921.53	733,125.34	31,984.85	148,328.63
11 November 2024	15 November 2024	407,339.80	833,260.89	33,407.06	229,825.41
18 November 2024	22 November 2024	379,336.76	870,812.53	32,824.74	159,091.74
25 November 2024	29 November 2024	430,194.36	1,888,596.46	48,207.96	225,417.81
02 December 2024	06 December 2024	361,525.59	1,252,318.93	35,987.15	235,945.39
09 December 2024	13 December 2024	296,353.95	871,907.26	33,796.63	174,780.04
16 December 2024	20 December 2024	384,661.54	1,684,995.94	57,747.96	216,369.59

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 1 - 2 Years / Overnight Index Swap	New Trade Turnover (US$mn) / 2 - 5 Years / Basis Swap	New Trade Turnover (US$mn) / 2 - 5 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 2 - 5 Years / Overnight Index Swap
17 June 2024	21 June 2024	97,140.80	61,888.73	187,397.73	69,988.76
24 June 2024	28 June 2024	95,581.42	23,976.05	171,640.46	83,346.35
02 July 2024	05 July 2024	83,390.61	21,900.25	133,002.99	69,974.23
08 July 2024	12 July 2024	110,585.33	23,284.18	156,529.09	75,825.98
15 July 2024	19 July 2024	111,874.83	22,856.96	141,024.04	111,730.90
22 July 2024	26 July 2024	183,306.59	26,308.11	154,101.34	162,162.77
29 July 2024	02 August 2024	204,325.45	22,305.06	161,666.03	112,774.99
05 August 2024	09 August 2024	302,471.08	23,798.71	135,200.91	530,043.43
12 August 2024	16 August 2024	80,081.35	26,218.22	169,037.50	82,268.55
19 August 2024	23 August 2024	137,648.65	76,194.96	192,323.09	138,228.20
26 August 2024	30 August 2024	179,662.16	29,733.55	184,720.44	157,536.27
02 September 2024	06 September 2024	155,362.82	69,228.33	253,335.05	182,164.45
09 September 2024	13 September 2024	193,200.98	24,755.53	202,034.93	142,716.18
16 September 2024	20 September 2024	154,474.49	20,991.60	229,318.25	132,694.37
23 September 2024	27 September 2024	344,805.03	16,269.95	238,311.27	564,696.45
30 September 2024	04 October 2024	185,685.58	17,480.99	122,985.34	144,653.50
07 October 2024	10 October 2024	326,474.15	8,481.01	183,185.94	280,242.20
14 October 2024	18 October 2024	136,555.18	26,231.71	190,320.62	139,966.16
21 October 2024	25 October 2024	230,024.92	18,266.12	224,982.14	166,566.23
28 October 2024	01 November 2024	231,005.47	19,971.81	209,344.86	137,328.76
04 November 2024	08 November 2024	235,459.23	16,412.71	184,594.97	239,493.08
11 November 2024	15 November 2024	191,173.41	25,311.26	245,495.69	215,817.22
18 November 2024	22 November 2024	153,956.49	21,075.59	249,545.67	151,466.00
25 November 2024	29 November 2024	145,119.64	45,859.62	314,228.14	221,513.44
02 December 2024	06 December 2024	143,454.35	17,324.65	266,544.71	135,704.70
09 December 2024	13 December 2024	111,589.65	19,761.47	240,397.47	135,412.46
16 December 2024	20 December 2024	235,816.09	63,575.54	225,573.55	370,740.23

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 5 - 10 Years / Basis Swap	New Trade Turnover (US$mn) / 5 - 10 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 5 - 10 Years / Overnight Index Swap	New Trade Turnover (US$mn) / 10 - 15 Years / Basis Swap
17 June 2024	21 June 2024	14,098.84	101,928.43	73,893.87	2,282.90
24 June 2024	28 June 2024	14,195.65	91,502.23	57,132.72	2,248.06
02 July 2024	05 July 2024	13,009.33	63,498.17	62,690.05	2,184.30
08 July 2024	12 July 2024	15,098.14	83,668.50	61,258.45	2,948.30
15 July 2024	19 July 2024	13,544.66	69,230.41	89,995.52	2,435.23
22 July 2024	26 July 2024	13,086.38	72,061.86	93,103.41	2,185.09
29 July 2024	02 August 2024	15,281.14	79,049.82	78,776.33	2,123.50
05 August 2024	09 August 2024	18,751.74	89,184.94	348,877.96	5,665.31
12 August 2024	16 August 2024	14,910.54	101,289.21	79,908.28	2,744.53
19 August 2024	23 August 2024	42,186.84	108,945.09	123,994.48	7,370.22
26 August 2024	30 August 2024	12,631.59	117,447.01	113,466.91	3,022.69
02 September 2024	06 September 2024	41,200.98	162,630.44	98,467.81	14,508.30
09 September 2024	13 September 2024	19,419.71	160,761.66	93,887.33	2,636.58
16 September 2024	20 September 2024	15,503.65	91,671.55	54,838.22	2,679.35
23 September 2024	27 September 2024	14,113.13	123,481.54	326,723.03	2,686.86
30 September 2024	04 October 2024	16,313.86	69,891.49	91,889.56	2,783.95
07 October 2024	10 October 2024	4,466.65	90,717.11	149,792.24	737.69
14 October 2024	18 October 2024	26,207.44	96,781.37	91,809.61	3,450.00
21 October 2024	25 October 2024	15,510.02	95,282.29	111,756.08	2,343.31
28 October 2024	01 November 2024	15,024.03	100,905.35	106,528.52	2,374.79
04 November 2024	08 November 2024	14,376.94	102,013.04	195,316.16	3,115.58
11 November 2024	15 November 2024	16,723.91	98,822.33	124,135.86	2,195.51
18 November 2024	22 November 2024	16,611.47	99,559.69	78,465.47	2,956.69
25 November 2024	29 November 2024	34,826.44	159,394.62	147,285.08	6,015.02
02 December 2024	06 December 2024	13,328.19	163,855.82	98,506.03	2,881.66
09 December 2024	13 December 2024	15,331.57	128,007.50	86,382.83	1,796.08
16 December 2024	20 December 2024	19,953.15	120,874.84	305,628.26	4,173.44

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 10 - 15 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 10 - 15 Years / Overnight Index Swap	New Trade Turnover (US$mn) / 15 - 20 Years / Basis Swap	New Trade Turnover (US$mn) / 15 - 20 Years / Floating vs. Fixed
17 June 2024	21 June 2024	14,017.12	22,294.07	3,143.64	1,310.23
24 June 2024	28 June 2024	12,090.42	17,090.72	3,131.78	1,420.94
02 July 2024	05 July 2024	10,351.95	20,550.16	3,160.77	1,496.45
08 July 2024	12 July 2024	11,937.81	21,100.51	3,619.26	1,504.32
15 July 2024	19 July 2024	14,270.69	24,987.86	3,180.26	1,402.09
22 July 2024	26 July 2024	10,559.42	22,766.54	3,148.19	1,010.10
29 July 2024	02 August 2024	14,414.98	19,497.91	3,123.37	1,963.44
05 August 2024	09 August 2024	12,637.54	87,080.12	3,988.78	1,665.16
12 August 2024	16 August 2024	12,530.53	22,973.67	3,210.51	1,676.15
19 August 2024	23 August 2024	20,533.39	47,547.99	4,195.91	2,433.62
26 August 2024	30 August 2024	16,883.81	30,142.77	3,343.06	1,241.02
02 September 2024	06 September 2024	28,802.28	54,028.93	5,937.47	6,334.23
09 September 2024	13 September 2024	19,277.32	20,215.64	3,254.80	912.33
16 September 2024	20 September 2024	13,841.34	13,008.60	3,370.99	980.94
23 September 2024	27 September 2024	9,349.12	54,808.42	3,382.18	1,034.76
30 September 2024	04 October 2024	10,097.17	27,651.95	3,337.53	884.70
07 October 2024	10 October 2024	7,033.98	48,433.85	814.83	591.71
14 October 2024	18 October 2024	9,626.95	39,048.09	6,313.73	1,757.63
21 October 2024	25 October 2024	14,386.58	43,011.76	3,711.87	3,227.02
28 October 2024	01 November 2024	16,106.08	32,161.05	3,265.81	1,569.80
04 November 2024	08 November 2024	17,204.18	75,845.11	3,311.26	4,782.78
11 November 2024	15 November 2024	16,782.18	30,807.81	3,165.47	1,289.67
18 November 2024	22 November 2024	17,643.09	20,521.91	3,570.65	2,423.36
25 November 2024	29 November 2024	30,408.29	31,288.28	4,085.13	5,659.42
02 December 2024	06 December 2024	18,906.12	26,081.62	3,333.00	1,557.29
09 December 2024	13 December 2024	17,780.87	37,653.89	3,084.16	1,557.70
16 December 2024	20 December 2024	16,979.51	76,456.71	4,916.56	1,774.90

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 15 - 20 Years / Overnight Index Swap	New Trade Turnover (US$mn) / > 20 Years / Basis Swap	New Trade Turnover (US$mn) / > 20 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / > 20 Years / Overnight Index Swap
17 June 2024	21 June 2024	2,486.33	1,711.78	2,080.84	12,292.74
24 June 2024	28 June 2024	10,055.61	1,692.10	2,437.78	19,483.53
02 July 2024	05 July 2024	2,808.64	1,711.46	1,237.79	17,675.82
08 July 2024	12 July 2024	2,461.08	2,116.24	2,107.24	15,492.34
15 July 2024	19 July 2024	3,556.31	1,944.84	2,023.88	21,286.61
22 July 2024	26 July 2024	2,507.44	1,876.58	1,735.20	13,022.47
29 July 2024	02 August 2024	1,398.18	1,695.51	2,357.65	10,507.07
05 August 2024	09 August 2024	29,692.84	2,394.92	4,212.08	125,249.92
12 August 2024	16 August 2024	2,460.19	2,007.53	1,876.87	12,702.24
19 August 2024	23 August 2024	10,817.10	2,407.91	2,362.25	23,963.80
26 August 2024	30 August 2024	6,250.88	1,753.95	2,399.62	44,511.97
02 September 2024	06 September 2024	1,963.44	4,838.25	17,098.19	69,017.16
09 September 2024	13 September 2024	1,478.88	1,980.84	3,894.54	8,813.43
16 September 2024	20 September 2024	1,875.42	1,792.02	2,310.68	9,601.41
23 September 2024	27 September 2024	24,016.21	2,171.21	2,132.43	58,945.82
30 September 2024	04 October 2024	1,773.53	1,642.98	2,882.38	15,385.89
07 October 2024	10 October 2024	10,124.20	304.11	1,399.43	30,944.99
14 October 2024	18 October 2024	2,810.42	3,389.93	5,321.08	15,720.46
21 October 2024	25 October 2024	3,703.06	1,738.20	2,739.01	18,738.31
28 October 2024	01 November 2024	5,705.74	1,602.52	2,420.12	16,265.08
04 November 2024	08 November 2024	21,773.04	2,181.87	15,220.97	93,332.13
11 November 2024	15 November 2024	7,836.62	1,421.68	1,483.51	19,518.45
18 November 2024	22 November 2024	2,784.66	2,369.13	4,469.70	6,706.02
25 November 2024	29 November 2024	15,116.37	3,619.62	6,251.54	30,648.29
02 December 2024	06 December 2024	12,625.16	1,589.99	1,779.92	23,178.71
09 December 2024	13 December 2024	4,883.93	1,375.73	1,490.05	11,239.63
16 December 2024	20 December 2024	22,395.88	2,124.74	1,957.76	23,391.00

Interest Rate Turnover Time Series

Interest Rate Turnover		*Number of New Trade*			
For The Period		*Asset Class Total*	*By Product*		
From	To	Number of New Trade / Total	Number of New Trade / Basis Swap	Number of New Trade / Floating vs. Fixed	Number of New Trade / Overnight Index Swap
17 June 2024	21 June 2024	20,621	1,088	12,744	6,789
24 June 2024	28 June 2024	21,259	1,094	13,804	6,362
02 July 2024	05 July 2024	18,606	1,024	11,389	6,193
08 July 2024	12 July 2024	21,338	1,045	12,677	7,617
15 July 2024	19 July 2024	21,419	1,036	10,956	9,428
22 July 2024	26 July 2024	24,147	1,153	12,774	10,220
29 July 2024	02 August 2024	23,719	1,137	12,637	9,946
05 August 2024	09 August 2024	34,751	1,184	13,451	20,116
12 August 2024	16 August 2024	21,395	1,219	12,952	7,225
19 August 2024	23 August 2024	30,922	3,742	14,585	12,595
26 August 2024	30 August 2024	26,129	1,103	15,101	9,925
02 September 2024	06 September 2024	29,905	2,707	17,435	9,763
09 September 2024	13 September 2024	28,201	1,132	16,050	11,020
16 September 2024	20 September 2024	20,650	1,134	11,587	7,929
23 September 2024	27 September 2024	40,457	1,074	16,215	23,169
30 September 2024	04 October 2024	20,732	1,141	10,537	9,055
07 October 2024	10 October 2024	28,633	638	14,917	13,079
14 October 2024	18 October 2024	26,298	1,246	15,259	9,793
21 October 2024	25 October 2024	25,058	1,088	14,659	9,312
28 October 2024	01 November 2024	27,920	1,142	15,684	11,094
04 November 2024	08 November 2024	25,129	997	12,601	11,532
11 November 2024	15 November 2024	34,043	1,192	21,592	11,259
18 November 2024	22 November 2024	26,874	1,161	15,420	10,294
25 November 2024	29 November 2024	39,158	3,401	21,169	14,589
02 December 2024	06 December 2024	27,712	920	16,118	10,674
09 December 2024	13 December 2024	26,260	1,972	15,506	8,782
16 December 2024	20 December 2024	33,246	1,966	15,177	16,104

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*By Product and Intention to Clear*			
From	To	Number of New Trade / Intended to Clear / Basis Swap	Number of New Trade / Intended to Clear / Floating vs. Fixed	Number of New Trade / Intended to Clear / Overnight Index Swap	Number of New Trade / Not Intended to Clear / Basis Swap
17 June 2024	21 June 2024	205	8,046	4,815	884
24 June 2024	28 June 2024	104	9,574	4,314	990
02 July 2024	05 July 2024	172	7,069	4,487	852
08 July 2024	12 July 2024	204	8,119	5,421	841
15 July 2024	19 July 2024	78	6,918	5,499	958
22 July 2024	26 July 2024	229	8,520	7,551	924
29 July 2024	02 August 2024	202	8,086	6,499	935
05 August 2024	09 August 2024	224	8,348	13,660	960
12 August 2024	16 August 2024	303	8,513	5,010	916
19 August 2024	23 August 2024	1,503	9,133	7,629	2,239
26 August 2024	30 August 2024	239	10,595	6,947	864
02 September 2024	06 September 2024	1,739	12,875	7,705	968
09 September 2024	13 September 2024	208	10,420	8,069	924
16 September 2024	20 September 2024	270	7,601	5,636	865
23 September 2024	27 September 2024	200	10,864	17,602	874
30 September 2024	04 October 2024	83	7,008	6,120	1,058
07 October 2024	10 October 2024	66	10,662	9,006	572
14 October 2024	18 October 2024	151	10,038	6,963	1,095
21 October 2024	25 October 2024	180	9,784	6,350	909
28 October 2024	01 November 2024	199	9,696	5,877	943
04 November 2024	08 November 2024	124	8,116	7,886	874
11 November 2024	15 November 2024	280	15,845	7,456	912
18 November 2024	22 November 2024	326	11,083	6,415	835
25 November 2024	29 November 2024	2,536	17,130	10,475	865
02 December 2024	06 December 2024	78	11,155	7,705	842
09 December 2024	13 December 2024	142	9,835	5,834	1,830
16 December 2024	20 December 2024	1,153	10,865	12,241	814

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period				*By Product and Currency*	
From	To	Number of New Trade / Not Intended to Clear / Floating vs. Fixed	Number of New Trade / Not Intended to Clear / Overnight Index Swap	Number of New Trade / USD / Basis Swap	Number of New Trade / USD / Floating vs. Fixed
17 June 2024	21 June 2024	4,698	1,975	114	173
24 June 2024	28 June 2024	4,230	2,048	211	251
02 July 2024	05 July 2024	4,320	1,706	125	188
08 July 2024	12 July 2024	4,559	2,196	240	322
15 July 2024	19 July 2024	4,038	3,929	184	295
22 July 2024	26 July 2024	4,254	2,669	185	187
29 July 2024	02 August 2024	4,551	3,447	115	354
05 August 2024	09 August 2024	5,103	6,456	259	459
12 August 2024	16 August 2024	4,439	2,215	117	306
19 August 2024	23 August 2024	5,453	4,966	149	217
26 August 2024	30 August 2024	4,506	2,978	244	221
02 September 2024	06 September 2024	4,561	2,058	185	218
09 September 2024	13 September 2024	5,630	2,951	115	329
16 September 2024	20 September 2024	3,986	2,293	156	273
23 September 2024	27 September 2024	5,351	5,567	141	280
30 September 2024	04 October 2024	3,529	2,935	193	253
07 October 2024	10 October 2024	4,256	4,073	129	253
14 October 2024	18 October 2024	5,221	2,831	174	240
21 October 2024	25 October 2024	4,875	2,962	134	216
28 October 2024	01 November 2024	5,988	5,218	144	242
04 November 2024	08 November 2024	4,485	3,646	149	258
11 November 2024	15 November 2024	5,747	3,803	130	177
18 November 2024	22 November 2024	4,337	3,879	138	240
25 November 2024	29 November 2024	4,039	4,115	176	219
02 December 2024	06 December 2024	4,964	2,970	130	262
09 December 2024	13 December 2024	5,671	2,948	1,081	256
16 December 2024	20 December 2024	4,312	3,863	485	208

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / USD / Overnight Index Swap	Number of New Trade / CNY / Basis Swap	Number of New Trade / CNY / Floating vs. Fixed	Number of New Trade / CNY / Overnight Index Swap
17 June 2024	21 June 2024	3,021	0	3,169	0
24 June 2024	28 June 2024	3,308	0	3,845	0
02 July 2024	05 July 2024	2,767	0	3,035	0
08 July 2024	12 July 2024	3,716	0	3,691	0
15 July 2024	19 July 2024	5,393	0	2,216	0
22 July 2024	26 July 2024	4,042	0	3,643	2
29 July 2024	02 August 2024	4,844	0	3,228	0
05 August 2024	09 August 2024	13,476	0	3,419	0
12 August 2024	16 August 2024	3,706	0	3,611	0
19 August 2024	23 August 2024	4,875	0	2,677	0
26 August 2024	30 August 2024	6,145	0	5,492	0
02 September 2024	06 September 2024	3,182	0	4,807	0
09 September 2024	13 September 2024	4,297	0	4,802	0
16 September 2024	20 September 2024	3,359	0	2,959	0
23 September 2024	27 September 2024	18,410	0	6,213	0
30 September 2024	04 October 2024	3,510	0	2,469	0
07 October 2024	10 October 2024	8,172	0	3,707	0
14 October 2024	18 October 2024	3,536	0	5,421	0
21 October 2024	25 October 2024	5,167	0	4,568	8
28 October 2024	01 November 2024	5,008	0	4,107	0
04 November 2024	08 November 2024	7,342	0	3,458	0
11 November 2024	15 November 2024	6,850	0	10,154	0
18 November 2024	22 November 2024	4,810	0	5,356	0
25 November 2024	29 November 2024	7,722	0	3,560	0
02 December 2024	06 December 2024	3,853	0	5,776	0
09 December 2024	13 December 2024	4,075	0	5,420	0
16 December 2024	20 December 2024	8,549	0	4,433	0

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / EUR / Basis Swap	Number of New Trade / EUR / Floating vs. Fixed	Number of New Trade / EUR / Overnight Index Swap	Number of New Trade / GBP / Basis Swap
17 June 2024	21 June 2024	157	613	69	0
24 June 2024	28 June 2024	185	550	58	0
02 July 2024	05 July 2024	203	451	49	0
08 July 2024	12 July 2024	113	434	52	0
15 July 2024	19 July 2024	157	595	44	0
22 July 2024	26 July 2024	183	637	53	0
29 July 2024	02 August 2024	174	702	52	0
05 August 2024	09 August 2024	158	818	74	0
12 August 2024	16 August 2024	203	317	22	0
19 August 2024	23 August 2024	157	344	42	0
26 August 2024	30 August 2024	165	728	46	0
02 September 2024	06 September 2024	182	739	36	0
09 September 2024	13 September 2024	179	671	68	0
16 September 2024	20 September 2024	159	507	52	0
23 September 2024	27 September 2024	158	567	60	0
30 September 2024	04 October 2024	176	580	41	0
07 October 2024	10 October 2024	100	423	45	0
14 October 2024	18 October 2024	199	243	51	0
21 October 2024	25 October 2024	158	218	41	0
28 October 2024	01 November 2024	189	521	45	0
04 November 2024	08 November 2024	154	429	87	0
11 November 2024	15 November 2024	182	362	168	0
18 November 2024	22 November 2024	118	298	95	0
25 November 2024	29 November 2024	121	392	67	0
02 December 2024	06 December 2024	159	237	44	0
09 December 2024	13 December 2024	158	191	56	0
16 December 2024	20 December 2024	159	284	64	0

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / GBP / Floating vs. Fixed	Number of New Trade / GBP / Overnight Index Swap	Number of New Trade / JPY / Basis Swap	Number of New Trade / JPY / Floating vs. Fixed
17 June 2024	21 June 2024	31	122	6	105
24 June 2024	28 June 2024	19	29	0	83
02 July 2024	05 July 2024	18	40	0	58
08 July 2024	12 July 2024	37	39	0	85
15 July 2024	19 July 2024	19	34	0	97
22 July 2024	26 July 2024	39	38	0	51
29 July 2024	02 August 2024	63	64	0	95
05 August 2024	09 August 2024	29	36	0	108
12 August 2024	16 August 2024	43	44	0	83
19 August 2024	23 August 2024	36	46	2,693	881
26 August 2024	30 August 2024	28	33	11	181
02 September 2024	06 September 2024	8	120	8	66
09 September 2024	13 September 2024	2	99	2	48
16 September 2024	20 September 2024	3	116	0	22
23 September 2024	27 September 2024	3	79	0	3
30 September 2024	04 October 2024	1	61	0	27
07 October 2024	10 October 2024	1	60	7	16
14 October 2024	18 October 2024	5	85	0	12
21 October 2024	25 October 2024	2	67	12	10
28 October 2024	01 November 2024	9	97	20	463
04 November 2024	08 November 2024	2	142	0	39
11 November 2024	15 November 2024	5	137	0	20
18 November 2024	22 November 2024	8	71	0	12
25 November 2024	29 November 2024	0	84	1,988	21
02 December 2024	06 December 2024	4	52	0	8
09 December 2024	13 December 2024	0	88	2	5
16 December 2024	20 December 2024	1	114	0	16

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / JPY / Overnight Index Swap	Number of New Trade / HKD / Basis Swap	Number of New Trade / HKD / Floating vs. Fixed	Number of New Trade / HKD / Overnight Index Swap
17 June 2024	21 June 2024	1,616	227	3,099	1
24 June 2024	28 June 2024	1,198	128	3,144	0
02 July 2024	05 July 2024	1,155	195	2,035	0
08 July 2024	12 July 2024	1,170	117	2,066	0
15 July 2024	19 July 2024	1,483	95	2,807	0
22 July 2024	26 July 2024	1,981	252	2,847	0
29 July 2024	02 August 2024	2,796	186	2,247	0
05 August 2024	09 August 2024	3,884	174	2,670	0
12 August 2024	16 August 2024	1,334	262	2,930	0
19 August 2024	23 August 2024	5,624	153	2,980	4
26 August 2024	30 August 2024	1,537	161	1,845	0
02 September 2024	06 September 2024	1,493	80	2,293	1
09 September 2024	13 September 2024	2,344	194	2,824	0
16 September 2024	20 September 2024	1,775	142	2,225	0
23 September 2024	27 September 2024	1,744	144	2,745	0
30 September 2024	04 October 2024	3,298	49	2,659	0
07 October 2024	10 October 2024	2,036	57	5,753	0
14 October 2024	18 October 2024	2,465	99	2,602	0
21 October 2024	25 October 2024	1,997	153	2,126	2
28 October 2024	01 November 2024	3,753	245	3,596	0
04 November 2024	08 November 2024	1,983	79	2,550	0
11 November 2024	15 November 2024	2,374	192	3,234	3
18 November 2024	22 November 2024	2,354	92	2,616	0
25 November 2024	29 November 2024	2,323	138	2,795	0
02 December 2024	06 December 2024	2,176	112	3,191	0
09 December 2024	13 December 2024	2,162	153	3,141	0
16 December 2024	20 December 2024	3,410	148	3,346	0

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					*By Product and Residua*
From	To	Number of New Trade / Others / Basis Swap	Number of New Trade / Others / Floating vs. Fixed	Number of New Trade / Others / Overnight Index Swap	Number of New Trade / 0 - 1 Year / Basis Swap
17 June 2024	21 June 2024	585	5,555	1,962	128
24 June 2024	28 June 2024	570	5,913	1,770	148
02 July 2024	05 July 2024	501	5,605	2,183	135
08 July 2024	12 July 2024	575	6,043	2,641	126
15 July 2024	19 July 2024	600	4,928	2,474	124
22 July 2024	26 July 2024	533	5,372	4,104	111
29 July 2024	02 August 2024	662	5,948	2,190	124
05 August 2024	09 August 2024	594	5,949	2,646	170
12 August 2024	16 August 2024	637	5,662	2,119	121
19 August 2024	23 August 2024	591	7,451	2,005	455
26 August 2024	30 August 2024	523	6,607	2,166	177
02 September 2024	06 September 2024	2,252	9,305	4,932	290
09 September 2024	13 September 2024	642	7,375	4,213	119
16 September 2024	20 September 2024	678	5,599	2,627	186
23 September 2024	27 September 2024	632	6,405	2,876	148
30 September 2024	04 October 2024	723	4,550	2,145	111
07 October 2024	10 October 2024	345	4,766	2,767	81
14 October 2024	18 October 2024	775	6,737	3,657	135
21 October 2024	25 October 2024	631	7,520	2,031	119
28 October 2024	01 November 2024	544	6,747	2,192	125
04 November 2024	08 November 2024	616	5,865	1,978	103
11 November 2024	15 November 2024	688	7,641	1,728	124
18 November 2024	22 November 2024	814	6,891	2,964	145
25 November 2024	29 November 2024	978	14,183	4,394	1,388
02 December 2024	06 December 2024	519	6,641	4,551	118
09 December 2024	13 December 2024	579	6,493	2,402	314
16 December 2024	20 December 2024	1,175	6,890	3,967	271

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*/ Maturity*			
From	To	Number of New Trade / 0 - 1 Year / Floating vs. Fixed	Number of New Trade / 0 - 1 Year / Overnight Index Swap	Number of New Trade / 1 - 2 Years / Basis Swap	Number of New Trade / 1 - 2 Years / Floating vs. Fixed
17 June 2024	21 June 2024	2,167	1,069	155	2,118
24 June 2024	28 June 2024	2,134	949	101	2,461
02 July 2024	05 July 2024	2,474	804	119	1,598
08 July 2024	12 July 2024	1,980	1,241	94	1,945
15 July 2024	19 July 2024	1,584	1,573	82	1,599
22 July 2024	26 July 2024	1,988	1,736	145	2,341
29 July 2024	02 August 2024	1,541	1,920	150	1,997
05 August 2024	09 August 2024	1,702	2,573	97	1,955
12 August 2024	16 August 2024	2,221	1,140	135	1,901
19 August 2024	23 August 2024	2,462	1,776	519	2,211
26 August 2024	30 August 2024	2,646	1,770	113	2,120
02 September 2024	06 September 2024	2,488	1,671	300	2,305
09 September 2024	13 September 2024	1,923	1,494	180	2,241
16 September 2024	20 September 2024	1,900	1,669	111	1,622
23 September 2024	27 September 2024	2,761	3,700	148	3,207
30 September 2024	04 October 2024	1,447	1,714	105	1,421
07 October 2024	10 October 2024	2,127	2,319	61	2,853
14 October 2024	18 October 2024	2,667	1,384	106	2,983
21 October 2024	25 October 2024	2,604	1,310	105	2,567
28 October 2024	01 November 2024	2,333	1,473	114	1,685
04 November 2024	08 November 2024	1,954	1,461	82	1,776
11 November 2024	15 November 2024	3,950	1,440	113	3,878
18 November 2024	22 November 2024	2,968	1,309	84	2,057
25 November 2024	29 November 2024	3,660	2,131	224	3,094
02 December 2024	06 December 2024	2,695	1,431	101	2,683
09 December 2024	13 December 2024	2,087	1,232	235	2,227
16 December 2024	20 December 2024	2,478	2,749	268	2,751

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 1 - 2 Years / Overnight Index Swap	Number of New Trade / 2 - 5 Years / Basis Swap	Number of New Trade / 2 - 5 Years / Floating vs. Fixed	Number of New Trade / 2 - 5 Years / Overnight Index Swap
17 June 2024	21 June 2024	855	264	3,266	1,390
24 June 2024	28 June 2024	817	240	4,139	1,459
02 July 2024	05 July 2024	680	257	3,126	1,574
08 July 2024	12 July 2024	966	237	3,596	1,656
15 July 2024	19 July 2024	1,142	235	3,038	2,111
22 July 2024	26 July 2024	1,485	347	3,489	2,672
29 July 2024	02 August 2024	1,564	263	3,463	2,043
05 August 2024	09 August 2024	2,487	265	3,467	4,452
12 August 2024	16 August 2024	972	337	3,812	1,641
19 August 2024	23 August 2024	1,570	1,140	3,926	2,543
26 August 2024	30 August 2024	1,314	264	4,499	2,053
02 September 2024	06 September 2024	1,273	597	4,712	2,939
09 September 2024	13 September 2024	1,520	231	4,235	2,320
16 September 2024	20 September 2024	1,253	253	3,486	1,987
23 September 2024	27 September 2024	3,457	219	4,408	5,920
30 September 2024	04 October 2024	1,355	230	3,198	1,921
07 October 2024	10 October 2024	2,039	142	4,754	3,047
14 October 2024	18 October 2024	1,312	270	4,246	2,660
21 October 2024	25 October 2024	1,290	255	4,135	1,879
28 October 2024	01 November 2024	1,516	310	5,021	2,404
04 November 2024	08 November 2024	1,497	221	3,591	2,464
11 November 2024	15 November 2024	1,478	297	7,372	2,749
18 November 2024	22 November 2024	1,405	254	4,714	2,958
25 November 2024	29 November 2024	1,453	672	5,954	3,935
02 December 2024	06 December 2024	1,335	189	4,398	3,291
09 December 2024	13 December 2024	1,162	671	4,570	2,150
16 December 2024	20 December 2024	1,994	776	4,438	4,311

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 5 - 10 Years / Basis Swap	Number of New Trade / 5 - 10 Years / Floating vs. Fixed	Number of New Trade / 5 - 10 Years / Overnight Index Swap	Number of New Trade / 10 - 15 Years / Basis Swap
17 June 2024	21 June 2024	230	3,863	2,131	98
24 June 2024	28 June 2024	275	3,950	1,750	104
02 July 2024	05 July 2024	200	3,195	1,869	101
08 July 2024	12 July 2024	244	4,046	2,376	122
15 July 2024	19 July 2024	253	3,604	2,915	113
22 July 2024	26 July 2024	227	3,835	2,920	102
29 July 2024	02 August 2024	274	4,338	2,846	107
05 August 2024	09 August 2024	266	4,946	5,150	137
12 August 2024	16 August 2024	262	3,929	2,148	123
19 August 2024	23 August 2024	909	4,549	3,697	396
26 August 2024	30 August 2024	217	4,479	2,631	117
02 September 2024	06 September 2024	734	5,457	2,635	339
09 September 2024	13 September 2024	249	6,010	4,215	115
16 September 2024	20 September 2024	258	3,348	1,865	101
23 September 2024	27 September 2024	225	4,795	5,539	107
30 September 2024	04 October 2024	315	3,465	2,583	128
07 October 2024	10 October 2024	149	4,328	3,274	64
14 October 2024	18 October 2024	333	4,145	2,513	130
21 October 2024	25 October 2024	260	4,074	2,738	113
28 October 2024	01 November 2024	261	5,050	3,470	109
04 November 2024	08 November 2024	258	4,052	3,119	108
11 November 2024	15 November 2024	325	5,048	2,959	104
18 November 2024	22 November 2024	311	4,309	3,039	131
25 November 2024	29 November 2024	644	6,631	4,288	202
02 December 2024	06 December 2024	208	5,115	2,903	96
09 December 2024	13 December 2024	443	5,292	2,428	99
16 December 2024	20 December 2024	286	4,435	3,983	127

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 10 - 15 Years / Floating vs. Fixed	Number of New Trade / 10 - 15 Years / Overnight Index Swap	Number of New Trade / 15 - 20 Years / Basis Swap	Number of New Trade / 15 - 20 Years / Floating vs. Fixed
17 June 2024	21 June 2024	830	759	55	99
24 June 2024	28 June 2024	702	757	57	90
02 July 2024	05 July 2024	607	640	56	78
08 July 2024	12 July 2024	675	778	62	78
15 July 2024	19 July 2024	654	805	62	92
22 July 2024	26 July 2024	683	691	57	92
29 July 2024	02 August 2024	729	801	57	139
05 August 2024	09 August 2024	731	1,959	72	149
12 August 2024	16 August 2024	677	637	59	96
19 August 2024	23 August 2024	860	1,441	111	171
26 August 2024	30 August 2024	814	937	54	101
02 September 2024	06 September 2024	1,257	661	174	410
09 September 2024	13 September 2024	1,045	759	59	94
16 September 2024	20 September 2024	726	569	59	90
23 September 2024	27 September 2024	584	1,720	57	90
30 September 2024	04 October 2024	559	753	66	90
07 October 2024	10 October 2024	492	918	41	57
14 October 2024	18 October 2024	678	992	69	122
21 October 2024	25 October 2024	747	1,042	63	166
28 October 2024	01 November 2024	988	1,033	59	187
04 November 2024	08 November 2024	767	1,309	55	114
11 November 2024	15 November 2024	929	1,237	62	159
18 November 2024	22 November 2024	850	839	60	180
25 November 2024	29 November 2024	1,116	1,159	75	317
02 December 2024	06 December 2024	895	966	56	96
09 December 2024	13 December 2024	963	1,083	55	121
16 December 2024	20 December 2024	678	1,686	78	109

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 15 - 20 Years / Overnight Index Swap	Number of New Trade / > 20 Years / Basis Swap	Number of New Trade / > 20 Years / Floating vs. Fixed	Number of New Trade / > 20 Years / Overnight Index Swap
17 June 2024	21 June 2024	91	159	402	495
24 June 2024	28 June 2024	117	170	328	514
02 July 2024	05 July 2024	111	157	312	517
08 July 2024	12 July 2024	145	161	358	457
15 July 2024	19 July 2024	170	168	386	714
22 July 2024	26 July 2024	130	166	348	588
29 July 2024	02 August 2024	121	163	432	653
05 August 2024	09 August 2024	697	178	503	2,798
12 August 2024	16 August 2024	124	183	317	564
19 August 2024	23 August 2024	502	213	408	1,067
26 August 2024	30 August 2024	242	162	444	980
02 September 2024	06 September 2024	76	276	807	508
09 September 2024	13 September 2024	94	179	504	618
16 September 2024	20 September 2024	96	166	416	492
23 September 2024	27 September 2024	877	172	371	1,958
30 September 2024	04 October 2024	132	187	358	597
07 October 2024	10 October 2024	234	101	308	1,250
14 October 2024	18 October 2024	115	204	419	819
21 October 2024	25 October 2024	179	174	368	876
28 October 2024	01 November 2024	357	165	422	842
04 November 2024	08 November 2024	200	171	347	1,483
11 November 2024	15 November 2024	265	168	258	1,132
18 November 2024	22 November 2024	122	177	343	623
25 November 2024	29 November 2024	280	197	398	1,345
02 December 2024	06 December 2024	111	153	238	640
09 December 2024	13 December 2024	136	157	247	592
16 December 2024	20 December 2024	302	161	289	1,080

Interest Rate Turnover Time Series

Interest Rate Turnover		*New Trade Turnover (US$mn)*			
For The Period		*Asset Class Total*	*By Product*		
From	To	New Trade Turnover (US$mn) / Total	New Trade Turnover (US$mn) / Basis Swap	New Trade Turnover (US$mn) / Floating vs. Fixed	New Trade Turnover (US$mn) / Overnight Index Swap
23 December 2024	27 December 2024	2,027,279.97	192,413.94	592,334.34	1,242,531.69
30 December 2024	03 January 2025	1,126,692.39	209,466.85	500,039.44	417,186.10
06 January 2025	10 January 2025	2,190,294.69	228,082.52	820,021.47	1,142,190.70
13 January 2025	17 January 2025	2,606,004.89	222,768.35	996,817.57	1,386,418.98
20 January 2025	24 January 2025	3,270,038.15	216,754.25	955,305.52	2,097,978.38
27 January 2025	28 January 2025	618,488.77	41,437.81	140,453.48	436,597.48
03 February 2025	07 February 2025	3,549,429.60	265,326.68	860,690.75	2,423,412.17
10 February 2025	14 February 2025	2,851,592.62	154,131.90	1,062,281.89	1,635,178.84
17 February 2025	21 February 2025	2,500,259.11	188,649.20	874,313.09	1,437,296.82
24 February 2025	28 February 2025	2,394,730.13	153,490.40	857,238.59	1,384,001.14
03 March 2025	07 March 2025	2,521,388.19	163,816.84	976,397.77	1,381,173.58
10 March 2025	14 March 2025	3,171,155.26	174,740.60	1,640,776.32	1,355,638.34
17 March 2025	21 March 2025	2,692,760.99	165,934.33	1,074,192.51	1,452,634.16
24 March 2025	28 March 2025	2,678,504.46	168,766.76	836,213.86	1,673,523.84
31 March 2025	03 April 2025	1,785,279.25	92,055.98	691,825.76	1,001,397.52
07 April 2025	11 April 2025	4,454,323.37	302,147.55	1,110,075.36	3,042,100.47
14 April 2025	17 April 2025	1,734,605.11	107,531.63	592,187.89	1,034,885.59
22 April 2025	25 April 2025	2,727,361.11	338,566.19	955,445.44	1,433,349.48
28 April 2025	02 May 2025	1,936,231.19	102,065.10	548,976.60	1,285,189.48
06 May 2025	09 May 2025	1,963,528.53	234,227.63	847,132.49	882,168.41
12 May 2025	16 May 2025	4,353,575.84	248,788.53	864,052.72	3,240,734.58
19 May 2025	23 May 2025	2,418,786.13	274,970.70	988,471.80	1,155,343.63
26 May 2025	30 May 2025	2,647,062.39	251,281.59	756,357.18	1,639,423.62
02 June 2025	06 June 2025	2,437,912.27	252,575.06	721,977.86	1,463,359.36
09 June 2025	13 June 2025	2,852,837.30	248,334.94	963,577.56	1,640,924.80
16 June 2025	20 June 2025	4,400,233.19	259,309.60	1,006,448.89	3,134,474.70
23 June 2025	27 June 2025	2,363,798.55	194,312.93	740,854.43	1,428,631.19

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*By Product and Intention to Clear*			
From	To	New Trade Turnover (US$mn) / Intended to Clear / Basis Swap	New Trade Turnover (US$mn) / Intended to Clear / Floating vs. Fixed	New Trade Turnover (US$mn) / Intended to Clear / Overnight Index Swap	New Trade Turnover (US$mn) / Not Intended to Clear / Basis Swap
23 December 2024	27 December 2024	5,414.62	359,488.15	727,287.69	186,999.32
30 December 2024	03 January 2025	21,434.05	243,224.85	251,511.74	188,032.80
06 January 2025	10 January 2025	20,715.64	461,389.35	676,432.30	207,366.87
13 January 2025	17 January 2025	21,178.08	619,264.85	861,186.48	201,590.26
20 January 2025	24 January 2025	25,135.01	572,584.95	1,240,785.34	191,619.24
27 January 2025	28 January 2025	4,780.52	84,666.68	268,207.94	36,657.30
03 February 2025	07 February 2025	35,952.99	385,353.02	1,439,294.14	229,373.69
10 February 2025	14 February 2025	18,582.73	641,791.02	913,263.48	135,549.17
17 February 2025	21 February 2025	30,676.83	534,844.30	923,896.02	157,972.37
24 February 2025	28 February 2025	16,709.64	529,782.85	847,979.80	136,780.76
03 March 2025	07 March 2025	16,406.63	571,686.72	809,550.33	147,410.22
10 March 2025	14 March 2025	24,853.39	933,726.19	798,644.81	149,887.21
17 March 2025	21 March 2025	15,413.66	730,396.46	894,612.11	150,520.67
24 March 2025	28 March 2025	20,716.95	426,602.34	1,030,352.79	148,049.81
31 March 2025	03 April 2025	19,992.51	405,943.24	591,980.06	72,063.47
07 April 2025	11 April 2025	25,942.27	554,949.64	1,767,551.81	276,205.28
14 April 2025	17 April 2025	9,485.28	316,952.68	619,072.81	98,046.34
22 April 2025	25 April 2025	32,867.49	541,834.03	865,706.83	305,698.71
28 April 2025	02 May 2025	32,868.69	340,080.93	729,324.36	69,196.41
06 May 2025	09 May 2025	53,930.69	466,073.31	580,834.69	180,296.94
12 May 2025	16 May 2025	40,125.53	488,582.25	2,133,272.67	208,663.01
19 May 2025	23 May 2025	46,531.88	622,686.66	757,627.38	228,438.82
26 May 2025	30 May 2025	22,827.98	432,661.65	647,226.39	228,453.61
02 June 2025	06 June 2025	44,524.64	396,317.65	826,905.87	208,050.42
09 June 2025	13 June 2025	50,681.83	584,667.80	1,096,089.02	197,653.11
16 June 2025	20 June 2025	66,022.54	610,259.97	1,955,753.48	193,287.05
23 June 2025	27 June 2025	34,479.39	428,550.81	964,297.78	159,833.54

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period				*By Product and Currency*	
From	To	New Trade Turnover (US$mn) / Not Intended to Clear / Floating vs. Fixed	New Trade Turnover (US$mn) / Not Intended to Clear / Overnight Index Swap	New Trade Turnover (US$mn) / USD / Basis Swap	New Trade Turnover (US$mn) / USD / Floating vs. Fixed
23 December 2024	27 December 2024	232,846.19	515,244.00	6,568.73	5,514.93
30 December 2024	03 January 2025	256,814.59	165,674.36	4,019.81	7,018.88
06 January 2025	10 January 2025	358,632.12	465,758.40	6,986.02	7,955.58
13 January 2025	17 January 2025	377,552.72	525,232.50	11,333.51	9,511.95
20 January 2025	24 January 2025	382,720.57	857,193.04	10,703.78	12,846.88
27 January 2025	28 January 2025	55,786.80	168,389.54	1,426.98	5,302.41
03 February 2025	07 February 2025	475,337.73	984,118.03	18,650.43	88,964.46
10 February 2025	14 February 2025	420,490.87	721,915.36	15,340.95	95,054.31
17 February 2025	21 February 2025	339,468.78	513,400.80	10,497.29	13,214.10
24 February 2025	28 February 2025	327,455.74	536,021.34	11,303.68	20,556.64
03 March 2025	07 March 2025	404,711.05	571,623.25	10,657.70	55,635.65
10 March 2025	14 March 2025	707,050.13	556,993.54	14,300.83	10,392.54
17 March 2025	21 March 2025	343,796.04	558,022.05	12,374.57	26,122.82
24 March 2025	28 March 2025	409,611.52	643,171.05	12,481.77	97,554.32
31 March 2025	03 April 2025	285,882.52	409,417.46	5,741.93	20,037.76
07 April 2025	11 April 2025	555,125.72	1,274,548.66	21,233.36	18,522.01
14 April 2025	17 April 2025	275,235.22	415,812.78	3,708.71	30,186.24
22 April 2025	25 April 2025	413,611.41	567,642.64	8,037.48	11,946.10
28 April 2025	02 May 2025	208,895.67	555,865.12	8,556.78	29,059.60
06 May 2025	09 May 2025	381,059.18	301,333.73	9,377.92	9,384.51
12 May 2025	16 May 2025	375,470.46	1,107,461.91	32,204.62	20,227.36
19 May 2025	23 May 2025	365,785.14	397,716.25	13,164.83	14,351.24
26 May 2025	30 May 2025	323,695.53	992,197.23	11,392.57	5,831.31
02 June 2025	06 June 2025	325,660.22	636,453.49	7,528.40	5,424.53
09 June 2025	13 June 2025	378,909.75	544,835.78	15,159.86	19,729.20
16 June 2025	20 June 2025	396,188.92	1,178,721.23	67,277.90	46,953.38
23 June 2025	27 June 2025	312,303.61	464,333.41	18,194.99	54,211.75

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / USD / Overnight Index Swap	New Trade Turnover (US$mn) / CNY / Basis Swap	New Trade Turnover (US$mn) / CNY / Floating vs. Fixed	New Trade Turnover (US$mn) / CNY / Overnight Index Swap
23 December 2024	27 December 2024	874,046.74	0.00	213,805.37	469.97
30 December 2024	03 January 2025	177,949.24	0.00	171,944.94	0.00
06 January 2025	10 January 2025	304,937.55	0.00	282,212.72	143.11
13 January 2025	17 January 2025	341,594.52	0.00	370,288.32	210.08
20 January 2025	24 January 2025	1,017,358.41	0.00	355,338.76	0.00
27 January 2025	28 January 2025	157,116.75	0.00	52,411.65	0.00
03 February 2025	07 February 2025	514,178.25	0.00	195,282.24	0.00
10 February 2025	14 February 2025	438,235.33	0.00	468,843.39	0.00
17 February 2025	21 February 2025	324,422.89	0.00	379,916.85	0.00
24 February 2025	28 February 2025	400,173.27	0.00	404,703.81	0.00
03 March 2025	07 March 2025	434,227.83	0.00	502,371.29	0.00
10 March 2025	14 March 2025	596,785.74	0.00	1,161,420.31	0.00
17 March 2025	21 March 2025	526,044.08	0.00	539,414.04	0.00
24 March 2025	28 March 2025	387,944.02	0.00	275,481.12	0.00
31 March 2025	03 April 2025	298,603.90	0.00	369,093.69	0.00
07 April 2025	11 April 2025	736,098.48	0.00	407,884.33	0.00
14 April 2025	17 April 2025	300,048.32	0.00	248,822.84	0.00
22 April 2025	25 April 2025	387,818.02	0.00	373,942.11	0.00
28 April 2025	02 May 2025	375,659.00	0.00	158,829.64	0.00
06 May 2025	09 May 2025	321,980.69	0.00	239,962.68	0.00
12 May 2025	16 May 2025	2,561,553.46	0.00	277,602.73	0.00
19 May 2025	23 May 2025	423,885.41	0.00	270,688.88	360.39
26 May 2025	30 May 2025	465,675.86	0.00	204,875.03	0.00
02 June 2025	06 June 2025	532,256.73	0.00	182,062.31	0.00
09 June 2025	13 June 2025	610,972.20	0.00	329,206.00	0.00
16 June 2025	20 June 2025	2,084,428.04	0.00	327,416.70	0.00
23 June 2025	27 June 2025	605,867.82	0.00	223,214.44	0.28

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / EUR / Basis Swap	New Trade Turnover (US$mn) / EUR / Floating vs. Fixed	New Trade Turnover (US$mn) / EUR / Overnight Index Swap	New Trade Turnover (US$mn) / GBP / Basis Swap
23 December 2024	27 December 2024	19,515.80	6,763.78	12,856.81	0.00
30 December 2024	03 January 2025	19,487.30	8,583.13	6,643.32	0.00
06 January 2025	10 January 2025	18,314.83	7,531.68	4,445.14	0.00
13 January 2025	17 January 2025	17,471.94	9,880.97	7,321.07	0.00
20 January 2025	24 January 2025	18,407.93	14,933.22	10,632.44	0.00
27 January 2025	28 January 2025	1,153.99	4,599.34	3,076.74	0.00
03 February 2025	07 February 2025	22,104.33	19,141.06	16,152.87	0.00
10 February 2025	14 February 2025	13,815.56	16,455.69	1,686.60	0.00
17 February 2025	21 February 2025	12,759.87	11,656.74	3,306.02	0.00
24 February 2025	28 February 2025	12,537.10	13,069.81	6,335.21	0.00
03 March 2025	07 March 2025	13,329.70	13,033.83	12,061.43	0.00
10 March 2025	14 March 2025	14,471.17	27,541.62	5,825.82	0.00
17 March 2025	21 March 2025	11,757.94	22,669.57	9,964.20	0.00
24 March 2025	28 March 2025	9,901.99	19,798.20	12,914.93	0.00
31 March 2025	03 April 2025	6,978.81	11,777.59	6,430.66	0.00
07 April 2025	11 April 2025	10,954.52	15,120.72	14,450.63	0.00
14 April 2025	17 April 2025	5,524.56	10,045.32	7,912.54	0.00
22 April 2025	25 April 2025	12,436.38	14,466.67	7,261.50	0.00
28 April 2025	02 May 2025	1,693.41	8,741.40	14,656.16	0.00
06 May 2025	09 May 2025	8,315.95	9,003.88	7,591.04	0.00
12 May 2025	16 May 2025	7,754.30	11,057.66	5,123.57	0.00
19 May 2025	23 May 2025	7,164.76	11,240.39	11,967.03	0.00
26 May 2025	30 May 2025	7,541.00	8,359.00	11,622.53	0.00
02 June 2025	06 June 2025	6,762.13	18,319.93	16,628.00	0.00
09 June 2025	13 June 2025	6,968.57	7,276.65	10,695.37	0.00
16 June 2025	20 June 2025	10,652.19	12,044.73	14,113.39	0.00
23 June 2025	27 June 2025	9,177.28	17,439.45	9,962.47	0.00

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / GBP / Floating vs. Fixed	New Trade Turnover (US$mn) / GBP / Overnight Index Swap	New Trade Turnover (US$mn) / JPY / Basis Swap	New Trade Turnover (US$mn) / JPY / Floating vs. Fixed
23 December 2024	27 December 2024	0.00	2,318.67	0.00	156.12
30 December 2024	03 January 2025	1.54	2,022.38	0.00	105.58
06 January 2025	10 January 2025	2.17	2,607.97	0.00	714.33
13 January 2025	17 January 2025	4.51	4,208.44	0.00	56.32
20 January 2025	24 January 2025	3.84	3,124.32	0.00	202.28
27 January 2025	28 January 2025	0.81	621.68	0.00	0.00
03 February 2025	07 February 2025	1.42	6,260.41	0.00	880.26
10 February 2025	14 February 2025	0.49	9,046.78	6.48	232.64
17 February 2025	21 February 2025	0.47	4,340.03	0.00	359.30
24 February 2025	28 February 2025	2.53	2,370.27	0.00	175.65
03 March 2025	07 March 2025	0.00	10,766.11	0.00	343.82
10 March 2025	14 March 2025	19.43	7,347.10	0.00	2,617.55
17 March 2025	21 March 2025	0.30	4,096.17	0.00	3,533.21
24 March 2025	28 March 2025	1.65	3,219.93	0.00	208.34
31 March 2025	03 April 2025	0.78	2,619.14	0.00	306.72
07 April 2025	11 April 2025	0.86	8,874.61	0.00	665.50
14 April 2025	17 April 2025	0.22	3,971.92	0.00	2,415.00
22 April 2025	25 April 2025	0.88	3,667.82	0.00	626.02
28 April 2025	02 May 2025	6.64	1,122.32	0.00	355.68
06 May 2025	09 May 2025	5.56	2,836.54	0.00	72.46
12 May 2025	16 May 2025	0.90	2,092.76	27.26	673.84
19 May 2025	23 May 2025	0.25	2,968.37	0.00	227.55
26 May 2025	30 May 2025	0.92	3,282.46	0.00	567.72
02 June 2025	06 June 2025	0.21	4,204.25	0.00	138.52
09 June 2025	13 June 2025	2.10	2,773.00	0.00	4,322.22
16 June 2025	20 June 2025	0.00	5,822.11	0.00	2,379.08
23 June 2025	27 June 2025	0.00	2,130.35	0.00	416.73

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / JPY / Overnight Index Swap	New Trade Turnover (US$mn) / HKD / Basis Swap	New Trade Turnover (US$mn) / HKD / Floating vs. Fixed	New Trade Turnover (US$mn) / HKD / Overnight Index Swap
23 December 2024	27 December 2024	197,311.17	2,923.62	79,458.59	0.00
30 December 2024	03 January 2025	105,803.48	29,491.28	91,031.60	2.19
06 January 2025	10 January 2025	574,329.67	2,734.57	208,441.33	0.00
13 January 2025	17 January 2025	702,178.16	2,844.75	194,445.20	0.00
20 January 2025	24 January 2025	771,047.68	6,379.82	135,218.47	449.78
27 January 2025	28 January 2025	214,618.15	1,084.13	31,947.78	0.00
03 February 2025	07 February 2025	1,153,135.56	3,253.25	111,140.09	449.48
10 February 2025	14 February 2025	710,380.88	2,520.49	162,952.77	1,258.04
17 February 2025	21 February 2025	557,871.70	5,952.24	142,380.78	411.36
24 February 2025	28 February 2025	660,238.48	4,482.34	145,456.68	77.17
03 March 2025	07 March 2025	641,359.96	2,947.95	107,555.09	386.01
10 March 2025	14 March 2025	457,418.56	3,391.19	148,400.37	164.76
17 March 2025	21 March 2025	524,331.75	4,843.54	129,123.13	64.34
24 March 2025	28 March 2025	1,036,985.96	10,317.82	160,136.83	51.18
31 March 2025	03 April 2025	441,794.26	4,743.67	128,245.00	12.85
07 April 2025	11 April 2025	1,867,527.88	6,462.59	120,911.88	141.74
14 April 2025	17 April 2025	569,711.94	6,535.33	72,859.75	0.00
22 April 2025	25 April 2025	741,386.72	2,324.63	102,579.59	0.00
28 April 2025	02 May 2025	705,070.42	2,727.01	90,166.52	202.35
06 May 2025	09 May 2025	257,300.40	5,520.30	157,348.10	0.00
12 May 2025	16 May 2025	336,157.98	13,824.93	172,264.37	128.35
19 May 2025	23 May 2025	377,978.61	13,633.79	305,488.12	25.83
26 May 2025	30 May 2025	899,197.05	12,279.15	222,877.51	0.00
02 June 2025	06 June 2025	401,239.27	4,873.40	193,959.00	0.00
09 June 2025	13 June 2025	634,446.66	19,027.30	201,554.96	0.00
16 June 2025	20 June 2025	591,346.59	14,184.71	213,197.74	0.00
23 June 2025	27 June 2025	413,553.65	6,777.33	186,181.97	198.73

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					*By Product and Residua*
From	To	New Trade Turnover (US$mn) / Others / Basis Swap	New Trade Turnover (US$mn) / Others / Floating vs. Fixed	New Trade Turnover (US$mn) / Others / Overnight Index Swap	New Trade Turnover (US$mn) / 0 - 1 Year / Basis Swap
23 December 2024	27 December 2024	163,405.78	286,635.56	155,528.32	130,652.10
30 December 2024	03 January 2025	156,468.45	221,353.78	124,765.50	130,621.20
06 January 2025	10 January 2025	200,047.10	313,163.66	255,727.26	161,524.67
13 January 2025	17 January 2025	191,118.15	412,630.29	330,906.70	152,787.49
20 January 2025	24 January 2025	181,262.72	436,762.07	295,365.75	140,911.64
27 January 2025	28 January 2025	37,772.71	46,191.48	61,164.16	31,175.41
03 February 2025	07 February 2025	221,318.66	445,281.21	733,235.60	151,053.99
10 February 2025	14 February 2025	122,448.42	318,742.59	474,571.21	97,579.22
17 February 2025	21 February 2025	159,439.79	326,784.84	546,944.81	124,800.81
24 February 2025	28 February 2025	125,167.29	273,273.46	314,806.74	96,316.02
03 March 2025	07 March 2025	136,881.49	297,458.09	282,372.24	105,627.68
10 March 2025	14 March 2025	142,577.41	290,384.50	288,096.37	109,743.70
17 March 2025	21 March 2025	136,958.27	353,329.43	388,133.62	108,673.74
24 March 2025	28 March 2025	136,065.19	283,033.40	232,407.82	116,865.21
31 March 2025	03 April 2025	74,591.55	162,364.23	251,936.71	66,586.94
07 April 2025	11 April 2025	263,497.07	546,970.07	415,007.13	210,342.01
14 April 2025	17 April 2025	91,763.03	227,858.51	153,240.87	78,102.70
22 April 2025	25 April 2025	315,767.70	451,884.08	293,215.42	250,642.46
28 April 2025	02 May 2025	89,087.90	261,817.12	188,479.22	82,089.86
06 May 2025	09 May 2025	211,013.46	431,355.31	292,459.74	172,406.78
12 May 2025	16 May 2025	194,977.42	382,225.86	335,678.46	171,581.43
19 May 2025	23 May 2025	241,007.32	386,475.37	338,157.99	204,272.24
26 May 2025	30 May 2025	220,068.87	313,845.68	259,645.72	182,505.67
02 June 2025	06 June 2025	233,411.13	322,073.37	509,031.12	184,107.51
09 June 2025	13 June 2025	207,179.21	401,486.43	382,037.57	178,112.12
16 June 2025	20 June 2025	167,194.80	404,457.25	438,764.58	174,301.50
23 June 2025	27 June 2025	160,163.33	259,390.08	396,917.88	124,226.19

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*/ Maturity*			
From	To	New Trade Turnover (US$mn) / 0 - 1 Year / Floating vs. Fixed	New Trade Turnover (US$mn) / 0 - 1 Year / Overnight Index Swap	New Trade Turnover (US$mn) / 1 - 2 Years / Basis Swap	New Trade Turnover (US$mn) / 1 - 2 Years / Floating vs. Fixed
23 December 2024	27 December 2024	283,507.73	811,014.51	30,128.10	106,035.69
30 December 2024	03 January 2025	223,794.05	261,884.72	27,551.68	100,786.18
06 January 2025	10 January 2025	340,644.78	773,066.22	27,100.60	192,826.24
13 January 2025	17 January 2025	411,723.75	986,689.36	28,218.91	260,278.89
20 January 2025	24 January 2025	392,541.13	1,418,929.31	35,407.00	231,359.96
27 January 2025	28 January 2025	49,184.03	277,472.35	6,199.34	29,502.80
03 February 2025	07 February 2025	343,881.47	1,653,792.56	43,506.94	174,247.49
10 February 2025	14 February 2025	393,611.66	1,072,981.69	24,612.05	263,728.34
17 February 2025	21 February 2025	269,510.52	976,032.51	24,496.24	230,465.64
24 February 2025	28 February 2025	237,830.84	715,376.52	18,491.95	261,349.03
03 March 2025	07 March 2025	301,525.09	768,472.37	19,073.23	254,593.47
10 March 2025	14 March 2025	776,652.16	760,800.90	20,951.71	334,652.27
17 March 2025	21 March 2025	370,766.28	700,455.66	20,837.05	253,901.46
24 March 2025	28 March 2025	292,744.61	1,147,363.43	19,429.68	208,234.23
31 March 2025	03 April 2025	240,410.90	662,458.31	10,589.36	169,096.25
07 April 2025	11 April 2025	354,271.11	2,132,408.85	34,136.33	326,269.04
14 April 2025	17 April 2025	189,579.77	602,845.52	14,608.57	140,442.19
22 April 2025	25 April 2025	455,659.08	957,787.12	30,478.27	202,940.47
28 April 2025	02 May 2025	212,304.63	726,047.69	11,431.86	118,465.33
06 May 2025	09 May 2025	397,413.04	447,140.43	25,043.97	186,288.00
12 May 2025	16 May 2025	301,631.71	1,762,548.69	31,846.98	232,550.06
19 May 2025	23 May 2025	436,097.44	586,899.70	27,695.07	202,071.70
26 May 2025	30 May 2025	359,047.63	1,103,825.44	26,921.91	150,521.45
02 June 2025	06 June 2025	280,747.12	906,668.35	24,383.77	159,770.95
09 June 2025	13 June 2025	415,998.80	1,023,474.44	30,775.89	154,763.86
16 June 2025	20 June 2025	426,238.85	2,072,941.75	40,290.15	218,601.25
23 June 2025	27 June 2025	354,530.68	918,617.37	21,690.96	167,453.80

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 1 - 2 Years / Overnight Index Swap	New Trade Turnover (US$mn) / 2 - 5 Years / Basis Swap	New Trade Turnover (US$mn) / 2 - 5 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 2 - 5 Years / Overnight Index Swap
23 December 2024	27 December 2024	109,268.58	14,011.07	130,472.19	165,650.24
30 December 2024	03 January 2025	50,814.80	34,847.95	108,241.52	39,919.95
06 January 2025	10 January 2025	146,729.76	16,704.29	174,687.27	111,398.11
13 January 2025	17 January 2025	151,571.68	18,421.40	211,756.15	127,777.46
20 January 2025	24 January 2025	155,500.12	17,969.67	213,682.91	276,008.27
27 January 2025	28 January 2025	43,214.86	3,483.57	32,439.84	58,967.53
03 February 2025	07 February 2025	283,596.05	31,769.68	205,300.74	281,137.76
10 February 2025	14 February 2025	203,106.98	12,713.54	246,681.29	197,570.49
17 February 2025	21 February 2025	130,115.58	17,303.23	205,639.63	167,315.78
24 February 2025	28 February 2025	228,495.11	15,705.91	206,609.00	265,631.78
03 March 2025	07 March 2025	235,805.86	18,057.55	235,753.26	199,512.56
10 March 2025	14 March 2025	194,888.68	20,139.88	339,034.46	177,125.75
17 March 2025	21 March 2025	244,575.11	15,429.94	287,717.87	248,463.03
24 March 2025	28 March 2025	206,403.36	13,602.08	192,685.12	163,104.51
31 March 2025	03 April 2025	137,103.71	8,301.94	190,894.39	112,331.38
07 April 2025	11 April 2025	411,910.17	22,496.21	254,022.79	298,602.89
14 April 2025	17 April 2025	178,359.00	8,438.56	150,020.36	143,146.05
22 April 2025	25 April 2025	177,294.48	25,448.20	198,928.08	171,763.75
28 April 2025	02 May 2025	253,329.35	3,702.48	139,295.70	174,308.60
06 May 2025	09 May 2025	153,619.11	18,566.83	186,511.77	152,852.60
12 May 2025	16 May 2025	428,833.13	23,452.01	194,054.62	499,432.19
19 May 2025	23 May 2025	197,803.09	19,043.98	213,628.14	192,114.68
26 May 2025	30 May 2025	170,042.52	19,450.60	154,559.44	181,931.54
02 June 2025	06 June 2025	182,706.23	24,040.01	167,954.76	194,396.19
09 June 2025	13 June 2025	167,421.10	18,893.22	243,530.26	237,629.89
16 June 2025	20 June 2025	359,084.62	23,081.48	233,001.00	316,686.89
23 June 2025	27 June 2025	166,873.39	22,063.16	130,591.31	177,659.39

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 5 - 10 Years / Basis Swap	New Trade Turnover (US$mn) / 5 - 10 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 5 - 10 Years / Overnight Index Swap	New Trade Turnover (US$mn) / 10 - 15 Years / Basis Swap
23 December 2024	27 December 2024	11,200.81	63,847.73	91,174.89	1,990.57
30 December 2024	03 January 2025	10,490.54	55,502.61	39,499.31	1,694.21
06 January 2025	10 January 2025	15,060.13	90,169.69	78,689.60	2,794.01
13 January 2025	17 January 2025	14,547.00	94,131.47	86,971.16	3,704.76
20 January 2025	24 January 2025	14,903.34	102,090.87	159,483.87	2,983.81
27 January 2025	28 January 2025	219.71	27,499.67	39,647.49	240.34
03 February 2025	07 February 2025	24,477.67	110,573.66	154,046.00	6,054.65
10 February 2025	14 February 2025	12,117.98	140,877.70	114,328.54	2,870.14
17 February 2025	21 February 2025	14,567.80	149,659.45	112,305.21	3,117.41
24 February 2025	28 February 2025	15,208.45	136,149.15	125,556.97	3,086.11
03 March 2025	07 March 2025	12,699.49	164,101.82	128,517.02	3,757.04
10 March 2025	14 March 2025	15,423.47	167,707.32	154,558.54	3,206.03
17 March 2025	21 March 2025	14,192.86	140,623.26	190,605.95	2,332.42
24 March 2025	28 March 2025	12,765.22	91,055.81	117,593.82	1,861.40
31 March 2025	03 April 2025	5,213.38	80,552.02	65,941.41	868.09
07 April 2025	11 April 2025	22,550.54	151,504.47	143,721.17	4,072.33
14 April 2025	17 April 2025	4,448.15	99,392.36	71,190.77	714.11
22 April 2025	25 April 2025	20,592.61	81,556.09	96,371.46	3,364.70
28 April 2025	02 May 2025	3,481.36	55,352.56	101,311.88	831.65
06 May 2025	09 May 2025	12,409.94	64,553.28	88,390.97	1,649.04
12 May 2025	16 May 2025	15,186.50	113,549.13	369,008.08	2,298.40
19 May 2025	23 May 2025	16,489.55	118,420.01	125,340.87	2,993.93
26 May 2025	30 May 2025	15,480.47	79,018.61	128,247.90	1,957.21
02 June 2025	06 June 2025	13,652.16	95,351.44	135,163.94	1,952.59
09 June 2025	13 June 2025	14,159.55	129,400.97	158,081.22	2,165.36
16 June 2025	20 June 2025	15,238.80	114,742.93	274,187.29	2,285.75
23 June 2025	27 June 2025	17,617.13	71,920.41	127,063.27	3,535.16

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 10 - 15 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 10 - 15 Years / Overnight Index Swap	New Trade Turnover (US$mn) / 15 - 20 Years / Basis Swap	New Trade Turnover (US$mn) / 15 - 20 Years / Floating vs. Fixed
23 December 2024	27 December 2024	7,012.19	35,549.05	3,039.53	747.11
30 December 2024	03 January 2025	8,412.02	10,811.28	2,889.56	1,063.31
06 January 2025	10 January 2025	16,591.60	24,710.88	3,087.09	2,735.46
13 January 2025	17 January 2025	14,651.78	22,289.46	3,119.19	2,325.51
20 January 2025	24 January 2025	12,174.99	54,755.51	3,135.78	1,476.26
27 January 2025	28 January 2025	1,264.03	7,304.99	42.16	268.07
03 February 2025	07 February 2025	21,950.44	33,484.65	5,853.26	1,862.96
10 February 2025	14 February 2025	14,835.89	30,757.05	2,924.36	756.04
17 February 2025	21 February 2025	16,400.74	36,246.71	2,956.89	1,374.82
24 February 2025	28 February 2025	12,815.95	31,759.59	3,074.62	1,427.37
03 March 2025	07 March 2025	17,056.15	33,334.35	3,366.21	1,306.01
10 March 2025	14 March 2025	17,442.12	46,562.37	3,440.91	2,260.78
17 March 2025	21 March 2025	17,023.82	41,442.05	3,094.59	1,514.36
24 March 2025	28 March 2025	29,250.71	23,436.67	3,004.33	683.28
31 March 2025	03 April 2025	8,487.02	15,228.76	374.93	1,354.04
07 April 2025	11 April 2025	18,037.90	31,050.05	6,165.85	3,354.60
14 April 2025	17 April 2025	8,918.54	17,223.86	366.00	537.12
22 April 2025	25 April 2025	11,923.37	18,678.94	5,622.56	1,402.76
28 April 2025	02 May 2025	17,938.86	20,564.93	301.89	1,882.36
06 May 2025	09 May 2025	10,651.30	30,771.34	2,964.82	527.79
12 May 2025	16 May 2025	17,173.55	85,945.19	3,160.59	1,701.27
19 May 2025	23 May 2025	13,936.63	35,735.04	3,111.34	1,878.13
26 May 2025	30 May 2025	11,120.88	38,710.80	3,223.30	1,009.45
02 June 2025	06 June 2025	14,011.03	32,750.59	3,123.10	1,682.04
09 June 2025	13 June 2025	15,437.37	31,924.37	3,001.08	1,953.19
16 June 2025	20 June 2025	9,195.24	36,670.28	2,947.07	2,474.25
23 June 2025	27 June 2025	11,572.53	22,123.42	3,572.36	2,035.05

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 15 - 20 Years / Overnight Index Swap	New Trade Turnover (US$mn) / > 20 Years / Basis Swap	New Trade Turnover (US$mn) / > 20 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / > 20 Years / Overnight Index Swap
23 December 2024	27 December 2024	5,130.31	1,391.76	711.70	24,744.12
30 December 2024	03 January 2025	7,540.52	1,371.71	2,239.76	6,715.53
06 January 2025	10 January 2025	1,511.11	1,811.73	2,366.42	6,085.02
13 January 2025	17 January 2025	1,689.40	1,969.60	1,950.03	9,430.45
20 January 2025	24 January 2025	5,529.77	1,443.01	1,979.39	27,771.54
27 January 2025	28 January 2025	1,645.05	77.30	295.04	8,345.20
03 February 2025	07 February 2025	5,778.85	2,610.48	2,874.00	11,576.30
10 February 2025	14 February 2025	4,385.91	1,314.61	1,790.96	12,048.18
17 February 2025	21 February 2025	3,757.34	1,406.81	1,262.28	11,523.69
24 February 2025	28 February 2025	2,940.81	1,607.35	1,057.25	14,240.37
03 March 2025	07 March 2025	4,296.78	1,235.64	2,061.96	11,234.64
10 March 2025	14 March 2025	2,697.05	1,834.90	3,027.21	19,005.06
17 March 2025	21 March 2025	8,000.23	1,373.73	2,645.45	19,092.14
24 March 2025	28 March 2025	4,821.10	1,238.83	21,560.09	10,800.95
31 March 2025	03 April 2025	2,085.34	121.33	1,031.14	6,248.61
07 April 2025	11 April 2025	4,374.38	2,384.27	2,615.46	20,032.94
14 April 2025	17 April 2025	3,078.39	853.52	3,297.56	19,041.99
22 April 2025	25 April 2025	3,692.18	2,417.40	3,035.60	7,761.56
28 April 2025	02 May 2025	2,046.02	226.01	3,737.16	7,581.02
06 May 2025	09 May 2025	2,673.69	1,186.24	1,187.31	6,720.28
12 May 2025	16 May 2025	36,582.15	1,262.62	3,392.38	58,385.15
19 May 2025	23 May 2025	3,148.23	1,364.59	2,439.75	14,302.02
26 May 2025	30 May 2025	3,263.50	1,742.44	1,079.71	13,401.92
02 June 2025	06 June 2025	1,402.40	1,315.91	2,460.52	10,271.66
09 June 2025	13 June 2025	5,902.17	1,227.74	2,493.09	16,491.61
16 June 2025	20 June 2025	13,937.92	1,164.84	2,195.38	60,965.96
23 June 2025	27 June 2025	2,441.22	1,607.97	2,750.64	13,853.14

Interest Rate Turnover Time Series

Interest Rate Turnover		*Number of New Trade*			
For The Period		*Asset Class Total*	*By Product*		
From	To	Number of New Trade / Total	Number of New Trade / Basis Swap	Number of New Trade / Floating vs. Fixed	Number of New Trade / Overnight Index Swap
23 December 2024	27 December 2024	16,673	997	8,138	7,538
30 December 2024	03 January 2025	13,537	1,210	8,481	3,846
06 January 2025	10 January 2025	26,675	968	15,825	9,883
13 January 2025	17 January 2025	32,194	1,067	19,428	11,700
20 January 2025	24 January 2025	28,046	1,072	15,717	11,258
27 January 2025	28 January 2025	7,460	322	2,973	4,165
03 February 2025	07 February 2025	31,404	1,514	14,817	15,073
10 February 2025	14 February 2025	31,917	966	20,018	10,933
17 February 2025	21 February 2025	28,321	1,085	17,138	10,098
24 February 2025	28 February 2025	31,276	1,081	17,793	12,402
03 March 2025	07 March 2025	32,534	966	18,780	12,788
10 March 2025	14 March 2025	40,574	1,227	25,420	13,927
17 March 2025	21 March 2025	30,255	909	16,813	12,533
24 March 2025	28 March 2025	25,585	921	12,910	11,755
31 March 2025	03 April 2025	21,412	882	12,423	8,107
07 April 2025	11 April 2025	43,465	1,281	21,576	20,608
14 April 2025	17 April 2025	21,393	735	11,347	9,312
22 April 2025	25 April 2025	26,346	1,015	13,658	11,674
28 April 2025	02 May 2025	21,880	1,002	10,131	10,747
06 May 2025	09 May 2025	25,500	819	13,997	10,684
12 May 2025	16 May 2025	39,953	1,144	18,212	20,598
19 May 2025	23 May 2025	33,301	1,160	19,765	12,377
26 May 2025	30 May 2025	26,593	1,097	14,402	11,095
02 June 2025	06 June 2025	27,764	997	14,675	12,092
09 June 2025	13 June 2025	31,937	1,180	16,609	14,148
16 June 2025	20 June 2025	32,080	1,159	15,133	15,789
23 June 2025	27 June 2025	26,536	1,441	14,049	11,047

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*By Product and Intention to Clear*			
From	To	Number of New Trade / Intended to Clear / Basis Swap	Number of New Trade / Intended to Clear / Floating vs. Fixed	Number of New Trade / Intended to Clear / Overnight Index Swap	Number of New Trade / Not Intended to Clear / Basis Swap
23 December 2024	27 December 2024	81	5,812	4,496	916
30 December 2024	03 January 2025	425	5,689	2,535	786
06 January 2025	10 January 2025	98	10,814	7,021	870
13 January 2025	17 January 2025	191	13,538	8,984	876
20 January 2025	24 January 2025	206	11,332	7,854	866
27 January 2025	28 January 2025	35	1,961	2,657	287
03 February 2025	07 February 2025	191	10,157	10,371	1,323
10 February 2025	14 February 2025	116	14,706	7,045	850
17 February 2025	21 February 2025	180	11,867	6,687	905
24 February 2025	28 February 2025	188	12,121	8,073	894
03 March 2025	07 March 2025	142	12,593	8,524	825
10 March 2025	14 March 2025	282	15,886	9,469	946
17 March 2025	21 March 2025	97	12,236	8,838	812
24 March 2025	28 March 2025	126	8,317	7,947	795
31 March 2025	03 April 2025	200	8,083	5,450	682
07 April 2025	11 April 2025	200	14,160	14,023	1,081
14 April 2025	17 April 2025	116	7,550	6,380	619
22 April 2025	25 April 2025	122	9,700	8,089	893
28 April 2025	02 May 2025	135	6,918	6,277	867
06 May 2025	09 May 2025	184	9,220	8,176	635
12 May 2025	16 May 2025	344	11,906	14,394	800
19 May 2025	23 May 2025	334	14,092	8,387	826
26 May 2025	30 May 2025	282	9,800	6,883	815
02 June 2025	06 June 2025	176	9,607	8,891	822
09 June 2025	13 June 2025	325	11,067	10,421	856
16 June 2025	20 June 2025	284	9,992	10,495	875
23 June 2025	27 June 2025	547	9,116	7,806	894

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period				*By Product and Currency*	
From	To	Number of New Trade / Not Intended to Clear / Floating vs. Fixed	Number of New Trade / Not Intended to Clear / Overnight Index Swap	Number of New Trade / USD / Basis Swap	Number of New Trade / USD / Floating vs. Fixed
23 December 2024	27 December 2024	2,326	3,043	157	123
30 December 2024	03 January 2025	2,792	1,311	90	184
06 January 2025	10 January 2025	5,011	2,863	156	253
13 January 2025	17 January 2025	5,890	2,716	165	302
20 January 2025	24 January 2025	4,385	3,404	122	204
27 January 2025	28 January 2025	1,013	1,508	48	85
03 February 2025	07 February 2025	4,660	4,702	240	302
10 February 2025	14 February 2025	5,313	3,888	167	218
17 February 2025	21 February 2025	5,272	3,412	161	131
24 February 2025	28 February 2025	5,673	4,330	176	240
03 March 2025	07 March 2025	6,187	4,265	126	237
10 March 2025	14 March 2025	9,535	4,458	144	226
17 March 2025	21 March 2025	4,578	3,695	157	250
24 March 2025	28 March 2025	4,593	3,808	144	170
31 March 2025	03 April 2025	4,340	2,658	111	187
07 April 2025	11 April 2025	7,417	6,586	223	371
14 April 2025	17 April 2025	3,797	2,933	121	204
22 April 2025	25 April 2025	3,958	3,585	136	219
28 April 2025	02 May 2025	3,214	4,470	178	308
06 May 2025	09 May 2025	4,778	2,508	102	266
12 May 2025	16 May 2025	6,306	6,204	164	390
19 May 2025	23 May 2025	5,673	3,990	159	280
26 May 2025	30 May 2025	4,602	4,212	151	166
02 June 2025	06 June 2025	5,068	3,201	134	201
09 June 2025	13 June 2025	5,543	3,727	135	210
16 June 2025	20 June 2025	5,142	5,294	143	175
23 June 2025	27 June 2025	4,933	3,241	150	253

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / USD / Overnight Index Swap	Number of New Trade / CNY / Basis Swap	Number of New Trade / CNY / Floating vs. Fixed	Number of New Trade / CNY / Overnight Index Swap
23 December 2024	27 December 2024	5,269	0	2,850	10
30 December 2024	03 January 2025	1,572	0	2,917	0
06 January 2025	10 January 2025	4,397	0	5,188	7
13 January 2025	17 January 2025	4,154	0	6,783	2
20 January 2025	24 January 2025	5,626	0	6,067	0
27 January 2025	28 January 2025	1,953	0	981	0
03 February 2025	07 February 2025	5,206	0	3,349	0
10 February 2025	14 February 2025	4,853	0	8,878	0
17 February 2025	21 February 2025	3,605	0	7,953	0
24 February 2025	28 February 2025	5,264	0	8,036	0
03 March 2025	07 March 2025	5,387	0	8,587	0
10 March 2025	14 March 2025	6,841	0	14,415	0
17 March 2025	21 March 2025	4,546	0	8,003	0
24 March 2025	28 March 2025	4,563	0	4,942	0
31 March 2025	03 April 2025	3,721	0	5,382	0
07 April 2025	11 April 2025	9,635	0	8,515	0
14 April 2025	17 April 2025	4,119	0	4,212	0
22 April 2025	25 April 2025	4,677	0	5,069	0
28 April 2025	02 May 2025	5,616	0	2,902	0
06 May 2025	09 May 2025	4,134	0	3,726	0
12 May 2025	16 May 2025	12,065	0	5,729	0
19 May 2025	23 May 2025	5,134	0	5,334	6
26 May 2025	30 May 2025	4,518	0	3,714	0
02 June 2025	06 June 2025	4,345	0	3,721	0
09 June 2025	13 June 2025	4,682	0	5,010	0
16 June 2025	20 June 2025	8,355	0	5,533	0
23 June 2025	27 June 2025	4,769	0	3,991	2

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / EUR / Basis Swap	Number of New Trade / EUR / Floating vs. Fixed	Number of New Trade / EUR / Overnight Index Swap	Number of New Trade / GBP / Basis Swap
23 December 2024	27 December 2024	153	165	13	0
30 December 2024	03 January 2025	164	209	45	0
06 January 2025	10 January 2025	134	290	48	0
13 January 2025	17 January 2025	155	363	49	0
20 January 2025	24 January 2025	196	545	65	0
27 January 2025	28 January 2025	34	139	16	0
03 February 2025	07 February 2025	228	751	70	0
10 February 2025	14 February 2025	156	356	28	0
17 February 2025	21 February 2025	180	285	52	0
24 February 2025	28 February 2025	133	267	31	0
03 March 2025	07 March 2025	159	515	114	0
10 March 2025	14 March 2025	204	1,032	72	0
17 March 2025	21 March 2025	121	938	68	0
24 March 2025	28 March 2025	125	404	86	0
31 March 2025	03 April 2025	123	263	40	0
07 April 2025	11 April 2025	182	522	190	0
14 April 2025	17 April 2025	103	367	78	0
22 April 2025	25 April 2025	180	373	71	0
28 April 2025	02 May 2025	105	334	64	0
06 May 2025	09 May 2025	62	327	54	0
12 May 2025	16 May 2025	84	470	75	0
19 May 2025	23 May 2025	106	487	89	0
26 May 2025	30 May 2025	130	372	88	0
02 June 2025	06 June 2025	84	940	103	0
09 June 2025	13 June 2025	80	362	113	0
16 June 2025	20 June 2025	170	454	110	0
23 June 2025	27 June 2025	121	536	108	0

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / GBP / Floating vs. Fixed	Number of New Trade / GBP / Overnight Index Swap	Number of New Trade / JPY / Basis Swap	Number of New Trade / JPY / Floating vs. Fixed
23 December 2024	27 December 2024	0	48	0	10
30 December 2024	03 January 2025	2	36	0	14
06 January 2025	10 January 2025	8	58	0	19
13 January 2025	17 January 2025	6	81	0	4
20 January 2025	24 January 2025	9	67	0	17
27 January 2025	28 January 2025	4	24	0	0
03 February 2025	07 February 2025	7	152	0	32
10 February 2025	14 February 2025	2	115	1	17
17 February 2025	21 February 2025	2	74	0	13
24 February 2025	28 February 2025	3	50	0	14
03 March 2025	07 March 2025	0	100	0	14
10 March 2025	14 March 2025	1	142	0	21
17 March 2025	21 March 2025	2	122	0	13
24 March 2025	28 March 2025	1	62	0	10
31 March 2025	03 April 2025	1	62	0	21
07 April 2025	11 April 2025	2	206	0	24
14 April 2025	17 April 2025	5	81	0	7
22 April 2025	25 April 2025	5	101	0	36
28 April 2025	02 May 2025	5	54	0	4
06 May 2025	09 May 2025	8	99	0	3
12 May 2025	16 May 2025	5	73	2	30
19 May 2025	23 May 2025	1	93	0	17
26 May 2025	30 May 2025	4	67	0	28
02 June 2025	06 June 2025	1	77	0	13
09 June 2025	13 June 2025	3	89	0	91
16 June 2025	20 June 2025	0	120	0	62
23 June 2025	27 June 2025	0	51	0	25

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / JPY / Overnight Index Swap	Number of New Trade / HKD / Basis Swap	Number of New Trade / HKD / Floating vs. Fixed	Number of New Trade / HKD / Overnight Index Swap
23 December 2024	27 December 2024	910	102	1,469	0
30 December 2024	03 January 2025	735	562	1,820	1
06 January 2025	10 January 2025	2,132	79	4,513	0
13 January 2025	17 January 2025	2,103	86	4,198	0
20 January 2025	24 January 2025	2,386	117	2,677	7
27 January 2025	28 January 2025	954	26	710	0
03 February 2025	07 February 2025	4,626	87	2,834	7
10 February 2025	14 February 2025	2,714	78	3,700	31
17 February 2025	21 February 2025	3,746	120	3,205	10
24 February 2025	28 February 2025	3,694	121	3,311	2
03 March 2025	07 March 2025	3,871	112	3,605	18
10 March 2025	14 March 2025	3,603	99	3,217	6
17 March 2025	21 March 2025	3,977	80	2,609	2
24 March 2025	28 March 2025	3,365	130	2,724	1
31 March 2025	03 April 2025	2,038	190	2,701	2
07 April 2025	11 April 2025	5,973	145	3,339	8
14 April 2025	17 April 2025	2,889	118	1,759	0
22 April 2025	25 April 2025	3,092	115	2,530	0
28 April 2025	02 May 2025	2,568	70	1,948	1
06 May 2025	09 May 2025	1,689	188	3,674	0
12 May 2025	16 May 2025	3,918	329	4,232	2
19 May 2025	23 May 2025	2,936	282	6,950	1
26 May 2025	30 May 2025	3,344	246	5,102	0
02 June 2025	06 June 2025	2,225	151	4,094	0
09 June 2025	13 June 2025	3,341	320	3,919	0
16 June 2025	20 June 2025	3,739	298	3,222	0
23 June 2025	27 June 2025	2,699	184	3,497	4

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					*By Product and Residua*
From	To	Number of New Trade / Others / Basis Swap	Number of New Trade / Others / Floating vs. Fixed	Number of New Trade / Others / Overnight Index Swap	Number of New Trade / 0 - 1 Year / Basis Swap
23 December 2024	27 December 2024	585	3,522	1,289	102
30 December 2024	03 January 2025	395	3,336	1,459	164
06 January 2025	10 January 2025	599	5,555	3,241	108
13 January 2025	17 January 2025	661	7,773	5,313	133
20 January 2025	24 January 2025	637	6,198	3,108	146
27 January 2025	28 January 2025	214	1,055	1,219	43
03 February 2025	07 February 2025	959	7,544	5,013	179
10 February 2025	14 February 2025	564	6,849	3,193	119
17 February 2025	21 February 2025	624	5,550	2,612	151
24 February 2025	28 February 2025	651	5,924	3,363	121
03 March 2025	07 March 2025	570	5,823	3,300	92
10 March 2025	14 March 2025	781	6,510	3,264	145
17 March 2025	21 March 2025	551	4,999	3,819	118
24 March 2025	28 March 2025	522	4,659	3,679	140
31 March 2025	03 April 2025	459	3,869	2,245	104
07 April 2025	11 April 2025	731	8,804	4,597	160
14 April 2025	17 April 2025	393	4,794	2,147	105
22 April 2025	25 April 2025	584	5,426	3,734	133
28 April 2025	02 May 2025	649	4,632	2,445	153
06 May 2025	09 May 2025	467	5,995	4,709	110
12 May 2025	16 May 2025	565	7,356	4,465	138
19 May 2025	23 May 2025	613	6,697	4,119	225
26 May 2025	30 May 2025	570	5,016	3,079	213
02 June 2025	06 June 2025	628	5,706	5,343	171
09 June 2025	13 June 2025	645	7,014	5,924	292
16 June 2025	20 June 2025	548	5,688	3,466	252
23 June 2025	27 June 2025	986	5,747	3,415	202

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*/ Maturity*			
From	To	Number of New Trade / 0 - 1 Year / Floating vs. Fixed	Number of New Trade / 0 - 1 Year / Overnight Index Swap	Number of New Trade / 1 - 2 Years / Basis Swap	Number of New Trade / 1 - 2 Years / Floating vs. Fixed
23 December 2024	27 December 2024	1,378	1,196	103	1,008
30 December 2024	03 January 2025	1,402	630	86	1,356
06 January 2025	10 January 2025	2,598	1,443	71	2,506
13 January 2025	17 January 2025	3,322	1,565	95	3,396
20 January 2025	24 January 2025	2,834	1,771	140	2,586
27 January 2025	28 January 2025	403	634	40	412
03 February 2025	07 February 2025	1,840	2,286	176	1,932
10 February 2025	14 February 2025	2,923	1,375	112	2,999
17 February 2025	21 February 2025	2,418	1,199	150	2,581
24 February 2025	28 February 2025	2,358	1,226	119	3,027
03 March 2025	07 March 2025	2,232	1,438	108	2,589
10 March 2025	14 March 2025	4,682	1,946	114	3,373
17 March 2025	21 March 2025	2,571	1,639	98	2,788
24 March 2025	28 March 2025	1,769	2,266	105	2,223
31 March 2025	03 April 2025	1,941	1,187	109	2,170
07 April 2025	11 April 2025	2,106	3,183	136	3,856
14 April 2025	17 April 2025	1,476	1,055	95	1,671
22 April 2025	25 April 2025	2,341	1,464	98	2,116
28 April 2025	02 May 2025	1,737	1,565	102	1,459
06 May 2025	09 May 2025	2,552	1,554	113	2,112
12 May 2025	16 May 2025	2,476	2,588	244	2,690
19 May 2025	23 May 2025	4,161	1,532	174	2,975
26 May 2025	30 May 2025	3,562	1,716	169	2,047
02 June 2025	06 June 2025	2,683	1,796	95	1,849
09 June 2025	13 June 2025	3,459	2,176	155	2,033
16 June 2025	20 June 2025	3,292	2,677	167	2,358
23 June 2025	27 June 2025	3,142	1,827	119	2,143

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 1 - 2 Years / Overnight Index Swap	Number of New Trade / 2 - 5 Years / Basis Swap	Number of New Trade / 2 - 5 Years / Floating vs. Fixed	Number of New Trade / 2 - 5 Years / Overnight Index Swap
23 December 2024	27 December 2024	831	218	2,394	1,788
30 December 2024	03 January 2025	477	539	2,387	798
06 January 2025	10 January 2025	1,423	205	4,605	2,066
13 January 2025	17 January 2025	1,857	222	6,118	2,805
20 January 2025	24 January 2025	1,562	196	4,452	2,662
27 January 2025	28 January 2025	835	65	910	769
03 February 2025	07 February 2025	2,335	297	4,301	3,588
10 February 2025	14 February 2025	1,709	189	6,587	2,537
17 February 2025	21 February 2025	1,834	229	4,910	2,117
24 February 2025	28 February 2025	1,893	246	5,423	3,181
03 March 2025	07 March 2025	1,975	237	5,562	3,286
10 March 2025	14 March 2025	2,045	256	8,204	3,282
17 March 2025	21 March 2025	1,888	192	5,361	3,133
24 March 2025	28 March 2025	1,897	188	3,847	2,727
31 March 2025	03 April 2025	1,448	231	3,843	1,936
07 April 2025	11 April 2025	3,877	291	6,363	4,656
14 April 2025	17 April 2025	1,664	170	3,500	2,298
22 April 2025	25 April 2025	1,849	218	4,515	3,355
28 April 2025	02 May 2025	1,857	207	3,093	2,743
06 May 2025	09 May 2025	1,592	223	4,276	3,076
12 May 2025	16 May 2025	2,637	268	5,780	5,086
19 May 2025	23 May 2025	1,896	219	6,143	3,222
26 May 2025	30 May 2025	1,467	192	3,856	3,185
02 June 2025	06 June 2025	1,595	254	4,221	3,776
09 June 2025	13 June 2025	2,062	220	5,062	3,940
16 June 2025	20 June 2025	2,317	244	4,479	3,803
23 June 2025	27 June 2025	1,608	335	3,617	2,891

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 5 - 10 Years / Basis Swap	Number of New Trade / 5 - 10 Years / Floating vs. Fixed	Number of New Trade / 5 - 10 Years / Overnight Index Swap	Number of New Trade / 10 - 15 Years / Basis Swap
23 December 2024	27 December 2024	230	2,786	1,919	109
30 December 2024	03 January 2025	165	2,652	1,067	76
06 January 2025	10 January 2025	261	5,013	3,254	99
13 January 2025	17 January 2025	261	5,501	3,893	114
20 January 2025	24 January 2025	248	4,985	3,292	111
27 January 2025	28 January 2025	71	1,053	1,278	35
03 February 2025	07 February 2025	380	5,320	4,539	150
10 February 2025	14 February 2025	244	6,454	3,302	98
17 February 2025	21 February 2025	233	6,122	2,964	100
24 February 2025	28 February 2025	272	5,835	3,581	108
03 March 2025	07 March 2025	205	7,160	3,835	109
10 March 2025	14 March 2025	309	7,625	4,159	134
17 March 2025	21 March 2025	211	4,968	3,859	94
24 March 2025	28 March 2025	213	4,249	3,090	84
31 March 2025	03 April 2025	201	3,825	2,253	70
07 April 2025	11 April 2025	317	7,662	5,440	119
14 April 2025	17 April 2025	152	3,856	2,564	64
22 April 2025	25 April 2025	236	3,683	3,140	100
28 April 2025	02 May 2025	251	2,834	2,845	90
06 May 2025	09 May 2025	167	4,230	3,022	68
12 May 2025	16 May 2025	230	5,904	5,557	86
19 May 2025	23 May 2025	250	5,438	3,502	96
26 May 2025	30 May 2025	222	3,897	2,601	89
02 June 2025	06 June 2025	210	4,536	3,306	89
09 June 2025	13 June 2025	234	4,750	3,886	97
16 June 2025	20 June 2025	206	4,088	4,010	89
23 June 2025	27 June 2025	361	4,015	2,768	164

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 10 - 15 Years / Floating vs. Fixed	Number of New Trade / 10 - 15 Years / Overnight Index Swap	Number of New Trade / 15 - 20 Years / Basis Swap	Number of New Trade / 15 - 20 Years / Floating vs. Fixed
23 December 2024	27 December 2024	310	815	61	83
30 December 2024	03 January 2025	449	345	45	79
06 January 2025	10 January 2025	715	1,128	55	140
13 January 2025	17 January 2025	726	888	55	116
20 January 2025	24 January 2025	542	1,050	61	103
27 January 2025	28 January 2025	115	308	18	24
03 February 2025	07 February 2025	939	1,066	83	162
10 February 2025	14 February 2025	743	1,068	53	90
17 February 2025	21 February 2025	770	1,073	55	118
24 February 2025	28 February 2025	810	1,359	51	113
03 March 2025	07 March 2025	860	1,168	60	90
10 March 2025	14 March 2025	994	1,343	79	159
17 March 2025	21 March 2025	725	968	49	107
24 March 2025	28 March 2025	550	889	48	65
31 March 2025	03 April 2025	404	728	45	89
07 April 2025	11 April 2025	998	1,523	73	222
14 April 2025	17 April 2025	560	797	41	74
22 April 2025	25 April 2025	572	912	57	143
28 April 2025	02 May 2025	683	1,001	56	118
06 May 2025	09 May 2025	618	882	36	60
12 May 2025	16 May 2025	1,004	1,686	46	116
19 May 2025	23 May 2025	692	1,090	54	114
26 May 2025	30 May 2025	733	1,141	60	115
02 June 2025	06 June 2025	920	980	49	164
09 June 2025	13 June 2025	894	1,092	47	192
16 June 2025	20 June 2025	491	1,124	52	167
23 June 2025	27 June 2025	648	936	94	174

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 15 - 20 Years / Overnight Index Swap	Number of New Trade / > 20 Years / Basis Swap	Number of New Trade / > 20 Years / Floating vs. Fixed	Number of New Trade / > 20 Years / Overnight Index Swap
23 December 2024	27 December 2024	266	174	180	725
30 December 2024	03 January 2025	240	135	158	291
06 January 2025	10 January 2025	126	169	250	445
13 January 2025	17 January 2025	107	187	251	588
20 January 2025	24 January 2025	152	170	217	771
27 January 2025	28 January 2025	76	51	57	267
03 February 2025	07 February 2025	313	250	326	948
10 February 2025	14 February 2025	154	152	223	790
17 February 2025	21 February 2025	168	168	220	744
24 February 2025	28 February 2025	150	164	229	1,014
03 March 2025	07 March 2025	225	155	288	863
10 March 2025	14 March 2025	173	191	385	982
17 March 2025	21 March 2025	205	148	294	844
24 March 2025	28 March 2025	227	144	209	660
31 March 2025	03 April 2025	114	122	152	443
07 April 2025	11 April 2025	298	185	370	1,632
14 April 2025	17 April 2025	151	109	211	785
22 April 2025	25 April 2025	258	174	289	697
28 April 2025	02 May 2025	162	143	209	575
06 May 2025	09 May 2025	160	104	151	400
12 May 2025	16 May 2025	918	132	243	2,127
19 May 2025	23 May 2025	196	143	243	941
26 May 2025	30 May 2025	194	152	193	792
02 June 2025	06 June 2025	118	131	303	523
09 June 2025	13 June 2025	260	136	221	733
16 June 2025	20 June 2025	387	150	260	1,473
23 June 2025	27 June 2025	161	168	311	856

Interest Rate Turnover Time Series

Interest Rate Turnover		*New Trade Turnover (US$mn)*			
For The Period		*Asset Class Total*	*By Product*		
From	To	New Trade Turnover (US$mn) / Total	New Trade Turnover (US$mn) / Basis Swap	New Trade Turnover (US$mn) / Floating vs. Fixed	New Trade Turnover (US$mn) / Overnight Index Swap
30 June 2025	04 July 2025	1,846,637.88	163,473.87	597,778.72	1,085,385.28
07 July 2025	11 July 2025	2,122,202.27	146,946.64	785,775.28	1,189,480.35
14 July 2025	18 July 2025	2,698,635.36	191,606.85	1,034,712.60	1,472,315.92
21 July 2025	25 July 2025	2,707,996.68	148,833.35	951,059.63	1,608,103.70
28 July 2025	01 August 2025	2,554,151.42	84,202.80	695,040.90	1,774,907.73
04 August 2025	08 August 2025	4,207,732.39	175,974.82	761,591.54	3,270,166.03
11 August 2025	15 August 2025	2,195,309.11	168,418.23	633,448.33	1,393,442.55
18 August 2025	22 August 2025	4,843,155.01	103,083.01	764,489.15	3,975,582.85
25 August 2025	29 August 2025	3,992,763.45	333,535.06	1,249,279.63	2,409,948.76
01 September 2025	05 September 2025	2,715,919.39	221,953.87	976,657.97	1,517,307.55
08 September 2025	12 September 2025	3,430,096.89	228,414.98	1,243,644.60	1,958,037.31
15 September 2025	19 September 2025	4,192,218.71	250,162.35	1,199,163.45	2,742,892.91
22 September 2025	26 September 2025	3,998,660.31	170,041.69	948,019.03	2,880,599.60
29 September 2025	03 October 2025	2,188,321.88	12,844.68	779,566.74	1,395,910.46
06 October 2025	10 October 2025	3,135,721.44	8,489.02	379,169.90	2,748,062.52
13 October 2025	17 October 2025	2,432,871.54	13,336.95	1,095,893.88	1,323,640.71
20 October 2025	24 October 2025	2,422,847.90	6,207.74	960,263.45	1,456,376.72
27 October 2025	31 October 2025	2,711,168.37	6,832.16	773,913.55	1,930,422.67
03 November 2025	07 November 2025	2,165,926.81	25,845.94	902,458.55	1,237,622.32
10 November 2025	14 November 2025	2,823,861.86	14,428.98	699,374.79	2,110,058.08
17 November 2025	21 November 2025	2,965,157.13	11,431.74	1,271,770.03	1,681,955.36
24 November 2025	28 November 2025	2,512,516.77	5,285.38	1,127,638.98	1,379,592.41
01 December 2025	05 December 2025	2,871,344.50	11,325.90	1,042,191.80	1,817,826.80
08 December 2025	12 December 2025	2,101,548.20	15,573.52	1,275,798.74	810,175.93
15 December 2025	19 December 2025	2,382,061.42	7,205.44	1,135,695.76	1,239,160.21
22 December 2025	24 December 2025	1,026,817.41	11,152.97	419,483.34	596,181.09
29 December 2025	02 January 2026	785,803.76	20,183.66	380,326.98	385,293.12

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*By Product and Intention to Clear*			
From	To	New Trade Turnover (US$mn) / Intended to Clear / Basis Swap	New Trade Turnover (US$mn) / Intended to Clear / Floating vs. Fixed	New Trade Turnover (US$mn) / Intended to Clear / Overnight Index Swap	New Trade Turnover (US$mn) / Not Intended to Clear / Basis Swap
30 June 2025	04 July 2025	33,670.93	350,721.78	727,209.57	129,802.94
07 July 2025	11 July 2025	27,338.93	524,530.19	776,128.08	119,607.71
14 July 2025	18 July 2025	30,014.05	541,500.28	926,172.96	161,592.80
21 July 2025	25 July 2025	9,451.10	543,318.30	980,990.13	139,382.25
28 July 2025	01 August 2025	17,331.24	440,104.32	1,100,321.44	66,871.57
04 August 2025	08 August 2025	27,014.47	419,195.02	1,859,739.22	148,960.35
11 August 2025	15 August 2025	16,286.42	354,848.74	908,485.48	152,131.81
18 August 2025	22 August 2025	17,507.62	492,568.16	742,179.34	85,575.39
25 August 2025	29 August 2025	41,280.77	662,223.43	1,140,353.60	292,254.28
01 September 2025	05 September 2025	48,644.14	483,164.79	923,124.99	173,309.73
08 September 2025	12 September 2025	34,592.53	699,993.69	1,178,770.42	193,822.45
15 September 2025	19 September 2025	58,179.60	637,920.70	1,841,739.57	191,982.75
22 September 2025	26 September 2025	20,245.76	574,622.90	1,711,017.25	149,795.93
29 September 2025	03 October 2025	7,463.03	689,008.07	949,505.57	5,381.65
06 October 2025	10 October 2025	7,404.91	315,867.32	1,750,228.36	1,084.11
13 October 2025	17 October 2025	12,522.79	948,994.49	966,897.07	814.17
20 October 2025	24 October 2025	2,907.10	789,699.91	1,012,121.35	3,300.64
27 October 2025	31 October 2025	5,314.97	654,412.22	1,214,300.75	1,517.18
03 November 2025	07 November 2025	23,795.77	712,760.81	895,851.71	2,050.17
10 November 2025	14 November 2025	11,246.03	532,105.26	1,205,597.70	3,182.95
17 November 2025	21 November 2025	7,128.32	899,458.17	1,118,174.75	4,303.42
24 November 2025	28 November 2025	3,703.46	769,960.44	847,102.16	1,581.91
01 December 2025	05 December 2025	7,278.20	804,446.16	1,210,239.99	4,047.70
08 December 2025	12 December 2025	12,329.97	982,897.70	632,163.47	3,243.55
15 December 2025	19 December 2025	5,103.25	848,318.51	838,013.58	2,102.20
22 December 2025	24 December 2025	10,232.22	335,628.71	409,011.70	920.75
29 December 2025	02 January 2026	14,620.72	283,157.75	278,503.92	5,562.94

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period				*By Product and Currency*	
From	To	New Trade Turnover (US$mn) / Not Intended to Clear / Floating vs. Fixed	New Trade Turnover (US$mn) / Not Intended to Clear / Overnight Index Swap	New Trade Turnover (US$mn) / USD / Basis Swap	New Trade Turnover (US$mn) / USD / Floating vs. Fixed
30 June 2025	04 July 2025	247,056.94	358,175.71	9,467.61	16,549.18
07 July 2025	11 July 2025	261,245.09	413,352.27	4,862.13	20,152.19
14 July 2025	18 July 2025	493,212.32	546,142.96	29,933.79	182,081.36
21 July 2025	25 July 2025	407,741.33	627,113.57	25,955.82	88,098.17
28 July 2025	01 August 2025	254,936.57	674,586.29	7,513.30	60,992.16
04 August 2025	08 August 2025	342,396.52	1,410,426.81	23,115.73	31,460.60
11 August 2025	15 August 2025	278,599.58	484,957.07	9,690.64	16,876.11
18 August 2025	22 August 2025	271,920.98	3,233,403.51	5,670.84	17,543.77
25 August 2025	29 August 2025	587,056.20	1,269,595.17	15,707.44	47,960.76
01 September 2025	05 September 2025	493,493.18	594,182.56	6,913.08	122,529.19
08 September 2025	12 September 2025	543,650.91	779,266.89	14,512.38	136,769.93
15 September 2025	19 September 2025	561,242.75	901,153.33	62,215.79	141,584.00
22 September 2025	26 September 2025	373,396.13	1,169,582.35	13,784.77	38,070.09
29 September 2025	03 October 2025	90,558.67	446,404.89	1,166.88	5,278.14
06 October 2025	10 October 2025	63,302.58	997,834.15	31.35	25,230.60
13 October 2025	17 October 2025	146,899.39	356,743.63	19.67	47,671.61
20 October 2025	24 October 2025	170,563.53	444,255.36	51.00	120,072.65
27 October 2025	31 October 2025	119,501.33	716,121.92	6.51	63,175.32
03 November 2025	07 November 2025	189,697.75	341,770.61	0.00	83,229.07
10 November 2025	14 November 2025	167,269.54	904,460.38	290.41	61,922.35
17 November 2025	21 November 2025	372,311.85	563,780.61	1,645.00	95,319.65
24 November 2025	28 November 2025	357,678.55	532,490.25	252.91	80,920.65
01 December 2025	05 December 2025	237,745.63	607,586.81	2.56	53,473.17
08 December 2025	12 December 2025	292,901.04	178,012.47	1,215.44	25,288.31
15 December 2025	19 December 2025	287,377.25	401,146.63	233.20	28,787.45
22 December 2025	24 December 2025	83,854.63	187,169.39	4.95	9,545.71
29 December 2025	02 January 2026	97,169.23	106,789.20	0.00	9,990.89

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / USD / Overnight Index Swap	New Trade Turnover (US$mn) / CNY / Basis Swap	New Trade Turnover (US$mn) / CNY / Floating vs. Fixed	New Trade Turnover (US$mn) / CNY / Overnight Index Swap
30 June 2025	04 July 2025	570,024.01	0.00	165,975.39	0.28
07 July 2025	11 July 2025	447,935.28	0.00	355,359.88	0.00
14 July 2025	18 July 2025	525,318.60	0.00	367,073.00	0.00
21 July 2025	25 July 2025	583,610.97	0.00	342,371.10	0.00
28 July 2025	01 August 2025	477,958.68	0.00	209,722.95	6.97
04 August 2025	08 August 2025	2,003,419.96	0.00	244,340.83	0.00
11 August 2025	15 August 2025	973,364.69	0.00	210,569.78	44.60
18 August 2025	22 August 2025	3,522,533.02	0.00	234,912.28	38.97
25 August 2025	29 August 2025	780,275.90	0.00	305,638.41	0.00
01 September 2025	05 September 2025	447,001.79	0.00	296,074.80	0.00
08 September 2025	12 September 2025	560,289.31	0.00	445,414.49	0.00
15 September 2025	19 September 2025	1,670,566.78	0.00	329,473.98	0.00
22 September 2025	26 September 2025	1,130,171.69	0.00	253,785.81	1,342.54
29 September 2025	03 October 2025	298,603.24	2,149.79	355,675.61	629.29
06 October 2025	10 October 2025	880,362.66	0.00	93,313.21	101.14
13 October 2025	17 October 2025	312,411.72	300.85	493,787.69	1,497.03
20 October 2025	24 October 2025	337,626.19	120.28	268,260.80	5,982.48
27 October 2025	31 October 2025	364,538.36	61.24	308,532.69	3,825.13
03 November 2025	07 November 2025	477,146.17	0.00	269,446.81	4,779.42
10 November 2025	14 November 2025	820,420.29	0.00	188,633.92	3,894.06
17 November 2025	21 November 2025	579,782.04	0.00	533,369.76	6,965.03
24 November 2025	28 November 2025	399,162.49	0.00	378,569.71	4,783.26
01 December 2025	05 December 2025	203,170.81	0.00	373,993.51	3,379.85
08 December 2025	12 December 2025	292,215.36	0.00	514,395.88	3,084.45
15 December 2025	19 December 2025	404,856.24	0.00	407,915.35	6,645.61
22 December 2025	24 December 2025	103,232.47	0.00	190,343.03	3,680.04
29 December 2025	02 January 2026	146,005.57	0.00	98,489.54	3,095.33

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / EUR / Basis Swap	New Trade Turnover (US$mn) / EUR / Floating vs. Fixed	New Trade Turnover (US$mn) / EUR / Overnight Index Swap	New Trade Turnover (US$mn) / GBP / Basis Swap
30 June 2025	04 July 2025	6,976.86	14,890.50	6,096.89	0.00
07 July 2025	11 July 2025	6,953.35	10,349.23	3,231.86	0.00
14 July 2025	18 July 2025	8,663.17	18,506.54	7,468.53	0.00
21 July 2025	25 July 2025	10,265.26	13,675.24	5,257.47	0.00
28 July 2025	01 August 2025	6,961.65	21,789.54	13,924.83	0.00
04 August 2025	08 August 2025	8,754.81	21,234.34	10,367.65	0.00
11 August 2025	15 August 2025	8,562.47	8,727.51	1,608.71	0.00
18 August 2025	22 August 2025	3,083.87	6,446.65	1,778.64	0.00
25 August 2025	29 August 2025	17,153.70	19,271.14	4,213.22	0.00
01 September 2025	05 September 2025	6,426.53	12,398.42	2,322.89	0.00
08 September 2025	12 September 2025	15,676.51	27,867.21	2,321.07	0.00
15 September 2025	19 September 2025	11,848.57	19,329.20	2,769.84	419.53
22 September 2025	26 September 2025	10,142.85	22,529.33	2,610.14	0.00
29 September 2025	03 October 2025	363.62	5,983.75	2,409.12	0.00
06 October 2025	10 October 2025	0.00	4,033.37	2,308.92	0.00
13 October 2025	17 October 2025	0.00	2,716.47	2,395.84	0.00
20 October 2025	24 October 2025	0.00	2,521.91	2,250.54	0.00
27 October 2025	31 October 2025	0.00	1,221.66	3,593.60	0.00
03 November 2025	07 November 2025	0.00	1,335.16	806.40	0.00
10 November 2025	14 November 2025	0.00	8,254.95	1,626.84	0.00
17 November 2025	21 November 2025	0.00	6,267.90	2,916.75	0.00
24 November 2025	28 November 2025	0.00	2,201.08	1,231.13	0.00
01 December 2025	05 December 2025	75.52	9,451.26	1,847.09	0.00
08 December 2025	12 December 2025	0.00	2,813.33	954.11	0.00
15 December 2025	19 December 2025	0.00	6,229.64	1,072.60	0.00
22 December 2025	24 December 2025	0.00	8,196.78	1,029.46	0.00
29 December 2025	02 January 2026	0.00	924.49	21.19	0.00

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / GBP / Floating vs. Fixed	New Trade Turnover (US$mn) / GBP / Overnight Index Swap	New Trade Turnover (US$mn) / JPY / Basis Swap	New Trade Turnover (US$mn) / JPY / Floating vs. Fixed
30 June 2025	04 July 2025	0.00	3,909.91	0.00	259.44
07 July 2025	11 July 2025	1.11	2,457.43	0.00	50.57
14 July 2025	18 July 2025	0.35	3,413.73	0.00	316.86
21 July 2025	25 July 2025	0.59	3,344.26	40.92	475.56
28 July 2025	01 August 2025	0.79	1,588.84	0.00	241.65
04 August 2025	08 August 2025	81.58	5,291.03	0.00	270.11
11 August 2025	15 August 2025	1.11	3,985.54	0.00	1,304.41
18 August 2025	22 August 2025	0.42	11,422.11	0.00	499.40
25 August 2025	29 August 2025	0.43	7,840.59	0.00	477.36
01 September 2025	05 September 2025	22.59	9,303.68	0.00	495.26
08 September 2025	12 September 2025	0.74	4,018.60	0.00	3,386.50
15 September 2025	19 September 2025	115.89	2,384.38	0.00	3,520.99
22 September 2025	26 September 2025	0.45	2,911.96	27.08	8,004.86
29 September 2025	03 October 2025	108.87	4,509.66	0.00	6,535.21
06 October 2025	10 October 2025	0.00	3,489.51	58.95	7,689.42
13 October 2025	17 October 2025	12,408.50	4,552.87	0.00	26,008.04
20 October 2025	24 October 2025	72,714.40	11,604.68	0.00	11,438.31
27 October 2025	31 October 2025	7,202.88	10,481.27	0.00	32,006.48
03 November 2025	07 November 2025	6,995.47	13,449.69	0.00	44,757.02
10 November 2025	14 November 2025	24,121.68	7,297.63	341.15	21,833.98
17 November 2025	21 November 2025	84.56	29,000.82	502.64	20,398.19
24 November 2025	28 November 2025	0.00	14,009.80	0.00	19,707.27
01 December 2025	05 December 2025	0.00	1,171.08	0.00	13,082.83
08 December 2025	12 December 2025	54.14	1,299.09	0.00	6,573.22
15 December 2025	19 December 2025	0.00	3,380.03	0.00	1,627.37
22 December 2025	24 December 2025	0.00	1,000.74	0.00	2,866.01
29 December 2025	02 January 2026	122.50	165.85	0.00	2,032.61

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / JPY / Overnight Index Swap	New Trade Turnover (US$mn) / HKD / Basis Swap	New Trade Turnover (US$mn) / HKD / Floating vs. Fixed	New Trade Turnover (US$mn) / HKD / Overnight Index Swap
30 June 2025	04 July 2025	266,156.03	4,410.50	154,076.08	533.77
07 July 2025	11 July 2025	362,447.83	6,382.81	115,803.29	0.00
14 July 2025	18 July 2025	517,172.20	3,494.72	151,238.76	0.00
21 July 2025	25 July 2025	671,392.22	724.07	123,092.56	0.00
28 July 2025	01 August 2025	974,811.02	3,614.49	107,090.45	0.00
04 August 2025	08 August 2025	944,284.14	354.52	161,657.46	0.00
11 August 2025	15 August 2025	178,594.40	419.34	111,515.50	0.00
18 August 2025	22 August 2025	204,880.24	4,092.36	207,493.58	12.80
25 August 2025	29 August 2025	1,114,764.11	6,698.79	347,117.16	385.08
01 September 2025	05 September 2025	588,862.08	4,490.87	160,872.24	15.38
08 September 2025	12 September 2025	968,765.34	5,166.65	200,259.98	0.00
15 September 2025	19 September 2025	641,460.48	5,696.28	259,747.11	0.13
22 September 2025	26 September 2025	1,188,129.78	3,034.19	163,645.84	0.00
29 September 2025	03 October 2025	642,721.41	3,988.36	116,988.27	6.43
06 October 2025	10 October 2025	1,614,928.31	3,942.50	128,686.35	0.00
13 October 2025	17 October 2025	707,707.30	1,986.97	197,877.62	12.85
20 October 2025	24 October 2025	851,741.12	1,822.68	186,873.83	0.00
27 October 2025	31 October 2025	1,232,229.14	2,696.58	110,446.15	19.31
03 November 2025	07 November 2025	400,024.14	4,452.78	151,076.56	90.04
10 November 2025	14 November 2025	1,050,832.25	9,068.27	98,503.61	560.14
17 November 2025	21 November 2025	791,484.28	2,569.43	295,078.86	0.00
24 November 2025	28 November 2025	716,532.07	3,748.52	357,058.18	0.00
01 December 2025	05 December 2025	1,239,887.98	5,657.06	190,261.76	0.00
08 December 2025	12 December 2025	197,290.41	10,357.73	223,053.15	406.86
15 December 2025	19 December 2025	504,120.93	3,948.03	208,841.93	0.00
22 December 2025	24 December 2025	409,031.01	8,743.59	95,939.54	0.00
29 December 2025	02 January 2026	101,184.82	16,081.87	139,628.10	104.11

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					*By Product and Residua*
From	To	New Trade Turnover (US$mn) / Others / Basis Swap	New Trade Turnover (US$mn) / Others / Floating vs. Fixed	New Trade Turnover (US$mn) / Others / Overnight Index Swap	New Trade Turnover (US$mn) / 0 - 1 Year / Basis Swap
30 June 2025	04 July 2025	142,618.90	246,028.13	238,664.39	94,051.63
07 July 2025	11 July 2025	128,748.34	284,059.01	373,407.94	87,806.82
14 July 2025	18 July 2025	149,515.17	315,495.72	418,942.86	124,493.24
21 July 2025	25 July 2025	111,847.27	383,346.42	344,498.78	88,143.02
28 July 2025	01 August 2025	66,113.36	295,203.35	306,617.39	50,992.45
04 August 2025	08 August 2025	143,749.76	302,546.63	306,803.25	107,136.14
11 August 2025	15 August 2025	149,745.79	284,453.91	235,844.61	102,521.91
18 August 2025	22 August 2025	90,235.94	297,593.04	234,917.07	56,114.74
25 August 2025	29 August 2025	293,975.12	528,814.38	502,469.86	228,235.09
01 September 2025	05 September 2025	204,123.39	384,265.46	469,801.73	159,046.37
08 September 2025	12 September 2025	193,059.45	429,945.75	422,642.99	165,266.96
15 September 2025	19 September 2025	169,982.17	445,392.29	425,711.30	180,780.12
22 September 2025	26 September 2025	143,052.80	461,982.65	555,433.49	109,183.23
29 September 2025	03 October 2025	5,176.04	288,996.90	447,031.33	6,609.35
06 October 2025	10 October 2025	4,456.22	120,216.96	246,871.98	2,722.97
13 October 2025	17 October 2025	11,029.46	315,423.95	295,063.10	1,768.47
20 October 2025	24 October 2025	4,213.77	298,381.55	247,171.71	2,798.91
27 October 2025	31 October 2025	4,067.83	251,328.37	315,735.87	3,538.46
03 November 2025	07 November 2025	21,393.16	345,618.46	341,326.46	6,249.38
10 November 2025	14 November 2025	4,729.15	296,104.30	225,426.88	3,667.53
17 November 2025	21 November 2025	6,714.68	321,251.11	271,806.44	1,047.50
24 November 2025	28 November 2025	1,283.94	289,182.10	243,873.66	1,511.56
01 December 2025	05 December 2025	5,590.76	401,929.26	368,369.99	790.68
08 December 2025	12 December 2025	4,000.36	503,620.71	314,925.65	4,400.56
15 December 2025	19 December 2025	3,024.22	482,294.02	319,084.81	629.82
22 December 2025	24 December 2025	2,404.43	112,592.27	78,207.35	363.52
29 December 2025	02 January 2026	4,101.79	129,138.84	134,716.25	4,045.54

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*l Maturity*			
From	To	New Trade Turnover (US$mn) / 0 - 1 Year / Floating vs. Fixed	New Trade Turnover (US$mn) / 0 - 1 Year / Overnight Index Swap	New Trade Turnover (US$mn) / 1 - 2 Years / Basis Swap	New Trade Turnover (US$mn) / 1 - 2 Years / Floating vs. Fixed
30 June 2025	04 July 2025	254,740.49	658,842.02	25,362.60	121,151.91
07 July 2025	11 July 2025	324,665.20	736,433.89	22,610.57	171,800.45
14 July 2025	18 July 2025	466,904.75	873,191.57	28,842.78	190,237.16
21 July 2025	25 July 2025	396,262.88	958,872.67	20,138.91	198,716.83
28 July 2025	01 August 2025	319,261.59	1,258,171.63	16,438.79	119,974.14
04 August 2025	08 August 2025	280,930.67	2,200,261.93	29,009.68	170,051.29
11 August 2025	15 August 2025	248,659.70	853,446.26	25,214.84	119,901.46
18 August 2025	22 August 2025	316,427.26	3,123,735.79	19,310.71	145,804.31
25 August 2025	29 August 2025	539,004.91	1,567,136.24	35,035.17	245,845.48
01 September 2025	05 September 2025	445,009.79	986,009.58	21,904.29	169,282.92
08 September 2025	12 September 2025	487,528.82	1,301,406.37	22,612.54	229,886.32
15 September 2025	19 September 2025	608,130.04	1,746,104.57	23,761.92	215,002.64
22 September 2025	26 September 2025	448,757.29	2,177,375.94	22,147.70	169,845.67
29 September 2025	03 October 2025	306,613.52	958,735.33	2,355.79	133,169.93
06 October 2025	10 October 2025	156,673.41	1,864,151.39	3,420.12	82,899.16
13 October 2025	17 October 2025	480,377.97	988,289.90	2,516.12	219,034.52
20 October 2025	24 October 2025	473,500.65	1,047,833.62	905.95	171,711.05
27 October 2025	31 October 2025	320,780.44	1,518,395.95	1,606.84	174,351.35
03 November 2025	07 November 2025	316,920.21	825,919.27	7,685.14	221,682.56
10 November 2025	14 November 2025	285,332.18	1,740,718.40	5,996.03	135,427.52
17 November 2025	21 November 2025	429,947.46	1,094,532.08	3,366.94	287,532.25
24 November 2025	28 November 2025	471,342.05	985,593.20	840.97	230,529.69
01 December 2025	05 December 2025	369,121.70	1,429,164.04	618.24	195,452.12
08 December 2025	12 December 2025	381,454.26	476,351.69	7,741.27	259,200.91
15 December 2025	19 December 2025	379,781.64	861,846.45	3,094.59	274,401.94
22 December 2025	24 December 2025	139,069.73	417,085.28	3,673.22	90,024.31
29 December 2025	02 January 2026	171,349.96	219,375.66	11,733.87	61,864.71

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 1 - 2 Years / Overnight Index Swap	New Trade Turnover (US$mn) / 2 - 5 Years / Basis Swap	New Trade Turnover (US$mn) / 2 - 5 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 2 - 5 Years / Overnight Index Swap
30 June 2025	04 July 2025	133,266.03	19,265.15	132,879.71	144,164.93
07 July 2025	11 July 2025	140,597.99	16,514.43	190,702.93	146,525.73
14 July 2025	18 July 2025	166,447.50	17,534.70	244,362.99	195,910.21
21 July 2025	25 July 2025	251,705.85	20,965.64	221,089.03	215,968.39
28 July 2025	01 August 2025	227,610.39	9,576.68	148,369.26	157,260.61
04 August 2025	08 August 2025	383,412.10	19,702.45	195,146.26	342,053.35
11 August 2025	15 August 2025	178,706.20	21,632.60	159,055.92	146,819.61
18 August 2025	22 August 2025	95,985.84	12,566.07	184,776.41	537,592.13
25 August 2025	29 August 2025	322,320.86	36,146.93	285,681.88	285,128.13
01 September 2025	05 September 2025	183,994.56	20,866.43	201,150.32	173,095.94
08 September 2025	12 September 2025	215,600.31	21,001.12	296,908.57	216,235.46
15 September 2025	19 September 2025	323,250.32	21,405.27	233,759.60	338,890.92
22 September 2025	26 September 2025	249,401.91	16,707.66	221,991.72	248,793.66
29 September 2025	03 October 2025	181,334.72	2,827.61	242,204.04	144,203.37
06 October 2025	10 October 2025	249,266.56	1,812.07	86,426.22	415,191.93
13 October 2025	17 October 2025	105,707.39	4,172.34	264,471.41	118,737.41
20 October 2025	24 October 2025	155,006.64	904.15	187,384.34	131,207.58
27 October 2025	31 October 2025	135,262.74	863.79	175,891.00	148,506.18
03 November 2025	07 November 2025	156,676.23	6,820.65	246,205.12	143,916.52
10 November 2025	14 November 2025	135,292.35	2,282.56	166,689.46	141,313.16
17 November 2025	21 November 2025	203,895.23	3,762.65	380,965.22	230,723.60
24 November 2025	28 November 2025	123,644.62	2,121.08	277,603.52	155,685.01
01 December 2025	05 December 2025	166,802.82	5,888.89	276,890.34	128,577.49
08 December 2025	12 December 2025	106,851.20	1,477.59	351,845.90	113,899.00
15 December 2025	19 December 2025	140,636.62	2,847.42	287,760.90	128,121.63
22 December 2025	24 December 2025	107,280.92	5,793.39	131,967.33	35,313.12
29 December 2025	02 January 2026	62,802.51	2,838.90	87,869.45	51,723.03

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 5 - 10 Years / Basis Swap	New Trade Turnover (US$mn) / 5 - 10 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 5 - 10 Years / Overnight Index Swap	New Trade Turnover (US$mn) / 10 - 15 Years / Basis Swap
30 June 2025	04 July 2025	16,437.88	71,679.36	111,977.02	3,099.07
07 July 2025	11 July 2025	13,357.03	86,489.34	115,341.69	2,250.24
14 July 2025	18 July 2025	14,674.68	117,621.80	201,034.46	1,768.17
21 July 2025	25 July 2025	12,688.19	119,758.52	145,049.22	2,621.14
28 July 2025	01 August 2025	5,937.31	93,396.66	94,118.70	938.43
04 August 2025	08 August 2025	14,010.02	100,642.51	221,559.20	1,777.78
11 August 2025	15 August 2025	13,230.42	93,271.26	142,394.86	1,675.12
18 August 2025	22 August 2025	10,146.42	99,518.91	178,038.07	1,058.57
25 August 2025	29 August 2025	23,097.03	156,608.38	151,642.19	3,015.55
01 September 2025	05 September 2025	13,149.37	142,603.39	108,737.50	2,425.81
08 September 2025	12 September 2025	13,276.19	211,359.61	149,438.72	2,068.43
15 September 2025	19 September 2025	15,453.03	126,412.53	207,586.57	3,230.33
22 September 2025	26 September 2025	13,287.00	91,712.01	150,095.13	3,089.63
29 September 2025	03 October 2025	943.85	83,905.87	85,203.47	43.14
06 October 2025	10 October 2025	533.86	45,634.28	134,666.53	0.00
13 October 2025	17 October 2025	4,618.30	117,994.61	75,156.38	258.60
20 October 2025	24 October 2025	1,387.14	108,354.59	85,433.47	211.58
27 October 2025	31 October 2025	823.06	87,123.31	67,997.05	0.00
03 November 2025	07 November 2025	4,520.84	100,226.16	73,383.63	282.91
10 November 2025	14 November 2025	2,096.00	90,910.93	56,792.50	254.01
17 November 2025	21 November 2025	2,783.17	146,164.58	93,703.46	151.21
24 November 2025	28 November 2025	456.87	110,684.85	74,358.83	171.81
01 December 2025	05 December 2025	3,117.78	173,591.89	65,637.90	83.18
08 December 2025	12 December 2025	1,421.70	242,797.89	79,063.08	174.63
15 December 2025	19 December 2025	562.13	166,888.13	82,907.69	22.46
22 December 2025	24 December 2025	1,015.82	52,771.11	26,484.81	212.45
29 December 2025	02 January 2026	1,138.65	52,211.56	28,860.90	426.70

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 10 - 15 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 10 - 15 Years / Overnight Index Swap	New Trade Turnover (US$mn) / 15 - 20 Years / Basis Swap	New Trade Turnover (US$mn) / 15 - 20 Years / Floating vs. Fixed
30 June 2025	04 July 2025	11,818.58	20,059.15	3,627.51	2,271.49
07 July 2025	11 July 2025	9,986.11	23,807.13	3,005.30	1,102.84
14 July 2025	18 July 2025	12,655.42	19,157.37	2,958.03	1,533.37
21 July 2025	25 July 2025	12,620.02	19,767.03	3,065.60	1,464.41
28 July 2025	01 August 2025	11,000.35	19,511.46	267.62	2,129.80
04 August 2025	08 August 2025	11,547.40	42,578.73	3,036.60	1,435.82
11 August 2025	15 August 2025	10,499.67	22,566.68	2,978.67	728.02
18 August 2025	22 August 2025	15,850.91	14,664.08	2,768.75	681.22
25 August 2025	29 August 2025	18,200.21	44,775.63	5,789.70	2,118.91
01 September 2025	05 September 2025	15,702.62	41,784.63	3,351.26	1,095.63
08 September 2025	12 September 2025	15,306.88	40,784.60	3,057.02	919.16
15 September 2025	19 September 2025	12,384.53	48,804.89	4,111.82	2,345.44
22 September 2025	26 September 2025	12,532.17	25,124.30	3,807.59	1,665.25
29 September 2025	03 October 2025	9,695.23	11,004.23	64.93	1,002.08
06 October 2025	10 October 2025	6,058.27	41,584.87	0.00	1,053.29
13 October 2025	17 October 2025	12,371.34	27,869.35	1.43	871.16
20 October 2025	24 October 2025	16,569.24	29,277.29	0.00	1,647.64
27 October 2025	31 October 2025	12,927.48	40,910.81	0.00	1,158.47
03 November 2025	07 November 2025	14,861.44	30,045.42	195.57	1,606.31
10 November 2025	14 November 2025	13,390.38	26,177.30	111.23	6,083.55
17 November 2025	21 November 2025	21,847.37	24,898.65	223.40	852.40
24 November 2025	28 November 2025	30,880.05	22,576.88	0.00	4,166.16
01 December 2025	05 December 2025	20,826.45	19,397.65	592.74	3,958.15
08 December 2025	12 December 2025	29,840.63	17,475.95	141.32	4,090.98
15 December 2025	19 December 2025	23,993.05	14,178.26	0.00	1,517.82
22 December 2025	24 December 2025	5,143.63	7,453.39	61.27	86.70
29 December 2025	02 January 2026	6,535.05	13,390.69	0.00	95.22

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 15 - 20 Years / Overnight Index Swap	New Trade Turnover (US$mn) / > 20 Years / Basis Swap	New Trade Turnover (US$mn) / > 20 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / > 20 Years / Overnight Index Swap
30 June 2025	04 July 2025	4,114.17	1,630.03	3,237.18	12,961.97
07 July 2025	11 July 2025	3,759.80	1,402.25	1,028.42	23,014.13
14 July 2025	18 July 2025	2,909.78	1,335.24	1,397.11	13,665.03
21 July 2025	25 July 2025	4,729.86	1,210.83	1,147.94	12,010.68
28 July 2025	01 August 2025	3,558.23	51.53	909.09	14,676.70
04 August 2025	08 August 2025	19,339.43	1,302.14	1,837.60	60,961.29
11 August 2025	15 August 2025	9,787.48	1,164.67	1,332.29	39,721.45
18 August 2025	22 August 2025	2,558.80	1,117.76	1,430.14	23,008.15
25 August 2025	29 August 2025	4,162.38	2,215.56	1,819.85	34,783.33
01 September 2025	05 September 2025	3,147.40	1,210.36	1,813.30	20,537.94
08 September 2025	12 September 2025	2,016.93	1,132.71	1,735.24	32,554.92
15 September 2025	19 September 2025	12,512.29	1,419.87	1,128.67	65,743.35
22 September 2025	26 September 2025	4,120.29	1,818.88	1,514.93	25,688.36
29 September 2025	03 October 2025	3,727.98	0.00	2,976.08	11,701.37
06 October 2025	10 October 2025	8,248.63	0.00	425.28	34,952.60
13 October 2025	17 October 2025	913.10	1.69	772.87	6,967.17
20 October 2025	24 October 2025	1,832.04	0.00	1,095.93	5,786.07
27 October 2025	31 October 2025	3,365.31	0.00	1,681.50	15,984.63
03 November 2025	07 November 2025	1,383.32	91.45	956.75	6,297.91
10 November 2025	14 November 2025	2,843.15	21.62	1,540.78	6,921.22
17 November 2025	21 November 2025	10,864.96	96.89	4,460.75	23,337.39
24 November 2025	28 November 2025	8,595.46	183.10	2,432.65	9,138.42
01 December 2025	05 December 2025	2,035.25	234.38	2,351.15	6,211.65
08 December 2025	12 December 2025	4,908.14	216.46	6,568.16	11,626.88
15 December 2025	19 December 2025	4,029.46	49.02	1,352.28	7,440.10
22 December 2025	24 December 2025	1,038.18	33.30	420.54	1,525.39
29 December 2025	02 January 2026	1,580.60	0.00	401.03	7,559.72

Interest Rate Turnover Time Series

Interest Rate Turnover		*Number of New Trade*			
For The Period		*Asset Class Total*	*By Product*		
From	To	Number of New Trade / Total	Number of New Trade / Basis Swap	Number of New Trade / Floating vs. Fixed	Number of New Trade / Overnight Index Swap
30 June 2025	04 July 2025	23,750	1,241	12,851	9,659
07 July 2025	11 July 2025	25,141	885	14,122	10,135
14 July 2025	18 July 2025	29,228	950	18,120	10,159
21 July 2025	25 July 2025	31,353	861	19,092	11,400
28 July 2025	01 August 2025	23,945	711	13,436	9,799
04 August 2025	08 August 2025	37,030	899	17,115	19,016
11 August 2025	15 August 2025	24,681	836	13,947	9,898
18 August 2025	22 August 2025	26,167	876	16,438	8,854
25 August 2025	29 August 2025	38,919	1,316	22,792	14,811
01 September 2025	05 September 2025	30,268	1,092	17,501	11,676
08 September 2025	12 September 2025	36,259	1,133	22,654	12,472
15 September 2025	19 September 2025	35,533	1,059	20,001	14,474
22 September 2025	26 September 2025	32,160	820	18,003	13,337
29 September 2025	03 October 2025	34,201	196	20,457	13,548
06 October 2025	10 October 2025	22,515	111	9,717	12,688
13 October 2025	17 October 2025	33,066	389	22,931	9,746
20 October 2025	24 October 2025	29,646	105	19,803	9,738
27 October 2025	31 October 2025	27,184	107	15,600	11,478
03 November 2025	07 November 2025	27,552	367	19,180	8,006
10 November 2025	14 November 2025	26,071	282	17,255	8,534
17 November 2025	21 November 2025	45,471	237	32,951	12,283
24 November 2025	28 November 2025	37,173	108	26,006	11,059
01 December 2025	05 December 2025	36,623	203	26,623	9,798
08 December 2025	12 December 2025	37,501	321	27,766	9,415
15 December 2025	19 December 2025	30,834	127	20,303	10,405
22 December 2025	24 December 2025	12,042	257	8,481	3,304
29 December 2025	02 January 2026	14,284	315	8,706	5,263

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*By Product and Intention to Clear*			
From	To	Number of New Trade / Intended to Clear / Basis Swap	Number of New Trade / Intended to Clear / Floating vs. Fixed	Number of New Trade / Intended to Clear / Overnight Index Swap	Number of New Trade / Not Intended to Clear / Basis Swap
30 June 2025	04 July 2025	442	8,645	6,353	800
07 July 2025	11 July 2025	112	9,722	7,278	773
14 July 2025	18 July 2025	110	12,393	6,961	840
21 July 2025	25 July 2025	53	12,533	7,815	808
28 July 2025	01 August 2025	124	9,145	7,088	587
04 August 2025	08 August 2025	109	11,413	12,787	790
11 August 2025	15 August 2025	64	9,485	7,117	772
18 August 2025	22 August 2025	135	11,377	6,605	741
25 August 2025	29 August 2025	182	15,342	10,040	1,135
01 September 2025	05 September 2025	287	11,835	8,954	805
08 September 2025	12 September 2025	234	15,401	8,806	899
15 September 2025	19 September 2025	175	13,403	10,247	884
22 September 2025	26 September 2025	152	12,723	9,882	668
29 September 2025	03 October 2025	103	18,007	11,121	93
06 October 2025	10 October 2025	88	7,719	10,277	23
13 October 2025	17 October 2025	369	18,852	8,033	20
20 October 2025	24 October 2025	57	15,290	7,982	48
27 October 2025	31 October 2025	88	12,440	9,529	19
03 November 2025	07 November 2025	330	13,263	6,416	37
10 November 2025	14 November 2025	215	12,392	6,437	67
17 November 2025	21 November 2025	127	19,204	8,619	110
24 November 2025	28 November 2025	75	13,778	7,011	33
01 December 2025	05 December 2025	116	18,566	8,042	87
08 December 2025	12 December 2025	231	20,179	7,592	90
15 December 2025	19 December 2025	93	15,628	8,445	34
22 December 2025	24 December 2025	243	6,771	2,608	14
29 December 2025	02 January 2026	250	6,566	4,050	65

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period				*By Product and Currency*	
From	To	Number of New Trade / Not Intended to Clear / Floating vs. Fixed	Number of New Trade / Not Intended to Clear / Overnight Index Swap	Number of New Trade / USD / Basis Swap	Number of New Trade / USD / Floating vs. Fixed
30 June 2025	04 July 2025	4,206	3,306	150	196
07 July 2025	11 July 2025	4,400	2,857	150	149
14 July 2025	18 July 2025	5,727	3,198	166	166
21 July 2025	25 July 2025	6,560	3,586	150	195
28 July 2025	01 August 2025	4,291	2,711	100	240
04 August 2025	08 August 2025	5,703	6,229	186	156
11 August 2025	15 August 2025	4,462	2,782	138	224
18 August 2025	22 August 2025	5,062	2,249	190	258
25 August 2025	29 August 2025	7,450	4,772	181	298
01 September 2025	05 September 2025	5,666	2,722	127	181
08 September 2025	12 September 2025	7,253	3,666	138	205
15 September 2025	19 September 2025	6,598	4,227	168	262
22 September 2025	26 September 2025	5,281	3,456	142	258
29 September 2025	03 October 2025	2,451	2,427	27	199
06 October 2025	10 October 2025	1,998	2,411	11	110
13 October 2025	17 October 2025	4,080	1,713	2	270
20 October 2025	24 October 2025	4,513	1,756	3	262
27 October 2025	31 October 2025	3,160	1,949	2	274
03 November 2025	07 November 2025	5,917	1,591	0	215
10 November 2025	14 November 2025	4,864	2,097	10	259
17 November 2025	21 November 2025	13,747	3,665	7	913
24 November 2025	28 November 2025	12,228	4,048	6	910
01 December 2025	05 December 2025	8,058	1,756	2	169
08 December 2025	12 December 2025	7,587	1,823	47	1,391
15 December 2025	19 December 2025	4,675	1,960	3	201
22 December 2025	24 December 2025	1,710	696	1	75
29 December 2025	02 January 2026	2,140	1,213	0	79

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / USD / Overnight Index Swap	Number of New Trade / CNY / Basis Swap	Number of New Trade / CNY / Floating vs. Fixed	Number of New Trade / CNY / Overnight Index Swap
30 June 2025	04 July 2025	4,003	0	3,576	2
07 July 2025	11 July 2025	3,953	0	5,359	0
14 July 2025	18 July 2025	3,948	0	7,134	0
21 July 2025	25 July 2025	4,750	0	7,696	0
28 July 2025	01 August 2025	4,122	0	4,366	1
04 August 2025	08 August 2025	11,456	0	5,604	0
11 August 2025	15 August 2025	5,300	0	4,686	3
18 August 2025	22 August 2025	3,794	0	5,997	2
25 August 2025	29 August 2025	6,102	0	5,694	0
01 September 2025	05 September 2025	4,132	0	5,982	0
08 September 2025	12 September 2025	4,864	0	8,693	0
15 September 2025	19 September 2025	8,446	0	6,261	0
22 September 2025	26 September 2025	5,884	0	5,359	42
29 September 2025	03 October 2025	5,188	35	7,554	17
06 October 2025	10 October 2025	4,733	0	3,129	5
13 October 2025	17 October 2025	4,785	9	10,087	53
20 October 2025	24 October 2025	4,234	5	7,464	105
27 October 2025	31 October 2025	4,873	3	7,021	78
03 November 2025	07 November 2025	4,237	0	5,881	57
10 November 2025	14 November 2025	3,659	0	4,780	77
17 November 2025	21 November 2025	7,527	0	14,747	56
24 November 2025	28 November 2025	6,407	0	10,327	85
01 December 2025	05 December 2025	2,871	0	8,066	57
08 December 2025	12 December 2025	4,217	0	8,442	57
15 December 2025	19 December 2025	4,211	0	6,046	141
22 December 2025	24 December 2025	1,285	0	3,115	58
29 December 2025	02 January 2026	1,948	0	2,024	97

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / EUR / Basis Swap	Number of New Trade / EUR / Floating vs. Fixed	Number of New Trade / EUR / Overnight Index Swap	Number of New Trade / GBP / Basis Swap
30 June 2025	04 July 2025	83	498	70	0
07 July 2025	11 July 2025	83	353	52	0
14 July 2025	18 July 2025	104	470	59	0
21 July 2025	25 July 2025	100	482	79	0
28 July 2025	01 August 2025	101	330	134	0
04 August 2025	08 August 2025	103	806	102	0
11 August 2025	15 August 2025	105	503	38	0
18 August 2025	22 August 2025	80	604	50	0
25 August 2025	29 August 2025	129	494	89	0
01 September 2025	05 September 2025	40	559	68	0
08 September 2025	12 September 2025	123	417	76	0
15 September 2025	19 September 2025	62	367	80	13
22 September 2025	26 September 2025	61	246	52	0
29 September 2025	03 October 2025	4	241	72	0
06 October 2025	10 October 2025	0	157	36	0
13 October 2025	17 October 2025	0	125	90	0
20 October 2025	24 October 2025	0	188	58	0
27 October 2025	31 October 2025	0	111	54	0
03 November 2025	07 November 2025	0	82	25	0
10 November 2025	14 November 2025	0	394	36	0
17 November 2025	21 November 2025	0	269	49	0
24 November 2025	28 November 2025	0	141	50	0
01 December 2025	05 December 2025	2	330	41	0
08 December 2025	12 December 2025	0	248	14	0
15 December 2025	19 December 2025	0	317	36	0
22 December 2025	24 December 2025	0	184	15	0
29 December 2025	02 January 2026	0	53	4	0

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / GBP / Floating vs. Fixed	Number of New Trade / GBP / Overnight Index Swap	Number of New Trade / JPY / Basis Swap	Number of New Trade / JPY / Floating vs. Fixed
30 June 2025	04 July 2025	0	117	0	25
07 July 2025	11 July 2025	3	65	0	2
14 July 2025	18 July 2025	4	80	0	22
21 July 2025	25 July 2025	4	76	2	16
28 July 2025	01 August 2025	1	47	0	23
04 August 2025	08 August 2025	6	120	0	9
11 August 2025	15 August 2025	5	97	0	9
18 August 2025	22 August 2025	3	149	0	17
25 August 2025	29 August 2025	2	176	0	22
01 September 2025	05 September 2025	2	152	0	25
08 September 2025	12 September 2025	1	73	0	42
15 September 2025	19 September 2025	6	77	0	17
22 September 2025	26 September 2025	3	79	2	35
29 September 2025	03 October 2025	5	148	0	13
06 October 2025	10 October 2025	0	118	1	30
13 October 2025	17 October 2025	8	62	0	54
20 October 2025	24 October 2025	36	102	0	29
27 October 2025	31 October 2025	2	84	0	84
03 November 2025	07 November 2025	7	118	0	35
10 November 2025	14 November 2025	17	112	12	696
17 November 2025	21 November 2025	5	192	17	130
24 November 2025	28 November 2025	0	137	0	25
01 December 2025	05 December 2025	0	44	0	33
08 December 2025	12 December 2025	21	23	0	23
15 December 2025	19 December 2025	0	130	0	17
22 December 2025	24 December 2025	0	16	0	8
29 December 2025	02 January 2026	1	14	0	78

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / JPY / Overnight Index Swap	Number of New Trade / HKD / Basis Swap	Number of New Trade / HKD / Floating vs. Fixed	Number of New Trade / HKD / Overnight Index Swap
30 June 2025	04 July 2025	2,173	85	2,903	10
07 July 2025	11 July 2025	2,525	103	2,632	0
14 July 2025	18 July 2025	2,909	92	3,349	0
21 July 2025	25 July 2025	2,492	56	2,904	0
28 July 2025	01 August 2025	2,537	80	2,697	0
04 August 2025	08 August 2025	3,009	36	4,054	0
11 August 2025	15 August 2025	1,855	42	2,674	0
18 August 2025	22 August 2025	1,513	110	4,398	1
25 August 2025	29 August 2025	3,448	178	8,054	6
01 September 2025	05 September 2025	2,234	130	4,117	2
08 September 2025	12 September 2025	3,311	175	4,345	0
15 September 2025	19 September 2025	2,377	127	5,259	1
22 September 2025	26 September 2025	2,432	118	3,268	0
29 September 2025	03 October 2025	3,481	76	3,621	1
06 October 2025	10 October 2025	3,548	75	2,841	0
13 October 2025	17 October 2025	1,797	33	3,897	1
20 October 2025	24 October 2025	2,247	55	4,342	0
27 October 2025	31 October 2025	3,640	78	2,564	2
03 November 2025	07 November 2025	1,063	104	3,130	3
10 November 2025	14 November 2025	2,244	204	2,543	9
17 November 2025	21 November 2025	1,918	92	7,751	0
24 November 2025	28 November 2025	1,175	80	8,022	0
01 December 2025	05 December 2025	1,745	123	5,371	0
08 December 2025	12 December 2025	1,434	235	5,216	4
15 December 2025	19 December 2025	3,012	81	4,962	0
22 December 2025	24 December 2025	766	218	2,101	0
29 December 2025	02 January 2026	845	291	2,813	8

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					*By Product and Residua*
From	To	Number of New Trade / Others / Basis Swap	Number of New Trade / Others / Floating vs. Fixed	Number of New Trade / Others / Overnight Index Swap	Number of New Trade / 0 - 1 Year / Basis Swap
30 June 2025	04 July 2025	924	5,654	3,285	164
07 July 2025	11 July 2025	549	5,625	3,541	141
14 July 2025	18 July 2025	588	6,976	3,163	137
21 July 2025	25 July 2025	554	7,797	4,004	119
28 July 2025	01 August 2025	430	5,779	2,958	79
04 August 2025	08 August 2025	574	6,481	4,330	139
11 August 2025	15 August 2025	551	5,847	2,606	87
18 August 2025	22 August 2025	496	5,163	3,346	142
25 August 2025	29 August 2025	829	8,229	4,991	171
01 September 2025	05 September 2025	795	6,635	5,089	143
08 September 2025	12 September 2025	698	8,951	4,150	174
15 September 2025	19 September 2025	689	7,829	3,494	162
22 September 2025	26 September 2025	497	8,836	4,849	105
29 September 2025	03 October 2025	54	8,827	4,641	79
06 October 2025	10 October 2025	24	3,452	4,249	23
13 October 2025	17 October 2025	346	8,491	2,958	39
20 October 2025	24 October 2025	43	7,483	2,993	32
27 October 2025	31 October 2025	24	5,546	2,750	32
03 November 2025	07 November 2025	263	9,831	2,505	69
10 November 2025	14 November 2025	56	8,567	2,399	58
17 November 2025	21 November 2025	121	9,137	2,543	45
24 November 2025	28 November 2025	22	6,582	3,207	25
01 December 2025	05 December 2025	76	12,655	5,041	27
08 December 2025	12 December 2025	39	12,427	3,667	51
15 December 2025	19 December 2025	43	8,761	2,876	12
22 December 2025	24 December 2025	39	2,998	1,165	16
29 December 2025	02 January 2026	24	3,660	2,349	48

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*/ Maturity*			
From	To	Number of New Trade / 0 - 1 Year / Floating vs. Fixed	Number of New Trade / 0 - 1 Year / Overnight Index Swap	Number of New Trade / 1 - 2 Years / Basis Swap	Number of New Trade / 1 - 2 Years / Floating vs. Fixed
30 June 2025	04 July 2025	2,530	1,446	133	1,626
07 July 2025	11 July 2025	2,589	1,448	110	2,063
14 July 2025	18 July 2025	2,462	1,629	95	2,387
21 July 2025	25 July 2025	3,132	2,118	74	2,218
28 July 2025	01 August 2025	2,439	1,663	94	1,431
04 August 2025	08 August 2025	2,368	2,890	88	1,935
11 August 2025	15 August 2025	2,079	1,442	105	1,528
18 August 2025	22 August 2025	2,804	1,342	108	2,079
25 August 2025	29 August 2025	3,981	2,514	170	2,185
01 September 2025	05 September 2025	2,641	1,502	162	1,878
08 September 2025	12 September 2025	2,354	1,779	173	2,391
15 September 2025	19 September 2025	4,318	2,532	104	2,567
22 September 2025	26 September 2025	3,116	2,308	94	2,275
29 September 2025	03 October 2025	4,026	2,635	32	2,842
06 October 2025	10 October 2025	1,582	2,522	44	1,367
13 October 2025	17 October 2025	3,992	1,729	46	3,131
20 October 2025	24 October 2025	2,777	1,978	4	2,295
27 October 2025	31 October 2025	2,149	2,215	13	2,103
03 November 2025	07 November 2025	3,271	1,641	98	2,828
10 November 2025	14 November 2025	2,395	1,754	125	2,058
17 November 2025	21 November 2025	5,282	2,230	35	6,182
24 November 2025	28 November 2025	5,133	1,992	21	4,991
01 December 2025	05 December 2025	3,989	2,167	7	3,364
08 December 2025	12 December 2025	3,047	1,483	172	2,786
15 December 2025	19 December 2025	2,851	1,688	50	3,179
22 December 2025	24 December 2025	1,298	669	67	1,310
29 December 2025	02 January 2026	1,495	901	188	1,074

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 1 - 2 Years / Overnight Index Swap	Number of New Trade / 2 - 5 Years / Basis Swap	Number of New Trade / 2 - 5 Years / Floating vs. Fixed	Number of New Trade / 2 - 5 Years / Overnight Index Swap
30 June 2025	04 July 2025	1,234	242	3,509	2,573
07 July 2025	11 July 2025	1,324	171	4,091	2,535
14 July 2025	18 July 2025	1,463	205	5,979	2,551
21 July 2025	25 July 2025	1,734	203	5,776	3,182
28 July 2025	01 August 2025	1,594	155	4,095	2,405
04 August 2025	08 August 2025	3,014	182	5,653	4,903
11 August 2025	15 August 2025	1,486	179	4,657	2,164
18 August 2025	22 August 2025	1,181	206	5,395	2,562
25 August 2025	29 August 2025	2,279	298	7,259	4,371
01 September 2025	05 September 2025	1,556	266	4,826	2,977
08 September 2025	12 September 2025	1,449	244	7,925	3,208
15 September 2025	19 September 2025	1,785	216	6,484	3,693
22 September 2025	26 September 2025	1,636	161	6,008	4,245
29 September 2025	03 October 2025	1,846	55	7,660	3,926
06 October 2025	10 October 2025	1,596	34	3,087	4,348
13 October 2025	17 October 2025	1,247	122	7,953	2,771
20 October 2025	24 October 2025	1,219	29	6,780	2,686
27 October 2025	31 October 2025	1,500	46	5,397	3,043
03 November 2025	07 November 2025	1,288	103	6,248	2,326
10 November 2025	14 November 2025	1,177	50	5,710	2,287
17 November 2025	21 November 2025	1,726	67	12,639	3,672
24 November 2025	28 November 2025	1,466	44	8,830	3,676
01 December 2025	05 December 2025	1,601	100	8,317	2,763
08 December 2025	12 December 2025	1,177	31	9,618	2,378
15 December 2025	19 December 2025	1,663	45	6,647	2,499
22 December 2025	24 December 2025	428	146	3,198	928
29 December 2025	02 January 2026	575	58	2,816	1,432

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 5 - 10 Years / Basis Swap	Number of New Trade / 5 - 10 Years / Floating vs. Fixed	Number of New Trade / 5 - 10 Years / Overnight Index Swap	Number of New Trade / 10 - 15 Years / Basis Swap
30 June 2025	04 July 2025	309	3,703	2,569	152
07 July 2025	11 July 2025	196	4,303	2,607	90
14 July 2025	18 July 2025	236	6,016	2,677	87
21 July 2025	25 July 2025	198	6,315	2,882	89
28 July 2025	01 August 2025	171	4,475	2,739	65
04 August 2025	08 August 2025	226	5,690	4,936	82
11 August 2025	15 August 2025	202	4,233	2,837	83
18 August 2025	22 August 2025	197	4,710	2,721	72
25 August 2025	29 August 2025	299	7,384	3,605	122
01 September 2025	05 September 2025	236	6,556	3,847	93
08 September 2025	12 September 2025	240	8,029	3,806	95
15 September 2025	19 September 2025	246	5,267	3,605	105
22 September 2025	26 September 2025	200	5,116	3,310	86
29 September 2025	03 October 2025	21	4,985	3,306	4
06 October 2025	10 October 2025	11	3,021	2,437	0
13 October 2025	17 October 2025	166	6,824	2,459	16
20 October 2025	24 October 2025	35	6,383	2,539	6
27 October 2025	31 October 2025	16	5,001	2,655	0
03 November 2025	07 November 2025	82	5,296	1,762	6
10 November 2025	14 November 2025	38	5,340	1,872	8
17 November 2025	21 November 2025	65	6,930	2,703	8
24 November 2025	28 November 2025	11	5,584	2,596	3
01 December 2025	05 December 2025	40	8,326	2,295	1
08 December 2025	12 December 2025	37	8,953	2,752	10
15 December 2025	19 December 2025	16	5,826	2,754	1
22 December 2025	24 December 2025	19	2,329	780	6
29 December 2025	02 January 2026	13	2,654	1,475	9

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 10 - 15 Years / Floating vs. Fixed	Number of New Trade / 10 - 15 Years / Overnight Index Swap	Number of New Trade / 15 - 20 Years / Basis Swap	Number of New Trade / 15 - 20 Years / Floating vs. Fixed
30 June 2025	04 July 2025	709	804	90	255
07 July 2025	11 July 2025	729	1,037	44	135
14 July 2025	18 July 2025	837	901	50	181
21 July 2025	25 July 2025	1,250	757	48	176
28 July 2025	01 August 2025	658	636	38	156
04 August 2025	08 August 2025	1,026	1,186	51	205
11 August 2025	15 August 2025	1,059	745	47	112
18 August 2025	22 August 2025	1,044	459	41	119
25 August 2025	29 August 2025	1,496	925	70	196
01 September 2025	05 September 2025	1,126	1,052	55	172
08 September 2025	12 September 2025	1,512	1,282	57	138
15 September 2025	19 September 2025	944	1,248	82	181
22 September 2025	26 September 2025	1,115	917	47	166
29 September 2025	03 October 2025	686	667	5	106
06 October 2025	10 October 2025	503	747	0	82
13 October 2025	17 October 2025	857	842	1	79
20 October 2025	24 October 2025	1,298	792	0	113
27 October 2025	31 October 2025	815	1,142	0	64
03 November 2025	07 November 2025	1,322	651	6	101
10 November 2025	14 November 2025	1,260	718	2	291
17 November 2025	21 November 2025	1,627	934	10	104
24 November 2025	28 November 2025	1,140	784	0	170
01 December 2025	05 December 2025	2,180	613	16	229
08 December 2025	12 December 2025	2,889	791	6	182
15 December 2025	19 December 2025	1,576	603	0	93
22 December 2025	24 December 2025	286	279	2	24
29 December 2025	02 January 2026	560	469	0	38

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 15 - 20 Years / Overnight Index Swap	Number of New Trade / > 20 Years / Basis Swap	Number of New Trade / > 20 Years / Floating vs. Fixed	Number of New Trade / > 20 Years / Overnight Index Swap
30 June 2025	04 July 2025	206	152	521	828
07 July 2025	11 July 2025	157	135	213	1,029
14 July 2025	18 July 2025	166	140	261	774
21 July 2025	25 July 2025	156	131	228	572
28 July 2025	01 August 2025	140	110	182	623
04 August 2025	08 August 2025	448	131	240	1,641
11 August 2025	15 August 2025	209	134	281	1,016
18 August 2025	22 August 2025	140	110	290	451
25 August 2025	29 August 2025	258	187	293	862
01 September 2025	05 September 2025	152	138	305	591
08 September 2025	12 September 2025	104	151	306	846
15 September 2025	19 September 2025	296	144	242	1,317
22 September 2025	26 September 2025	152	128	209	771
29 September 2025	03 October 2025	390	0	153	780
06 October 2025	10 October 2025	232	0	76	807
13 October 2025	17 October 2025	160	1	97	540
20 October 2025	24 October 2025	109	0	159	416
27 October 2025	31 October 2025	286	0	73	639
03 November 2025	07 November 2025	69	3	115	271
10 November 2025	14 November 2025	202	3	202	525
17 November 2025	21 November 2025	190	8	188	829
24 November 2025	28 November 2025	220	4	159	326
01 December 2025	05 December 2025	76	12	219	286
08 December 2025	12 December 2025	212	14	292	623
15 December 2025	19 December 2025	437	3	132	763
22 December 2025	24 December 2025	60	2	38	162
29 December 2025	02 January 2026	112	0	69	301

Interest Rate Turnover Time Series

Interest Rate Turnover		*New Trade Turnover (US$mn)*			
For The Period		*Asset Class Total*	*By Product*		
From	To	New Trade Turnover (US$mn) / Total	New Trade Turnover (US$mn) / Basis Swap	New Trade Turnover (US$mn) / Floating vs. Fixed	New Trade Turnover (US$mn) / Overnight Index Swap
05 January 2026	09 January 2026	1,969,241.95	9,411.57	876,508.67	1,083,321.71
12 January 2026	16 January 2026	2,281,043.11	21,211.97	991,677.89	1,268,153.24
19 January 2026	23 January 2026	2,233,593.43	21,063.79	972,211.50	1,240,318.14
26 January 2026	30 January 2026	2,829,718.30	20,567.72	1,005,683.09	1,803,467.49
02 February 2026	06 February 2026	1,931,673.76	14,233.97	772,579.21	1,144,860.59
09 February 2026	13 February 2026	1,820,875.52	19,260.04	1,037,698.03	763,917.45
16 February 2026	20 February 2026	796,918.12	13,113.45	332,196.07	451,608.60
23 February 2026	27 February 2026	2,109,483.27	9,619.64	1,013,299.16	1,086,564.47
02 March 2026	06 March 2026	2,124,276.32	9,031.14	1,091,045.80	1,024,199.38
09 March 2026	13 March 2026	2,624,192.69	73,251.03	1,344,066.63	1,206,875.03
16 March 2026	20 March 2026	2,926,307.47	24,137.68	1,581,128.00	1,321,041.79
23 March 2026	27 March 2026	2,672,995.04	20,336.99	1,539,567.85	1,113,090.20
30 March 2026	02 April 2026	1,262,082.51	6,884.21	720,011.26	535,187.04
08 April 2026	10 April 2026	1,335,841.01	12,860.02	698,172.75	624,808.24
13 April 2026	17 April 2026	1,822,342.55	17,107.24	855,265.32	949,969.99
20 April 2026	24 April 2026	1,700,780.77	23,795.06	923,662.98	753,322.72
27 April 2026	30 April 2026	1,260,467.89	8,130.86	570,784.51	681,552.52
04 May 2026	08 May 2026	1,302,400.89	8,774.98	651,552.89	642,073.02
11 May 2026	15 May 2026	1,665,519.73	18,236.44	754,355.94	892,927.34
18 May 2026	22 May 2026	2,299,995.42	17,115.86	999,319.19	1,283,560.37
26 May 2026	29 May 2026	1,545,899.16	18,508.67	767,379.98	760,010.51
01 June 2026	05 June 2026	1,975,538.52	11,546.63	1,323,372.44	640,619.45
08 June 2026	12 June 2026	4,723,300.56	115,490.05	1,762,713.98	2,845,096.52
15 June 2026	18 June 2026	2,061,097.00	16,174.76	1,194,688.16	850,234.08
22 June 2026	26 June 2026	2,060,721.84	10,706.71	1,152,095.78	897,919.35
29 June 2026	03 July 2026	1,407,805.93	17,128.16	814,955.86	575,721.91
06 July 2026	10 July 2026	1,623,592.32	13,100.25	742,975.76	867,516.31

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*By Product and Intention to Clear*			
From	To	New Trade Turnover (US$mn) / Intended to Clear / Basis Swap	New Trade Turnover (US$mn) / Intended to Clear / Floating vs. Fixed	New Trade Turnover (US$mn) / Intended to Clear / Overnight Index Swap	New Trade Turnover (US$mn) / Not Intended to Clear / Basis Swap
05 January 2026	09 January 2026	5,222.45	713,452.24	744,219.05	4,189.12
12 January 2026	16 January 2026	14,382.77	812,494.73	847,566.89	6,829.21
19 January 2026	23 January 2026	16,492.98	724,137.76	814,355.72	4,570.81
26 January 2026	30 January 2026	17,265.32	719,440.50	1,072,145.53	3,302.40
02 February 2026	06 February 2026	11,949.33	577,322.21	890,694.12	2,284.64
09 February 2026	13 February 2026	14,000.15	825,832.43	612,049.42	5,259.89
16 February 2026	20 February 2026	7,037.95	244,436.36	337,944.45	6,075.50
23 February 2026	27 February 2026	6,940.49	773,756.14	779,958.53	2,679.15
02 March 2026	06 March 2026	6,634.97	857,573.42	810,868.10	2,396.17
09 March 2026	13 March 2026	71,016.74	1,046,735.65	895,825.24	2,234.29
16 March 2026	20 March 2026	22,113.00	1,202,926.65	1,037,258.40	2,024.68
23 March 2026	27 March 2026	16,274.09	1,255,267.35	804,173.53	4,062.90
30 March 2026	02 April 2026	4,005.39	516,390.53	343,936.58	2,878.83
08 April 2026	10 April 2026	9,460.62	516,225.18	448,964.18	3,399.40
13 April 2026	17 April 2026	13,822.47	650,868.37	729,643.81	3,284.77
20 April 2026	24 April 2026	16,183.27	682,701.59	573,061.73	7,611.80
27 April 2026	30 April 2026	5,586.63	421,728.70	513,607.72	2,544.23
04 May 2026	08 May 2026	7,302.38	460,326.04	437,727.75	1,472.61
11 May 2026	15 May 2026	16,102.69	556,363.42	695,500.23	2,133.75
18 May 2026	22 May 2026	13,101.68	790,157.72	936,129.53	4,014.19
26 May 2026	29 May 2026	11,914.75	569,423.79	583,113.39	6,593.92
01 June 2026	05 June 2026	8,403.15	1,068,669.35	520,821.37	3,143.48
08 June 2026	12 June 2026	112,559.93	1,417,922.80	1,826,406.20	2,930.12
15 June 2026	18 June 2026	13,428.31	935,344.79	717,518.56	2,746.45
22 June 2026	26 June 2026	6,949.65	912,158.87	726,217.31	3,757.07
29 June 2026	03 July 2026	11,795.21	625,209.21	454,515.60	5,332.96
06 July 2026	10 July 2026	9,234.62	546,783.56	675,764.84	3,865.64

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period				*By Product and Currency*	
From	To	New Trade Turnover (US$mn) / Not Intended to Clear / Floating vs. Fixed	New Trade Turnover (US$mn) / Not Intended to Clear / Overnight Index Swap	New Trade Turnover (US$mn) / USD / Basis Swap	New Trade Turnover (US$mn) / USD / Floating vs. Fixed
05 January 2026	09 January 2026	163,056.43	339,102.66	263.22	15,026.30
12 January 2026	16 January 2026	179,183.16	420,586.35	430.20	61,921.46
19 January 2026	23 January 2026	248,073.74	425,962.41	0.00	15,079.14
26 January 2026	30 January 2026	286,242.59	731,321.96	0.00	6,783.62
02 February 2026	06 February 2026	195,256.99	254,166.47	128.20	56,456.00
09 February 2026	13 February 2026	211,865.60	151,868.03	64.50	56,779.17
16 February 2026	20 February 2026	87,759.71	113,664.15	300.00	39,424.74
23 February 2026	27 February 2026	239,543.02	306,605.94	13.05	52,101.69
02 March 2026	06 March 2026	233,472.38	213,331.28	517.32	72,705.48
09 March 2026	13 March 2026	297,330.99	311,049.79	104.77	26,429.82
16 March 2026	20 March 2026	378,201.35	283,783.39	568.88	121,417.25
23 March 2026	27 March 2026	284,300.50	308,916.67	0.00	45,839.29
30 March 2026	02 April 2026	203,620.72	191,250.46	0.00	10,465.46
08 April 2026	10 April 2026	181,947.57	175,844.06	20.00	4,702.72
13 April 2026	17 April 2026	204,396.95	220,326.18	0.00	16,713.47
20 April 2026	24 April 2026	240,961.39	180,260.99	0.00	39,197.27
27 April 2026	30 April 2026	149,055.81	167,944.80	66.50	9,834.57
04 May 2026	08 May 2026	191,226.85	204,345.26	110.00	14,108.75
11 May 2026	15 May 2026	197,992.53	197,427.11	606.88	86,698.70
18 May 2026	22 May 2026	209,161.47	347,430.85	173.88	62,074.02
26 May 2026	29 May 2026	197,956.19	176,897.11	0.00	27,225.10
01 June 2026	05 June 2026	254,703.10	119,798.08	0.00	256,749.89
08 June 2026	12 June 2026	344,791.18	1,018,690.32	345.30	130,762.21
15 June 2026	18 June 2026	259,343.37	132,715.53	16.00	265,226.82
22 June 2026	26 June 2026	239,936.92	171,702.04	0.40	266,625.63
29 June 2026	03 July 2026	189,746.65	121,206.31	0.00	145,173.46
06 July 2026	10 July 2026	196,192.20	191,751.47	691.65	55,599.19

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / USD / Overnight Index Swap	New Trade Turnover (US$mn) / CNY / Basis Swap	New Trade Turnover (US$mn) / CNY / Floating vs. Fixed	New Trade Turnover (US$mn) / CNY / Overnight Index Swap
05 January 2026	09 January 2026	242,851.23	0.00	379,725.93	1,362.87
12 January 2026	16 January 2026	286,157.57	0.00	436,707.53	4,890.36
19 January 2026	23 January 2026	234,034.96	0.00	378,210.02	2,219.42
26 January 2026	30 January 2026	563,983.91	0.00	331,961.28	5,325.63
02 February 2026	06 February 2026	488,116.81	0.00	234,778.72	772.73
09 February 2026	13 February 2026	293,291.16	0.00	278,360.17	4,129.24
16 February 2026	20 February 2026	118,391.46	0.00	26,004.65	760.86
23 February 2026	27 February 2026	295,414.94	0.00	286,916.02	1,076.18
02 March 2026	06 March 2026	435,384.16	0.00	412,457.67	5,069.00
09 March 2026	13 March 2026	386,729.64	0.00	664,351.57	9,160.64
16 March 2026	20 March 2026	393,375.00	0.00	654,545.82	8,547.67
23 March 2026	27 March 2026	395,381.06	0.00	889,529.01	8,039.13
30 March 2026	02 April 2026	230,253.62	10.15	175,478.79	1,209.77
08 April 2026	10 April 2026	183,674.40	0.00	231,169.58	1,257.19
13 April 2026	17 April 2026	254,498.72	0.00	367,784.01	5,228.40
20 April 2026	24 April 2026	309,903.18	0.00	269,104.60	6,164.57
27 April 2026	30 April 2026	206,514.17	0.00	241,892.56	3,684.83
04 May 2026	08 May 2026	197,278.91	0.00	211,944.68	2,647.99
11 May 2026	15 May 2026	318,072.35	0.00	242,958.15	4,209.26
18 May 2026	22 May 2026	437,237.74	0.00	274,423.14	4,191.27
26 May 2026	29 May 2026	231,815.49	51.63	236,119.45	1,504.24
01 June 2026	05 June 2026	207,049.18	0.00	391,686.89	2,241.06
08 June 2026	12 June 2026	454,823.08	0.00	660,410.86	3,324.55
15 June 2026	18 June 2026	372,936.13	29.60	338,138.99	1,635.07
22 June 2026	26 June 2026	238,295.30	0.00	294,852.72	2,729.10
29 June 2026	03 July 2026	140,991.48	0.00	255,972.35	4,085.67
06 July 2026	10 July 2026	266,624.79	0.00	240,753.24	2,194.42

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / EUR / Basis Swap	New Trade Turnover (US$mn) / EUR / Floating vs. Fixed	New Trade Turnover (US$mn) / EUR / Overnight Index Swap	New Trade Turnover (US$mn) / GBP / Basis Swap
05 January 2026	09 January 2026	0.00	4,033.88	4,115.93	0.00
12 January 2026	16 January 2026	0.00	5,650.37	2,322.49	0.00
19 January 2026	23 January 2026	0.00	6,907.34	11,410.49	0.00
26 January 2026	30 January 2026	0.00	8,284.46	1,044.55	0.00
02 February 2026	06 February 2026	0.00	1,853.49	1,458.54	0.00
09 February 2026	13 February 2026	0.00	2,072.80	13,872.24	0.00
16 February 2026	20 February 2026	0.00	3,847.46	7,360.48	0.00
23 February 2026	27 February 2026	0.00	3,302.18	884.60	0.00
02 March 2026	06 March 2026	0.00	12,306.69	11,382.01	0.00
09 March 2026	13 March 2026	0.00	14,897.47	3,902.71	0.00
16 March 2026	20 March 2026	0.00	6,579.10	3,180.70	0.00
23 March 2026	27 March 2026	0.00	4,617.27	2,444.71	0.00
30 March 2026	02 April 2026	0.00	3,579.50	2,175.76	0.00
08 April 2026	10 April 2026	0.00	1,634.46	8,443.23	0.00
13 April 2026	17 April 2026	33.16	3,926.47	12,387.54	0.00
20 April 2026	24 April 2026	0.00	4,768.04	523.48	0.00
27 April 2026	30 April 2026	0.00	2,804.65	1,456.00	0.00
04 May 2026	08 May 2026	0.00	1,889.63	1,664.06	0.00
11 May 2026	15 May 2026	0.00	2,322.91	6,426.04	0.00
18 May 2026	22 May 2026	0.00	4,817.16	950.64	0.00
26 May 2026	29 May 2026	0.00	2,264.16	490.34	0.00
01 June 2026	05 June 2026	0.00	2,853.88	2,643.86	0.00
08 June 2026	12 June 2026	0.00	7,675.75	5,146.81	0.00
15 June 2026	18 June 2026	0.00	7,789.13	4,306.98	0.00
22 June 2026	26 June 2026	0.00	4,184.04	15,210.19	0.00
29 June 2026	03 July 2026	0.00	4,300.99	13,636.48	0.00
06 July 2026	10 July 2026	0.00	2,860.04	13,139.31	0.00

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / GBP / Floating vs. Fixed	New Trade Turnover (US$mn) / GBP / Overnight Index Swap	New Trade Turnover (US$mn) / JPY / Basis Swap	New Trade Turnover (US$mn) / JPY / Floating vs. Fixed
05 January 2026	09 January 2026	2.02	3,930.28	0.00	9,109.02
12 January 2026	16 January 2026	2.02	3,402.84	0.00	9,671.65
19 January 2026	23 January 2026	0.00	2,086.44	0.00	17,525.69
26 January 2026	30 January 2026	1.38	11,782.57	0.00	25,546.80
02 February 2026	06 February 2026	56,553.75	27,932.36	0.00	4,979.52
09 February 2026	13 February 2026	4,089.42	3,187.77	0.00	17,590.29
16 February 2026	20 February 2026	16,851.88	18,751.28	0.00	10,193.50
23 February 2026	27 February 2026	0.00	93,961.35	0.00	12,823.34
02 March 2026	06 March 2026	0.00	15,435.71	0.00	7,573.37
09 March 2026	13 March 2026	2,688.89	24,747.19	0.00	6,049.67
16 March 2026	20 March 2026	0.00	8,523.19	0.00	16,039.74
23 March 2026	27 March 2026	0.00	8,282.38	0.00	5,274.87
30 March 2026	02 April 2026	1,076.86	2,790.88	0.00	2,606.91
08 April 2026	10 April 2026	334.94	2,517.03	75.67	9,425.18
13 April 2026	17 April 2026	0.00	1,321.41	0.00	8,032.74
20 April 2026	24 April 2026	0.00	2,508.98	0.00	22,014.50
27 April 2026	30 April 2026	0.00	1,832.23	0.00	17,911.78
04 May 2026	08 May 2026	0.00	4,966.64	0.00	1,063.03
11 May 2026	15 May 2026	0.00	12,182.85	0.00	4,676.38
18 May 2026	22 May 2026	0.00	11,938.93	0.00	32,345.54
26 May 2026	29 May 2026	0.00	4,419.93	0.00	26,328.49
01 June 2026	05 June 2026	0.00	7,148.11	0.00	16,470.78
08 June 2026	12 June 2026	1.07	6,556.47	0.00	23,642.47
15 June 2026	18 June 2026	0.00	7,112.15	0.00	13,558.78
22 June 2026	26 June 2026	0.00	9,700.33	0.00	12,723.45
29 June 2026	03 July 2026	2.23	4,446.76	0.00	4,591.26
06 July 2026	10 July 2026	29.57	9,250.56	4.74	11,292.09

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / JPY / Overnight Index Swap	New Trade Turnover (US$mn) / HKD / Basis Swap	New Trade Turnover (US$mn) / HKD / Floating vs. Fixed	New Trade Turnover (US$mn) / HKD / Overnight Index Swap
05 January 2026	09 January 2026	462,417.38	1,026.70	202,498.57	107.88
12 January 2026	16 January 2026	722,256.20	2,447.63	195,659.77	0.00
19 January 2026	23 January 2026	683,667.62	4,178.33	219,155.60	153.90
26 January 2026	30 January 2026	788,976.31	7,950.07	185,414.61	32.05
02 February 2026	06 February 2026	99,300.30	4,355.20	130,078.37	322.08
09 February 2026	13 February 2026	181,710.68	9,507.48	326,861.89	0.00
16 February 2026	20 February 2026	52,734.27	1,657.54	57,012.32	0.00
23 February 2026	27 February 2026	110,733.81	1,879.70	287,938.52	26.85
02 March 2026	06 March 2026	111,608.90	527.18	222,199.40	227.45
09 March 2026	13 March 2026	166,451.59	3,267.97	249,018.43	15.34
16 March 2026	20 March 2026	199,620.89	5,931.24	285,074.85	0.00
23 March 2026	27 March 2026	110,620.46	9,216.41	278,618.75	0.00
30 March 2026	02 April 2026	46,489.79	715.32	267,249.36	0.00
08 April 2026	10 April 2026	167,375.69	6,705.99	170,148.09	0.00
13 April 2026	17 April 2026	122,049.15	3,665.93	198,958.36	19.15
20 April 2026	24 April 2026	148,766.97	9,313.39	163,109.58	0.00
27 April 2026	30 April 2026	287,914.39	4,773.51	133,681.50	0.00
04 May 2026	08 May 2026	77,329.15	2,771.96	158,509.25	0.00
11 May 2026	15 May 2026	318,060.37	5,992.33	168,441.34	0.00
18 May 2026	22 May 2026	546,091.22	4,871.50	286,726.50	0.00
26 May 2026	29 May 2026	236,713.28	5,961.11	198,976.23	0.00
01 June 2026	05 June 2026	188,249.91	1,533.24	341,366.73	0.00
08 June 2026	12 June 2026	2,093,862.95	3,802.92	483,052.08	63.80
15 June 2026	18 June 2026	218,668.82	4,089.39	222,451.65	43.65
22 June 2026	26 June 2026	278,507.18	2,163.93	186,296.98	0.00
29 June 2026	03 July 2026	172,244.06	716.63	152,512.60	0.00
06 July 2026	10 July 2026	305,705.72	2,699.26	163,849.01	0.00

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					*By Product and Residua*
From	To	New Trade Turnover (US$mn) / Others / Basis Swap	New Trade Turnover (US$mn) / Others / Floating vs. Fixed	New Trade Turnover (US$mn) / Others / Overnight Index Swap	New Trade Turnover (US$mn) / 0 - 1 Year / Basis Swap
05 January 2026	09 January 2026	8,121.64	266,112.96	368,536.13	1,170.42
12 January 2026	16 January 2026	18,334.15	282,065.09	249,123.77	3,086.11
19 January 2026	23 January 2026	16,885.47	335,333.71	306,745.31	3,606.37
26 January 2026	30 January 2026	12,617.65	447,690.94	432,322.46	7,809.18
02 February 2026	06 February 2026	9,750.57	287,879.36	526,957.76	2,445.28
09 February 2026	13 February 2026	9,688.06	351,944.30	267,726.36	6,314.39
16 February 2026	20 February 2026	11,155.91	178,861.52	253,610.25	2,307.63
23 February 2026	27 February 2026	7,726.89	370,217.41	584,466.73	570.67
02 March 2026	06 March 2026	7,986.64	363,803.20	445,092.15	4,166.88
09 March 2026	13 March 2026	69,878.29	380,630.78	615,867.93	3,477.73
16 March 2026	20 March 2026	17,637.57	497,471.23	707,794.34	4,657.48
23 March 2026	27 March 2026	11,120.59	315,688.65	588,322.45	4,940.60
30 March 2026	02 April 2026	6,158.74	259,554.38	252,267.22	1,055.52
08 April 2026	10 April 2026	6,058.35	280,757.77	261,540.70	7,154.93
13 April 2026	17 April 2026	13,408.15	259,850.27	554,465.61	9,769.35
20 April 2026	24 April 2026	14,481.68	425,469.01	285,455.54	9,583.20
27 April 2026	30 April 2026	3,290.85	164,659.44	180,150.90	3,989.90
04 May 2026	08 May 2026	5,893.02	264,037.55	358,186.26	1,924.40
11 May 2026	15 May 2026	11,637.24	249,258.46	233,976.46	1,570.10
18 May 2026	22 May 2026	12,070.48	338,932.83	283,150.56	7,805.79
26 May 2026	29 May 2026	12,495.92	276,466.56	285,067.24	5,900.28
01 June 2026	05 June 2026	10,013.39	314,244.27	233,287.33	2,875.35
08 June 2026	12 June 2026	111,341.83	457,169.54	281,318.87	1,128.71
15 June 2026	18 June 2026	12,039.77	347,522.79	245,531.28	3,742.27
22 June 2026	26 June 2026	8,542.39	387,412.96	353,477.25	1,468.35
29 June 2026	03 July 2026	16,411.54	252,402.97	240,317.45	4,988.37
06 July 2026	10 July 2026	9,704.61	268,592.62	270,601.50	2,386.18

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*/ Maturity*			
From	To	New Trade Turnover (US$mn) / 0 - 1 Year / Floating vs. Fixed	New Trade Turnover (US$mn) / 0 - 1 Year / Overnight Index Swap	New Trade Turnover (US$mn) / 1 - 2 Years / Basis Swap	New Trade Turnover (US$mn) / 1 - 2 Years / Floating vs. Fixed
05 January 2026	09 January 2026	340,071.75	728,148.52	6,458.66	182,341.32
12 January 2026	16 January 2026	466,885.41	839,731.41	3,989.73	184,275.44
19 January 2026	23 January 2026	364,101.12	804,631.05	7,915.35	196,204.93
26 January 2026	30 January 2026	373,517.86	1,144,806.23	9,376.41	255,464.97
02 February 2026	06 February 2026	310,324.38	850,085.25	2,477.76	156,627.68
09 February 2026	13 February 2026	481,210.79	435,578.67	5,915.46	200,982.87
16 February 2026	20 February 2026	134,472.29	267,766.19	6,553.02	35,483.15
23 February 2026	27 February 2026	320,889.36	804,881.62	6,421.72	240,936.17
02 March 2026	06 March 2026	305,176.83	603,587.94	520.99	185,913.26
09 March 2026	13 March 2026	309,438.30	787,686.54	46,173.44	242,232.18
16 March 2026	20 March 2026	611,698.91	860,899.55	8,245.33	301,722.11
23 March 2026	27 March 2026	552,333.54	740,635.81	1,750.80	296,060.65
30 March 2026	02 April 2026	253,636.17	305,524.59	2,805.45	122,995.47
08 April 2026	10 April 2026	264,098.64	427,802.58	1,291.90	120,133.50
13 April 2026	17 April 2026	307,782.54	714,625.44	790.43	146,638.74
20 April 2026	24 April 2026	360,380.64	442,137.31	6,471.73	156,452.05
27 April 2026	30 April 2026	252,738.93	467,091.42	2,538.67	83,970.11
04 May 2026	08 May 2026	249,910.60	440,311.22	1,957.89	88,900.92
11 May 2026	15 May 2026	306,656.88	563,161.35	3,416.33	114,945.71
18 May 2026	22 May 2026	392,663.54	864,404.80	2,353.16	180,592.39
26 May 2026	29 May 2026	239,626.65	533,650.79	3,231.37	103,503.24
01 June 2026	05 June 2026	557,388.35	350,520.29	3,907.36	167,713.46
08 June 2026	12 June 2026	706,676.92	2,354,742.14	75,906.80	255,597.61
15 June 2026	18 June 2026	557,894.58	457,224.72	6,692.95	188,370.07
22 June 2026	26 June 2026	522,718.61	506,675.44	2,904.37	186,978.69
29 June 2026	03 July 2026	355,749.30	290,855.40	5,433.84	126,389.06
06 July 2026	10 July 2026	329,256.91	497,668.15	3,154.81	131,994.29

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 1 - 2 Years / Overnight Index Swap	New Trade Turnover (US$mn) / 2 - 5 Years / Basis Swap	New Trade Turnover (US$mn) / 2 - 5 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 2 - 5 Years / Overnight Index Swap
05 January 2026	09 January 2026	156,854.21	1,039.29	231,037.74	130,129.87
12 January 2026	16 January 2026	181,937.22	4,914.80	217,335.06	162,060.52
19 January 2026	23 January 2026	206,348.08	5,974.74	246,981.70	137,753.48
26 January 2026	30 January 2026	339,717.81	2,539.84	223,680.37	182,037.01
02 February 2026	06 February 2026	124,789.71	3,315.93	191,991.77	85,896.84
09 February 2026	13 February 2026	123,621.93	4,245.52	204,171.27	109,748.60
16 February 2026	20 February 2026	55,209.21	1,446.03	93,683.26	72,364.41
23 February 2026	27 February 2026	98,755.49	1,431.01	246,117.94	96,343.62
02 March 2026	06 March 2026	121,150.76	3,274.34	353,845.55	165,286.96
09 March 2026	13 March 2026	146,445.18	20,206.22	474,874.83	138,856.16
16 March 2026	20 March 2026	153,763.78	7,954.94	433,463.33	171,098.91
23 March 2026	27 March 2026	125,117.37	10,314.26	509,198.19	152,556.71
30 March 2026	02 April 2026	68,547.72	1,795.15	210,035.72	105,049.66
08 April 2026	10 April 2026	67,588.50	3,072.73	194,486.00	73,499.18
13 April 2026	17 April 2026	68,008.80	1,796.75	256,023.84	93,818.82
20 April 2026	24 April 2026	109,772.81	5,667.58	265,660.56	97,606.30
27 April 2026	30 April 2026	79,523.45	1,360.94	130,497.58	72,869.46
04 May 2026	08 May 2026	79,396.36	3,728.29	182,527.03	61,975.09
11 May 2026	15 May 2026	108,435.28	8,162.57	202,431.22	121,919.30
18 May 2026	22 May 2026	134,649.43	3,860.49	240,422.76	146,073.32
26 May 2026	29 May 2026	70,976.53	7,469.58	257,455.67	75,125.67
01 June 2026	05 June 2026	82,414.33	2,090.06	344,401.28	113,143.86
08 June 2026	12 June 2026	167,230.99	35,996.83	545,409.35	176,575.79
15 June 2026	18 June 2026	132,597.54	4,599.68	264,641.29	136,939.04
22 June 2026	26 June 2026	114,262.39	2,253.73	268,200.48	157,589.95
29 June 2026	03 July 2026	85,905.31	4,352.95	191,648.37	91,483.29
06 July 2026	10 July 2026	88,830.89	4,132.34	176,580.64	145,460.47

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 5 - 10 Years / Basis Swap	New Trade Turnover (US$mn) / 5 - 10 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 5 - 10 Years / Overnight Index Swap	New Trade Turnover (US$mn) / 10 - 15 Years / Basis Swap
05 January 2026	09 January 2026	702.89	112,745.93	43,512.64	0.00
12 January 2026	16 January 2026	7,672.66	105,236.72	56,855.74	1,253.25
19 January 2026	23 January 2026	2,470.14	138,743.26	59,605.87	831.10
26 January 2026	30 January 2026	821.17	136,194.24	111,086.18	21.13
02 February 2026	06 February 2026	5,311.94	99,119.27	63,055.94	528.76
09 February 2026	13 February 2026	2,215.28	130,381.53	64,458.98	326.32
16 February 2026	20 February 2026	1,100.14	44,283.95	38,639.64	706.13
23 February 2026	27 February 2026	905.01	183,604.34	66,766.81	233.67
02 March 2026	06 March 2026	343.29	220,222.09	89,084.82	725.65
09 March 2026	13 March 2026	2,762.32	281,420.61	85,237.13	551.19
16 March 2026	20 March 2026	2,442.93	201,600.03	89,937.52	814.51
23 March 2026	27 March 2026	2,111.01	152,213.69	68,398.58	1,153.61
30 March 2026	02 April 2026	698.11	109,200.76	40,885.60	461.67
08 April 2026	10 April 2026	1,340.46	99,316.26	40,203.93	0.00
13 April 2026	17 April 2026	3,558.78	125,611.96	55,602.66	767.59
20 April 2026	24 April 2026	1,611.54	118,337.38	63,053.27	436.09
27 April 2026	30 April 2026	195.37	91,107.39	37,629.97	45.97
04 May 2026	08 May 2026	460.07	111,649.46	45,327.81	522.65
11 May 2026	15 May 2026	2,616.43	109,459.30	70,035.77	2,087.08
18 May 2026	22 May 2026	1,929.01	157,669.90	99,964.50	935.96
26 May 2026	29 May 2026	1,252.95	142,554.40	59,067.93	582.78
01 June 2026	05 June 2026	2,213.44	218,219.55	60,242.31	425.70
08 June 2026	12 June 2026	2,368.77	224,347.69	106,827.27	88.94
15 June 2026	18 June 2026	669.83	159,295.88	79,138.37	470.02
22 June 2026	26 June 2026	2,915.78	148,879.50	90,926.43	977.78
29 June 2026	03 July 2026	1,767.49	122,469.20	70,101.40	483.10
06 July 2026	10 July 2026	1,929.81	87,605.87	88,271.65	1,397.10

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 10 - 15 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 10 - 15 Years / Overnight Index Swap	New Trade Turnover (US$mn) / 15 - 20 Years / Basis Swap	New Trade Turnover (US$mn) / 15 - 20 Years / Floating vs. Fixed
05 January 2026	09 January 2026	8,694.55	17,469.93	0.00	402.38
12 January 2026	16 January 2026	14,451.17	16,641.40	269.70	1,337.91
19 January 2026	23 January 2026	22,040.75	24,573.87	176.42	2,098.39
26 January 2026	30 January 2026	14,603.89	19,214.82	0.00	1,647.92
02 February 2026	06 February 2026	11,990.69	15,823.20	154.30	1,470.49
09 February 2026	13 February 2026	19,065.92	21,795.03	243.07	920.78
16 February 2026	20 February 2026	17,943.84	11,973.42	471.83	4,145.51
23 February 2026	27 February 2026	20,117.27	14,824.78	0.00	592.77
02 March 2026	06 March 2026	23,101.94	32,682.75	0.00	267.52
09 March 2026	13 March 2026	29,969.70	29,731.73	80.11	990.04
16 March 2026	20 March 2026	29,365.53	23,938.06	4.92	1,238.54
23 March 2026	27 March 2026	27,655.24	18,641.18	66.71	827.35
30 March 2026	02 April 2026	22,215.76	9,068.24	39.33	543.00
08 April 2026	10 April 2026	18,457.27	10,648.24	0.00	777.32
13 April 2026	17 April 2026	18,175.75	11,813.19	0.25	99.21
20 April 2026	24 April 2026	20,085.38	24,270.78	0.00	1,019.37
27 April 2026	30 April 2026	11,148.97	13,735.51	0.00	152.72
04 May 2026	08 May 2026	16,914.34	11,006.89	71.68	373.97
11 May 2026	15 May 2026	20,135.83	19,073.75	129.87	340.44
18 May 2026	22 May 2026	27,319.75	27,804.23	185.84	213.54
26 May 2026	29 May 2026	23,130.55	17,429.72	0.00	391.46
01 June 2026	05 June 2026	31,848.07	26,619.26	0.00	2,160.26
08 June 2026	12 June 2026	29,447.72	28,984.54	0.00	841.08
15 June 2026	18 June 2026	22,822.71	26,507.85	0.00	426.23
22 June 2026	26 June 2026	23,278.58	22,093.45	54.32	1,195.36
29 June 2026	03 July 2026	15,621.86	26,307.55	102.42	1,538.04
06 July 2026	10 July 2026	15,878.22	33,192.41	0.00	121.90

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 15 - 20 Years / Overnight Index Swap	New Trade Turnover (US$mn) / > 20 Years / Basis Swap	New Trade Turnover (US$mn) / > 20 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / > 20 Years / Overnight Index Swap
05 January 2026	09 January 2026	1,511.45	40.30	1,215.00	5,695.09
12 January 2026	16 January 2026	3,574.25	25.73	2,156.18	7,352.69
19 January 2026	23 January 2026	2,366.63	89.66	2,041.35	5,039.16
26 January 2026	30 January 2026	1,582.78	0.00	573.83	5,022.65
02 February 2026	06 February 2026	1,986.18	0.00	1,054.93	3,223.46
09 February 2026	13 February 2026	4,196.28	0.00	964.87	4,517.95
16 February 2026	20 February 2026	2,290.60	528.66	2,184.06	3,365.14
23 February 2026	27 February 2026	872.62	57.56	1,041.31	4,119.54
02 March 2026	06 March 2026	3,257.69	0.00	2,518.62	9,148.46
09 March 2026	13 March 2026	4,395.24	0.00	5,140.98	14,523.05
16 March 2026	20 March 2026	8,421.06	17.57	2,039.54	12,982.91
23 March 2026	27 March 2026	1,603.89	0.00	1,279.20	6,136.66
30 March 2026	02 April 2026	792.11	28.98	1,384.37	5,319.13
08 April 2026	10 April 2026	1,086.02	0.00	903.76	3,979.80
13 April 2026	17 April 2026	1,160.99	424.09	933.28	4,940.10
20 April 2026	24 April 2026	2,434.03	24.93	1,727.60	14,048.24
27 April 2026	30 April 2026	3,886.61	0.00	1,168.80	6,816.09
04 May 2026	08 May 2026	712.98	110.00	1,276.56	3,342.66
11 May 2026	15 May 2026	1,889.51	254.07	386.56	8,412.38
18 May 2026	22 May 2026	2,727.13	45.61	437.29	7,936.97
26 May 2026	29 May 2026	1,086.10	71.71	718.02	2,673.76
01 June 2026	05 June 2026	1,625.36	34.73	1,641.47	6,054.03
08 June 2026	12 June 2026	3,932.55	0.00	393.63	6,803.25
15 June 2026	18 June 2026	4,893.46	0.00	1,237.40	12,933.09
22 June 2026	26 June 2026	1,817.13	132.37	844.57	4,554.55
29 June 2026	03 July 2026	2,402.10	0.00	1,540.02	8,666.85
06 July 2026	10 July 2026	6,151.50	100.00	1,537.94	7,941.24

Interest Rate Turnover Time Series

Interest Rate Turnover		*Number of New Trade*			
For The Period		*Asset Class Total*	*By Product*		
From	To	Number of New Trade / Total	Number of New Trade / Basis Swap	Number of New Trade / Floating vs. Fixed	Number of New Trade / Overnight Index Swap
05 January 2026	09 January 2026	30,798	84	22,136	8,578
12 January 2026	16 January 2026	30,228	221	19,971	10,037
19 January 2026	23 January 2026	31,986	255	21,236	10,496
26 January 2026	30 January 2026	40,460	281	27,528	12,652
02 February 2026	06 February 2026	25,303	190	16,409	8,705
09 February 2026	13 February 2026	30,299	172	21,333	8,795
16 February 2026	20 February 2026	12,087	134	6,850	5,103
23 February 2026	27 February 2026	29,057	123	20,357	8,577
02 March 2026	06 March 2026	35,688	71	24,592	11,026
09 March 2026	13 March 2026	42,328	357	30,464	11,508
16 March 2026	20 March 2026	43,759	341	31,005	12,414
23 March 2026	27 March 2026	42,188	356	32,105	9,727
30 March 2026	02 April 2026	24,770	71	17,216	7,484
08 April 2026	10 April 2026	25,011	86	17,964	6,961
13 April 2026	17 April 2026	28,703	172	20,143	8,388
20 April 2026	24 April 2026	29,569	349	20,678	8,542
27 April 2026	30 April 2026	22,418	75	15,242	7,102
04 May 2026	08 May 2026	27,663	91	20,519	7,054
11 May 2026	15 May 2026	28,511	218	19,057	9,237
18 May 2026	22 May 2026	38,142	222	25,796	12,124
26 May 2026	29 May 2026	23,389	210	16,289	6,891
01 June 2026	05 June 2026	36,519	120	27,406	8,993
08 June 2026	12 June 2026	50,830	503	36,916	13,412
15 June 2026	18 June 2026	32,215	201	22,750	9,265
22 June 2026	26 June 2026	35,554	160	22,039	13,355
29 June 2026	03 July 2026	29,287	127	18,802	10,358
06 July 2026	10 July 2026	30,362	127	18,734	11,501

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*By Product and Intention to Clear*			
From	To	Number of New Trade / Intended to Clear / Basis Swap	Number of New Trade / Intended to Clear / Floating vs. Fixed	Number of New Trade / Intended to Clear / Overnight Index Swap	Number of New Trade / Not Intended to Clear / Basis Swap
05 January 2026	09 January 2026	46	17,855	7,158	38
12 January 2026	16 January 2026	166	16,032	8,001	55
19 January 2026	23 January 2026	199	15,819	8,350	56
26 January 2026	30 January 2026	249	18,087	10,833	32
02 February 2026	06 February 2026	153	12,119	7,341	37
09 February 2026	13 February 2026	132	16,596	7,472	41
16 February 2026	20 February 2026	74	4,751	4,392	60
23 February 2026	27 February 2026	100	15,958	7,193	23
02 March 2026	06 March 2026	54	19,680	9,439	17
09 March 2026	13 March 2026	340	23,638	9,910	17
16 March 2026	20 March 2026	317	23,778	10,854	24
23 March 2026	27 March 2026	309	25,225	8,066	47
30 March 2026	02 April 2026	45	12,614	5,338	26
08 April 2026	10 April 2026	58	13,320	5,876	28
13 April 2026	17 April 2026	100	15,791	6,897	72
20 April 2026	24 April 2026	302	15,018	7,271	47
27 April 2026	30 April 2026	37	11,532	5,876	38
04 May 2026	08 May 2026	78	14,243	5,761	13
11 May 2026	15 May 2026	190	14,290	7,852	28
18 May 2026	22 May 2026	170	20,147	9,969	52
26 May 2026	29 May 2026	149	12,393	5,658	61
01 June 2026	05 June 2026	91	21,022	7,531	29
08 June 2026	12 June 2026	472	28,307	10,380	31
15 June 2026	18 June 2026	176	17,308	7,879	25
22 June 2026	26 June 2026	111	16,691	11,485	49
29 June 2026	03 July 2026	96	14,158	8,569	31
06 July 2026	10 July 2026	93	13,953	9,826	34

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period				*By Product and Currency*	
From	To	Number of New Trade / Not Intended to Clear / Floating vs. Fixed	Number of New Trade / Not Intended to Clear / Overnight Index Swap	Number of New Trade / USD / Basis Swap	Number of New Trade / USD / Floating vs. Fixed
05 January 2026	09 January 2026	4,281	1,420	5	426
12 January 2026	16 January 2026	3,939	2,036	6	392
19 January 2026	23 January 2026	5,417	2,146	0	298
26 January 2026	30 January 2026	9,441	1,819	0	162
02 February 2026	06 February 2026	4,291	1,364	2	216
09 February 2026	13 February 2026	4,737	1,323	2	277
16 February 2026	20 February 2026	2,099	711	3	331
23 February 2026	27 February 2026	4,399	1,384	1	681
02 March 2026	06 March 2026	4,912	1,588	9	223
09 March 2026	13 March 2026	6,826	1,598	2	231
16 March 2026	20 March 2026	7,227	1,560	6	270
23 March 2026	27 March 2026	6,881	1,661	0	393
30 March 2026	02 April 2026	4,602	2,146	0	273
08 April 2026	10 April 2026	4,645	1,085	1	158
13 April 2026	17 April 2026	4,353	1,491	0	363
20 April 2026	24 April 2026	5,660	1,271	0	244
27 April 2026	30 April 2026	3,710	1,226	1	208
04 May 2026	08 May 2026	6,276	1,293	2	486
11 May 2026	15 May 2026	4,767	1,385	7	886
18 May 2026	22 May 2026	5,650	2,155	7	952
26 May 2026	29 May 2026	3,896	1,233	0	554
01 June 2026	05 June 2026	6,385	1,462	0	1,000
08 June 2026	12 June 2026	8,609	3,032	3	585
15 June 2026	18 June 2026	5,443	1,386	2	1,831
22 June 2026	26 June 2026	5,348	1,871	1	505
29 June 2026	03 July 2026	4,645	1,789	0	251
06 July 2026	10 July 2026	4,782	1,675	9	290

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / USD / Overnight Index Swap	Number of New Trade / CNY / Basis Swap	Number of New Trade / CNY / Floating vs. Fixed	Number of New Trade / CNY / Overnight Index Swap
05 January 2026	09 January 2026	3,511	0	7,630	27
12 January 2026	16 January 2026	4,654	0	8,418	100
19 January 2026	23 January 2026	3,735	0	7,209	72
26 January 2026	30 January 2026	7,359	0	8,336	100
02 February 2026	06 February 2026	3,681	0	5,396	32
09 February 2026	13 February 2026	4,383	0	6,784	75
16 February 2026	20 February 2026	1,850	0	700	12
23 February 2026	27 February 2026	3,707	0	6,747	36
02 March 2026	06 March 2026	5,923	0	10,013	94
09 March 2026	13 March 2026	4,882	0	12,464	189
16 March 2026	20 March 2026	5,703	0	11,484	154
23 March 2026	27 March 2026	4,835	0	15,094	171
30 March 2026	02 April 2026	4,660	1	3,874	20
08 April 2026	10 April 2026	2,398	0	5,182	24
13 April 2026	17 April 2026	3,613	0	7,977	88
20 April 2026	24 April 2026	4,112	0	6,491	90
27 April 2026	30 April 2026	2,846	0	5,999	90
04 May 2026	08 May 2026	2,862	0	4,742	50
11 May 2026	15 May 2026	4,274	0	5,824	115
18 May 2026	22 May 2026	5,238	0	5,768	91
26 May 2026	29 May 2026	2,804	4	4,281	42
01 June 2026	05 June 2026	3,193	0	8,113	75
08 June 2026	12 June 2026	5,018	0	12,876	125
15 June 2026	18 June 2026	4,264	2	6,639	49
22 June 2026	26 June 2026	3,418	0	6,799	52
29 June 2026	03 July 2026	2,392	0	6,943	63
06 July 2026	10 July 2026	2,913	0	6,366	31

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / EUR / Basis Swap	Number of New Trade / EUR / Floating vs. Fixed	Number of New Trade / EUR / Overnight Index Swap	Number of New Trade / GBP / Basis Swap
05 January 2026	09 January 2026	0	86	47	0
12 January 2026	16 January 2026	0	297	47	0
19 January 2026	23 January 2026	0	195	77	0
26 January 2026	30 January 2026	0	189	34	0
02 February 2026	06 February 2026	0	80	38	0
09 February 2026	13 February 2026	0	130	23	0
16 February 2026	20 February 2026	0	190	29	0
23 February 2026	27 February 2026	0	183	31	0
02 March 2026	06 March 2026	0	346	129	0
09 March 2026	13 March 2026	0	583	85	0
16 March 2026	20 March 2026	0	546	44	0
23 March 2026	27 March 2026	0	213	45	0
30 March 2026	02 April 2026	0	135	51	0
08 April 2026	10 April 2026	0	112	67	0
13 April 2026	17 April 2026	7	144	52	0
20 April 2026	24 April 2026	0	192	23	0
27 April 2026	30 April 2026	0	196	22	0
04 May 2026	08 May 2026	0	162	53	0
11 May 2026	15 May 2026	0	116	52	0
18 May 2026	22 May 2026	0	200	22	0
26 May 2026	29 May 2026	0	132	27	0
01 June 2026	05 June 2026	0	196	41	0
08 June 2026	12 June 2026	0	130	22	0
15 June 2026	18 June 2026	0	407	41	0
22 June 2026	26 June 2026	0	182	74	0
29 June 2026	03 July 2026	0	175	58	0
06 July 2026	10 July 2026	0	147	81	0

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / GBP / Floating vs. Fixed	Number of New Trade / GBP / Overnight Index Swap	Number of New Trade / JPY / Basis Swap	Number of New Trade / JPY / Floating vs. Fixed
05 January 2026	09 January 2026	3	62	0	14
12 January 2026	16 January 2026	3	59	0	38
19 January 2026	23 January 2026	0	79	0	55
26 January 2026	30 January 2026	2	81	0	44
02 February 2026	06 February 2026	11	115	0	22
09 February 2026	13 February 2026	2	39	0	44
16 February 2026	20 February 2026	10	88	0	35
23 February 2026	27 February 2026	0	86	0	40
02 March 2026	06 March 2026	0	173	0	47
09 March 2026	13 March 2026	2	304	0	28
16 March 2026	20 March 2026	0	316	0	40
23 March 2026	27 March 2026	0	102	0	19
30 March 2026	02 April 2026	8	125	0	31
08 April 2026	10 April 2026	2	78	2	14
13 April 2026	17 April 2026	0	41	0	21
20 April 2026	24 April 2026	0	119	0	49
27 April 2026	30 April 2026	0	63	0	22
04 May 2026	08 May 2026	0	85	0	4
11 May 2026	15 May 2026	0	110	0	30
18 May 2026	22 May 2026	0	84	0	78
26 May 2026	29 May 2026	0	67	0	35
01 June 2026	05 June 2026	0	77	0	38
08 June 2026	12 June 2026	1	70	0	46
15 June 2026	18 June 2026	0	188	0	25
22 June 2026	26 June 2026	0	235	0	46
29 June 2026	03 July 2026	2	87	0	15
06 July 2026	10 July 2026	2	168	1	54

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / JPY / Overnight Index Swap	Number of New Trade / HKD / Basis Swap	Number of New Trade / HKD / Floating vs. Fixed	Number of New Trade / HKD / Overnight Index Swap
05 January 2026	09 January 2026	1,099	37	5,014	5
12 January 2026	16 January 2026	2,118	53	3,918	0
19 January 2026	23 January 2026	2,903	79	6,094	6
26 January 2026	30 January 2026	1,659	233	4,850	1
02 February 2026	06 February 2026	881	89	3,441	1
09 February 2026	13 February 2026	1,123	79	6,972	0
16 February 2026	20 February 2026	798	38	1,755	0
23 February 2026	27 February 2026	944	64	5,267	6
02 March 2026	06 March 2026	780	12	5,644	5
09 March 2026	13 March 2026	1,119	103	7,203	1
16 March 2026	20 March 2026	2,494	93	6,312	0
23 March 2026	27 March 2026	1,222	261	7,225	0
30 March 2026	02 April 2026	719	20	6,677	0
08 April 2026	10 April 2026	993	37	4,007	0
13 April 2026	17 April 2026	918	36	5,164	1
20 April 2026	24 April 2026	1,064	259	4,504	0
27 April 2026	30 April 2026	2,242	55	3,632	0
04 May 2026	08 May 2026	549	43	5,556	0
11 May 2026	15 May 2026	1,831	106	5,996	0
18 May 2026	22 May 2026	2,939	132	9,873	0
26 May 2026	29 May 2026	1,266	121	4,895	0
01 June 2026	05 June 2026	2,216	44	8,290	0
08 June 2026	12 June 2026	4,342	63	11,121	5
15 June 2026	18 June 2026	2,250	114	4,806	2
22 June 2026	26 June 2026	4,011	44	5,038	0
29 June 2026	03 July 2026	4,404	13	3,921	0
06 July 2026	10 July 2026	3,914	58	4,870	0

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					*By Product and Residua*
From	To	Number of New Trade / Others / Basis Swap	Number of New Trade / Others / Floating vs. Fixed	Number of New Trade / Others / Overnight Index Swap	Number of New Trade / 0 - 1 Year / Basis Swap
05 January 2026	09 January 2026	42	8,963	3,828	23
12 January 2026	16 January 2026	162	6,906	3,060	34
19 January 2026	23 January 2026	176	7,386	3,625	47
26 January 2026	30 January 2026	48	13,946	3,419	133
02 February 2026	06 February 2026	99	7,244	3,958	31
09 February 2026	13 February 2026	92	7,124	3,153	21
16 February 2026	20 February 2026	94	3,829	2,327	27
23 February 2026	27 February 2026	58	7,440	3,768	22
02 March 2026	06 March 2026	50	8,321	3,923	13
09 March 2026	13 March 2026	252	9,954	4,930	13
16 March 2026	20 March 2026	242	12,354	3,705	38
23 March 2026	27 March 2026	95	9,162	3,354	23
30 March 2026	02 April 2026	50	6,219	1,910	2
08 April 2026	10 April 2026	46	8,491	3,403	18
13 April 2026	17 April 2026	130	6,476	3,676	25
20 April 2026	24 April 2026	91	9,199	3,136	16
27 April 2026	30 April 2026	19	5,185	1,840	43
04 May 2026	08 May 2026	46	9,570	3,455	5
11 May 2026	15 May 2026	105	6,207	2,856	30
18 May 2026	22 May 2026	83	8,927	3,751	49
26 May 2026	29 May 2026	86	6,394	2,686	62
01 June 2026	05 June 2026	76	9,770	3,392	13
08 June 2026	12 June 2026	437	12,159	3,831	10
15 June 2026	18 June 2026	83	9,043	2,473	52
22 June 2026	26 June 2026	115	9,470	5,566	26
29 June 2026	03 July 2026	114	7,497	3,355	23
06 July 2026	10 July 2026	59	7,007	4,396	18

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*/ Maturity*			
From	To	Number of New Trade / 0 - 1 Year / Floating vs. Fixed	Number of New Trade / 0 - 1 Year / Overnight Index Swap	Number of New Trade / 1 - 2 Years / Basis Swap	Number of New Trade / 1 - 2 Years / Floating vs. Fixed
05 January 2026	09 January 2026	3,301	1,366	29	2,875
12 January 2026	16 January 2026	3,974	1,690	27	2,555
19 January 2026	23 January 2026	3,323	1,961	50	2,678
26 January 2026	30 January 2026	4,541	2,393	53	4,090
02 February 2026	06 February 2026	2,299	1,361	23	2,401
09 February 2026	13 February 2026	4,231	1,358	32	2,866
16 February 2026	20 February 2026	741	800	22	548
23 February 2026	27 February 2026	2,636	1,397	40	3,115
02 March 2026	06 March 2026	2,411	1,531	4	2,764
09 March 2026	13 March 2026	3,126	1,562	122	3,338
16 March 2026	20 March 2026	4,076	1,814	70	3,472
23 March 2026	27 March 2026	5,262	1,435	10	3,533
30 March 2026	02 April 2026	2,613	1,177	24	1,777
08 April 2026	10 April 2026	2,714	1,160	17	1,747
13 April 2026	17 April 2026	3,463	1,338	9	2,577
20 April 2026	24 April 2026	3,610	1,417	155	2,166
27 April 2026	30 April 2026	2,915	1,022	11	1,606
04 May 2026	08 May 2026	2,528	1,155	34	1,831
11 May 2026	15 May 2026	2,334	1,389	60	2,349
18 May 2026	22 May 2026	3,836	1,791	54	2,899
26 May 2026	29 May 2026	2,092	1,217	28	1,399
01 June 2026	05 June 2026	3,335	1,744	18	2,180
08 June 2026	12 June 2026	7,494	3,120	210	4,945
15 June 2026	18 June 2026	3,487	1,360	24	2,768
22 June 2026	26 June 2026	2,619	2,459	25	2,451
29 June 2026	03 July 2026	2,621	1,438	16	1,992
06 July 2026	10 July 2026	3,359	1,150	20	2,170

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 1 - 2 Years / Overnight Index Swap	Number of New Trade / 2 - 5 Years / Basis Swap	Number of New Trade / 2 - 5 Years / Floating vs. Fixed	Number of New Trade / 2 - 5 Years / Overnight Index Swap
05 January 2026	09 January 2026	1,040	16	8,182	2,676
12 January 2026	16 January 2026	1,487	44	6,335	3,082
19 January 2026	23 January 2026	1,543	75	6,701	2,614
26 January 2026	30 January 2026	1,742	61	8,014	4,130
02 February 2026	06 February 2026	1,186	62	5,317	2,402
09 February 2026	13 February 2026	1,304	59	6,678	2,593
16 February 2026	20 February 2026	636	26	2,363	1,700
23 February 2026	27 February 2026	1,049	30	6,431	2,428
02 March 2026	06 March 2026	1,221	35	8,563	3,458
09 March 2026	13 March 2026	1,345	170	11,405	3,430
16 March 2026	20 March 2026	1,563	152	12,520	3,604
23 March 2026	27 March 2026	1,469	257	13,837	3,299
30 March 2026	02 April 2026	974	21	5,532	2,723
08 April 2026	10 April 2026	887	34	6,675	2,192
13 April 2026	17 April 2026	1,089	32	7,260	2,424
20 April 2026	24 April 2026	1,292	135	7,160	2,247
27 April 2026	30 April 2026	900	15	5,096	1,763
04 May 2026	08 May 2026	1,105	28	6,982	2,106
11 May 2026	15 May 2026	1,528	54	6,552	2,649
18 May 2026	22 May 2026	1,641	62	8,288	3,203
26 May 2026	29 May 2026	862	89	5,660	2,046
01 June 2026	05 June 2026	1,326	46	9,415	2,697
08 June 2026	12 June 2026	1,884	244	12,485	3,750
15 June 2026	18 June 2026	1,360	89	7,772	2,663
22 June 2026	26 June 2026	1,972	29	7,559	4,018
29 June 2026	03 July 2026	1,919	43	6,382	2,507
06 July 2026	10 July 2026	1,265	48	6,334	3,310

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 5 - 10 Years / Basis Swap	Number of New Trade / 5 - 10 Years / Floating vs. Fixed	Number of New Trade / 5 - 10 Years / Overnight Index Swap	Number of New Trade / 10 - 15 Years / Basis Swap
05 January 2026	09 January 2026	15	6,368	2,253	0
12 January 2026	16 January 2026	89	5,736	2,305	16
19 January 2026	23 January 2026	56	6,849	2,753	18
26 January 2026	30 January 2026	32	9,617	2,995	3
02 February 2026	06 February 2026	54	5,367	2,640	15
09 February 2026	13 February 2026	41	6,189	2,200	10
16 February 2026	20 February 2026	19	1,891	1,164	15
23 February 2026	27 February 2026	20	6,628	2,524	8
02 March 2026	06 March 2026	8	8,953	3,094	12
09 March 2026	13 March 2026	42	10,022	3,055	8
16 March 2026	20 March 2026	52	7,861	3,254	27
23 March 2026	27 March 2026	31	7,313	2,222	31
30 March 2026	02 April 2026	13	5,911	1,752	8
08 April 2026	10 April 2026	17	5,480	1,703	0
13 April 2026	17 April 2026	62	5,413	2,403	27
20 April 2026	24 April 2026	32	6,083	1,985	10
27 April 2026	30 April 2026	4	4,757	1,742	2
04 May 2026	08 May 2026	10	7,208	1,845	11
11 May 2026	15 May 2026	34	6,243	2,309	30
18 May 2026	22 May 2026	37	8,745	3,215	15
26 May 2026	29 May 2026	21	5,550	1,684	9
01 June 2026	05 June 2026	32	9,363	2,022	9
08 June 2026	12 June 2026	38	10,029	2,981	2
15 June 2026	18 June 2026	22	6,588	2,164	14
22 June 2026	26 June 2026	49	7,401	3,144	22
29 June 2026	03 July 2026	29	6,313	2,462	12
06 July 2026	10 July 2026	24	5,389	3,406	15

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 10 - 15 Years / Floating vs. Fixed	Number of New Trade / 10 - 15 Years / Overnight Index Swap	Number of New Trade / 15 - 20 Years / Basis Swap	Number of New Trade / 15 - 20 Years / Floating vs. Fixed
05 January 2026	09 January 2026	1,281	823	0	46
12 January 2026	16 January 2026	1,024	835	9	95
19 January 2026	23 January 2026	1,383	1,049	5	113
26 January 2026	30 January 2026	1,012	933	0	138
02 February 2026	06 February 2026	779	729	6	70
09 February 2026	13 February 2026	1,192	836	10	62
16 February 2026	20 February 2026	1,019	477	10	126
23 February 2026	27 February 2026	1,353	790	0	59
02 March 2026	06 March 2026	1,533	1,200	0	40
09 March 2026	13 March 2026	2,105	1,237	4	68
16 March 2026	20 March 2026	2,602	1,152	1	101
23 March 2026	27 March 2026	1,937	796	4	66
30 March 2026	02 April 2026	1,193	556	2	43
08 April 2026	10 April 2026	1,124	575	0	75
13 April 2026	17 April 2026	1,277	662	3	34
20 April 2026	24 April 2026	1,378	855	0	81
27 April 2026	30 April 2026	719	681	0	38
04 May 2026	08 May 2026	1,797	565	2	48
11 May 2026	15 May 2026	1,457	815	4	49
18 May 2026	22 May 2026	1,919	1,104	4	44
26 May 2026	29 May 2026	1,422	787	0	67
01 June 2026	05 June 2026	2,904	849	0	88
08 June 2026	12 June 2026	1,827	1,156	0	66
15 June 2026	18 June 2026	1,953	951	0	58
22 June 2026	26 June 2026	1,759	1,284	3	146
29 June 2026	03 July 2026	1,268	1,072	4	103
06 July 2026	10 July 2026	1,275	1,452	0	59

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 15 - 20 Years / Overnight Index Swap	Number of New Trade / > 20 Years / Basis Swap	Number of New Trade / > 20 Years / Floating vs. Fixed	Number of New Trade / > 20 Years / Overnight Index Swap
05 January 2026	09 January 2026	66	2	85	356
12 January 2026	16 January 2026	126	2	253	512
19 January 2026	23 January 2026	123	4	189	456
26 January 2026	30 January 2026	100	0	118	360
02 February 2026	06 February 2026	98	0	177	290
09 February 2026	13 February 2026	184	0	116	321
16 February 2026	20 February 2026	97	16	163	230
23 February 2026	27 February 2026	52	4	138	338
02 March 2026	06 March 2026	98	0	329	425
09 March 2026	13 March 2026	157	0	402	724
16 March 2026	20 March 2026	422	1	374	608
23 March 2026	27 March 2026	77	0	159	430
30 March 2026	02 April 2026	66	2	148	238
08 April 2026	10 April 2026	71	0	151	375
13 April 2026	17 April 2026	52	15	120	422
20 April 2026	24 April 2026	133	2	202	615
27 April 2026	30 April 2026	215	0	112	781
04 May 2026	08 May 2026	36	2	125	243
11 May 2026	15 May 2026	104	7	75	444
18 May 2026	22 May 2026	363	2	66	808
26 May 2026	29 May 2026	79	2	101	217
01 June 2026	05 June 2026	66	2	121	292
08 June 2026	12 June 2026	120	0	71	403
15 June 2026	18 June 2026	167	0	126	601
22 June 2026	26 June 2026	102	6	106	378
29 June 2026	03 July 2026	140	0	124	821
06 July 2026	10 July 2026	325	2	149	595

Interest Rate Turnover Time Series

Interest Rate Turnover		*New Trade Turnover (US$mn)*			
For The Period		*Asset Class Total*	*By Product*		
From	To	New Trade Turnover (US$mn) / Total	New Trade Turnover (US$mn) / Basis Swap	New Trade Turnover (US$mn) / Floating vs. Fixed	New Trade Turnover (US$mn) / Overnight Index Swap
13 July 2026	17 July 2026	1,674,576.29	11,521.34	884,363.45	778,691.50
20 July 2026	24 July 2026	2,221,720.78	16,066.62	987,301.53	1,218,352.63
27 July 2026	31 July 2026	2,017,893.65	7,358.03	849,943.46	1,160,592.16
03 August 2026	07 August 2026	2,830,424.06	16,482.04	992,106.92	1,821,835.11
10 August 2026	14 August 2026	1,634,586.84	7,125.23	800,960.58	826,501.03
17 August 2026	21 August 2026	2,620,942.67	4,562.54	1,682,066.89	934,313.24
24 August 2026	28 August 2026	2,925,694.40	6,590.61	1,103,484.57	1,815,619.22
31 August 2026	04 September 2026	2,749,838.88	13,162.24	1,297,341.99	1,439,334.65
07 September 2026	11 September 2026	2,851,898.88	72,748.69	1,346,706.92	1,432,443.26
14 September 2026	18 September 2026	2,465,604.23	16,934.43	1,164,964.39	1,283,705.41
21 September 2026	25 September 2026	1,969,913.91	41,628.57	979,830.90	948,454.44
28 September 2026	02 October 2026	1,544,740.45	11,955.86	756,981.15	775,803.45

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*By Product and Intention to Clear*			
From	To	New Trade Turnover (US$mn) / Intended to Clear / Basis Swap	New Trade Turnover (US$mn) / Intended to Clear / Floating vs. Fixed	New Trade Turnover (US$mn) / Intended to Clear / Overnight Index Swap	New Trade Turnover (US$mn) / Not Intended to Clear / Basis Swap
13 July 2026	17 July 2026	10,794.92	705,127.02	637,845.64	726.42
20 July 2026	24 July 2026	15,190.44	768,395.91	946,240.38	876.18
27 July 2026	31 July 2026	4,859.09	675,629.04	921,134.11	2,498.93
03 August 2026	07 August 2026	13,975.84	840,312.68	1,422,102.54	2,506.20
10 August 2026	14 August 2026	5,654.70	653,997.03	684,693.15	1,470.54
17 August 2026	21 August 2026	4,001.12	1,307,294.49	777,300.85	561.42
24 August 2026	28 August 2026	5,681.24	960,765.18	1,365,806.75	909.37
31 August 2026	04 September 2026	10,482.67	1,066,736.80	1,204,007.05	2,679.57
07 September 2026	11 September 2026	63,989.34	996,063.88	1,111,530.29	8,759.35
14 September 2026	18 September 2026	12,508.85	953,944.80	1,093,108.14	4,425.59
21 September 2026	25 September 2026	40,948.35	809,314.23	757,679.95	680.22
28 September 2026	02 October 2026	10,818.71	604,876.07	588,460.47	1,137.15

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period				*By Product and Currency*	
From	To	New Trade Turnover (US$mn) / Not Intended to Clear / Floating vs. Fixed	New Trade Turnover (US$mn) / Not Intended to Clear / Overnight Index Swap	New Trade Turnover (US$mn) / USD / Basis Swap	New Trade Turnover (US$mn) / USD / Floating vs. Fixed
13 July 2026	17 July 2026	179,236.43	140,845.87	0.00	241,477.82
20 July 2026	24 July 2026	218,905.62	272,112.25	150.00	160,517.38
27 July 2026	31 July 2026	174,314.43	239,458.04	0.00	178,030.92
03 August 2026	07 August 2026	151,794.23	399,732.57	0.00	173,837.23
10 August 2026	14 August 2026	146,963.55	141,807.88	13.05	68,694.25
17 August 2026	21 August 2026	374,772.39	157,012.40	0.00	196,503.16
24 August 2026	28 August 2026	142,719.38	449,812.47	0.00	59,443.94
31 August 2026	04 September 2026	230,605.19	235,327.60	0.00	51,711.90
07 September 2026	11 September 2026	350,643.05	320,912.97	225.00	99,377.04
14 September 2026	18 September 2026	211,019.59	190,597.28	1,200.00	59,178.43
21 September 2026	25 September 2026	170,516.66	190,774.49	0.00	179,472.35
28 September 2026	02 October 2026	152,105.08	187,342.98	6,235.80	97,270.17

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / USD / Overnight Index Swap	New Trade Turnover (US$mn) / CNY / Basis Swap	New Trade Turnover (US$mn) / CNY / Floating vs. Fixed	New Trade Turnover (US$mn) / CNY / Overnight Index Swap
13 July 2026	17 July 2026	358,396.31	0.00	227,899.72	1,634.93
20 July 2026	24 July 2026	502,410.16	0.00	233,934.76	7,636.13
27 July 2026	31 July 2026	427,615.11	0.00	183,931.15	2,034.39
03 August 2026	07 August 2026	297,487.30	0.00	227,896.99	2,834.15
10 August 2026	14 August 2026	233,756.36	0.00	205,397.02	4,356.71
17 August 2026	21 August 2026	306,682.08	0.00	350,809.76	3,606.35
24 August 2026	28 August 2026	280,164.48	0.00	404,775.59	5,071.11
31 August 2026	04 September 2026	370,143.81	0.00	495,167.42	7,512.92
07 September 2026	11 September 2026	345,090.74	0.00	421,418.83	5,668.87
14 September 2026	18 September 2026	461,584.13	0.00	353,976.78	4,861.99
21 September 2026	25 September 2026	422,814.00	0.00	238,781.48	2,455.08
28 September 2026	02 October 2026	283,105.58	0.00	182,384.58	508.73

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / EUR / Basis Swap	New Trade Turnover (US$mn) / EUR / Floating vs. Fixed	New Trade Turnover (US$mn) / EUR / Overnight Index Swap	New Trade Turnover (US$mn) / GBP / Basis Swap
13 July 2026	17 July 2026	0.00	1,878.02	5,656.78	0.00
20 July 2026	24 July 2026	0.00	1,795.98	12,877.27	0.00
27 July 2026	31 July 2026	0.00	1,249.86	7,736.31	0.00
03 August 2026	07 August 2026	0.00	2,627.65	34,208.87	0.00
10 August 2026	14 August 2026	0.00	1,236.04	3,647.94	0.00
17 August 2026	21 August 2026	0.00	3,809.83	1,564.38	0.00
24 August 2026	28 August 2026	0.00	3,278.96	11,014.15	0.00
31 August 2026	04 September 2026	0.00	1,005.70	4,977.57	0.00
07 September 2026	11 September 2026	0.00	5,310.07	15,185.22	0.00
14 September 2026	18 September 2026	0.00	17,038.49	82,549.96	0.00
21 September 2026	25 September 2026	0.00	5,886.14	1,844.54	0.00
28 September 2026	02 October 2026	0.00	14,888.43	8,691.81	0.00

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / GBP / Floating vs. Fixed	New Trade Turnover (US$mn) / GBP / Overnight Index Swap	New Trade Turnover (US$mn) / JPY / Basis Swap	New Trade Turnover (US$mn) / JPY / Floating vs. Fixed
13 July 2026	17 July 2026	0.00	9,169.55	0.00	10,705.94
20 July 2026	24 July 2026	0.00	11,365.88	0.00	14,612.67
27 July 2026	31 July 2026	0.00	4,044.62	0.00	13,135.92
03 August 2026	07 August 2026	0.00	5,982.45	0.00	72,079.74
10 August 2026	14 August 2026	0.00	896.87	0.00	39,873.49
17 August 2026	21 August 2026	13,327.88	5,335.58	0.00	35,866.28
24 August 2026	28 August 2026	10,140.61	1,282.43	87.89	40,767.44
31 August 2026	04 September 2026	10,644.90	7,054.91	0.00	34,246.79
07 September 2026	11 September 2026	27.92	3,558.64	0.00	26,839.44
14 September 2026	18 September 2026	0.00	26,587.34	0.00	29,737.47
21 September 2026	25 September 2026	2.89	9,279.04	0.00	1,772.10
28 September 2026	02 October 2026	19,629.38	8,543.35	0.00	21,558.83

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / JPY / Overnight Index Swap	New Trade Turnover (US$mn) / HKD / Basis Swap	New Trade Turnover (US$mn) / HKD / Floating vs. Fixed	New Trade Turnover (US$mn) / HKD / Overnight Index Swap
13 July 2026	17 July 2026	174,449.44	2,272.20	175,359.99	0.00
20 July 2026	24 July 2026	389,679.63	1,142.29	259,026.87	103.31
27 July 2026	31 July 2026	395,518.14	2,971.92	202,238.95	0.00
03 August 2026	07 August 2026	278,557.41	743.01	243,207.68	12.75
10 August 2026	14 August 2026	206,951.94	917.71	193,658.57	64.99
17 August 2026	21 August 2026	198,918.12	1,047.06	187,927.86	0.00
24 August 2026	28 August 2026	250,264.63	782.13	195,998.16	0.00
31 August 2026	04 September 2026	345,559.69	5,284.49	289,105.48	204.04
07 September 2026	11 September 2026	350,556.25	9,526.19	197,547.54	0.00
14 September 2026	18 September 2026	190,464.04	4,948.69	290,052.32	930.59
21 September 2026	25 September 2026	60,492.25	2,331.96	318,772.76	892.49
28 September 2026	02 October 2026	183,845.74	803.22	151,135.41	101.98

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					*By Product and Residua*
From	To	New Trade Turnover (US$mn) / Others / Basis Swap	New Trade Turnover (US$mn) / Others / Floating vs. Fixed	New Trade Turnover (US$mn) / Others / Overnight Index Swap	New Trade Turnover (US$mn) / 0 - 1 Year / Basis Swap
13 July 2026	17 July 2026	9,249.13	227,041.96	229,384.49	6,004.05
20 July 2026	24 July 2026	14,774.33	317,413.87	294,280.26	12,607.59
27 July 2026	31 July 2026	4,386.11	271,356.66	323,643.59	2,666.14
03 August 2026	07 August 2026	15,739.02	272,457.63	1,202,752.18	10,599.10
10 August 2026	14 August 2026	6,194.47	292,101.21	376,826.22	20.63
17 August 2026	21 August 2026	3,515.48	893,822.12	418,206.75	70.13
24 August 2026	28 August 2026	5,720.59	389,079.86	1,267,822.42	3,778.44
31 August 2026	04 September 2026	7,877.75	415,459.80	703,881.71	7,600.21
07 September 2026	11 September 2026	62,997.50	596,186.10	712,383.54	11,488.07
14 September 2026	18 September 2026	10,785.74	414,980.91	516,727.36	4,976.72
21 September 2026	25 September 2026	39,296.61	235,143.19	450,677.04	1,071.85
28 September 2026	02 October 2026	4,916.84	270,114.34	291,006.26	3,424.45

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*/ Maturity*			
From	To	New Trade Turnover (US$mn) / 0 - 1 Year / Floating vs. Fixed	New Trade Turnover (US$mn) / 0 - 1 Year / Overnight Index Swap	New Trade Turnover (US$mn) / 1 - 2 Years / Basis Swap	New Trade Turnover (US$mn) / 1 - 2 Years / Floating vs. Fixed
13 July 2026	17 July 2026	443,800.93	386,177.01	3,195.31	129,177.72
20 July 2026	24 July 2026	441,516.35	854,503.48	1,420.27	146,379.05
27 July 2026	31 July 2026	388,290.47	770,389.90	1,186.06	141,291.48
03 August 2026	07 August 2026	499,422.70	856,082.22	523.59	163,115.59
10 August 2026	14 August 2026	386,273.46	428,120.66	994.09	123,864.94
17 August 2026	21 August 2026	732,134.06	470,665.18	688.01	296,431.91
24 August 2026	28 August 2026	450,278.97	991,076.92	369.00	182,657.02
31 August 2026	04 September 2026	390,336.11	704,771.49	1,716.47	201,854.71
07 September 2026	11 September 2026	419,116.05	834,502.34	36,973.47	186,620.57
14 September 2026	18 September 2026	386,270.80	646,516.38	2,383.97	196,279.54
21 September 2026	25 September 2026	467,007.96	474,414.39	22,368.07	155,272.19
28 September 2026	02 October 2026	336,990.96	466,969.73	6,659.18	137,392.71

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 1 - 2 Years / Overnight Index Swap	New Trade Turnover (US$mn) / 2 - 5 Years / Basis Swap	New Trade Turnover (US$mn) / 2 - 5 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 2 - 5 Years / Overnight Index Swap
13 July 2026	17 July 2026	123,760.56	1,271.80	207,417.66	160,719.69
20 July 2026	24 July 2026	110,102.24	1,701.99	284,467.70	119,948.82
27 July 2026	31 July 2026	125,325.37	1,932.79	205,415.76	142,288.64
03 August 2026	07 August 2026	339,350.79	3,920.88	214,769.38	369,949.66
10 August 2026	14 August 2026	138,354.15	3,320.86	174,017.24	148,986.69
17 August 2026	21 August 2026	171,363.63	3,099.33	418,187.87	170,250.57
24 August 2026	28 August 2026	266,930.18	1,825.01	309,465.06	392,802.71
31 August 2026	04 September 2026	185,608.05	706.76	401,015.59	306,100.59
07 September 2026	11 September 2026	146,175.69	21,894.80	435,149.19	231,906.93
14 September 2026	18 September 2026	186,273.32	3,742.44	359,983.54	253,912.14
21 September 2026	25 September 2026	146,109.11	16,748.00	222,302.57	187,195.42
28 September 2026	02 October 2026	102,983.75	1,425.69	169,408.36	122,599.36

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 5 - 10 Years / Basis Swap	New Trade Turnover (US$mn) / 5 - 10 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 5 - 10 Years / Overnight Index Swap	New Trade Turnover (US$mn) / 10 - 15 Years / Basis Swap
13 July 2026	17 July 2026	979.72	87,012.53	66,107.32	70.46
20 July 2026	24 July 2026	139.47	96,803.30	109,778.22	197.30
27 July 2026	31 July 2026	1,436.96	97,596.29	83,501.97	136.08
03 August 2026	07 August 2026	1,386.29	95,481.94	192,348.76	52.17
10 August 2026	14 August 2026	1,623.15	96,676.43	74,850.61	1,166.50
17 August 2026	21 August 2026	425.53	191,260.21	78,865.52	265.99
24 August 2026	28 August 2026	321.42	136,534.23	127,728.75	296.75
31 August 2026	04 September 2026	2,250.02	270,619.65	196,569.66	745.86
07 September 2026	11 September 2026	1,580.60	251,311.50	167,905.96	755.31
14 September 2026	18 September 2026	2,570.21	187,755.85	137,738.90	2,810.15
21 September 2026	25 September 2026	1,167.32	121,118.44	104,073.13	273.33
28 September 2026	02 October 2026	446.54	94,878.26	55,759.19	0.00

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 10 - 15 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 10 - 15 Years / Overnight Index Swap	New Trade Turnover (US$mn) / 15 - 20 Years / Basis Swap	New Trade Turnover (US$mn) / 15 - 20 Years / Floating vs. Fixed
13 July 2026	17 July 2026	16,018.04	32,037.34	0.00	349.14
20 July 2026	24 July 2026	16,937.73	18,170.35	0.00	514.87
27 July 2026	31 July 2026	16,481.72	26,135.85	0.00	364.22
03 August 2026	07 August 2026	17,266.36	46,916.07	0.00	1,067.95
10 August 2026	14 August 2026	19,657.00	27,554.30	0.00	140.41
17 August 2026	21 August 2026	36,556.94	31,228.50	13.54	6,121.72
24 August 2026	28 August 2026	23,284.41	29,302.52	0.00	567.33
31 August 2026	04 September 2026	30,581.36	38,833.03	0.00	991.91
07 September 2026	11 September 2026	50,354.50	40,348.89	56.45	608.83
14 September 2026	18 September 2026	29,699.72	43,660.18	220.48	1,355.76
21 September 2026	25 September 2026	12,886.98	22,290.58	0.00	47.25
28 September 2026	02 October 2026	13,901.04	18,995.18	0.00	344.67

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	New Trade Turnover (US$mn) / 15 - 20 Years / Overnight Index Swap	New Trade Turnover (US$mn) / > 20 Years / Basis Swap	New Trade Turnover (US$mn) / > 20 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / > 20 Years / Overnight Index Swap
13 July 2026	17 July 2026	3,248.72	0.00	587.43	6,640.84
20 July 2026	24 July 2026	1,008.05	0.00	682.52	4,841.48
27 July 2026	31 July 2026	3,905.63	0.00	503.51	9,044.79
03 August 2026	07 August 2026	10,046.08	0.00	983.00	7,141.53
10 August 2026	14 August 2026	2,200.17	0.00	331.10	6,434.46
17 August 2026	21 August 2026	2,268.65	0.00	1,374.18	9,671.20
24 August 2026	28 August 2026	1,395.13	0.00	697.54	6,383.00
31 August 2026	04 September 2026	1,073.45	142.92	1,942.66	6,378.37
07 September 2026	11 September 2026	3,275.27	0.00	3,546.28	8,328.18
14 September 2026	18 September 2026	3,894.92	230.47	3,619.17	11,709.56
21 September 2026	25 September 2026	3,218.83	0.00	1,195.51	11,152.98
28 September 2026	02 October 2026	1,657.97	0.00	4,065.15	6,838.27

Interest Rate Turnover Time Series

Interest Rate Turnover		*Number of New Trade*			
For The Period		*Asset Class Total*	*By Product*		
From	To	Number of New Trade / Total	Number of New Trade / Basis Swap	Number of New Trade / Floating vs. Fixed	Number of New Trade / Overnight Index Swap
13 July 2026	17 July 2026	34,833	108	21,353	13,372
20 July 2026	24 July 2026	34,252	94	22,245	11,914
27 July 2026	31 July 2026	29,540	139	17,943	11,459
03 August 2026	07 August 2026	46,965	97	18,707	28,162
10 August 2026	14 August 2026	28,893	105	18,526	10,262
17 August 2026	21 August 2026	48,910	61	35,194	13,655
24 August 2026	28 August 2026	50,015	65	22,104	27,846
31 August 2026	04 September 2026	52,578	143	30,044	22,392
07 September 2026	11 September 2026	44,065	517	27,875	15,673
14 September 2026	18 September 2026	51,147	215	32,111	18,821
21 September 2026	25 September 2026	32,791	319	20,860	11,613
28 September 2026	02 October 2026	28,294	73	18,748	9,474

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*By Product and Intention to Clear*			
From	To	Number of New Trade / Intended to Clear / Basis Swap	Number of New Trade / Intended to Clear / Floating vs. Fixed	Number of New Trade / Intended to Clear / Overnight Index Swap	Number of New Trade / Not Intended to Clear / Basis Swap
13 July 2026	17 July 2026	102	16,271	11,853	6
20 July 2026	24 July 2026	80	17,273	10,449	14
27 July 2026	31 July 2026	99	14,092	9,931	40
03 August 2026	07 August 2026	75	15,092	22,070	22
10 August 2026	14 August 2026	79	15,103	9,083	26
17 August 2026	21 August 2026	51	26,141	12,190	10
24 August 2026	28 August 2026	49	18,849	21,482	16
31 August 2026	04 September 2026	105	24,799	20,633	38
07 September 2026	11 September 2026	443	21,375	14,043	74
14 September 2026	18 September 2026	160	27,270	16,918	55
21 September 2026	25 September 2026	298	16,457	10,024	21
28 September 2026	02 October 2026	54	14,267	7,701	19

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period				*By Product and Currency*	
From	To	Number of New Trade / Not Intended to Clear / Floating vs. Fixed	Number of New Trade / Not Intended to Clear / Overnight Index Swap	Number of New Trade / USD / Basis Swap	Number of New Trade / USD / Floating vs. Fixed
13 July 2026	17 July 2026	5,083	1,519	0	366
20 July 2026	24 July 2026	4,972	1,465	1	386
27 July 2026	31 July 2026	3,851	1,528	0	324
03 August 2026	07 August 2026	3,615	6,092	0	247
10 August 2026	14 August 2026	3,423	1,179	1	309
17 August 2026	21 August 2026	9,053	1,466	0	415
24 August 2026	28 August 2026	3,255	6,365	0	272
31 August 2026	04 September 2026	5,245	1,759	0	257
07 September 2026	11 September 2026	6,500	1,630	2	372
14 September 2026	18 September 2026	4,841	1,904	10	368
21 September 2026	25 September 2026	4,404	1,589	0	431
28 September 2026	02 October 2026	4,482	1,773	5	412

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / USD / Overnight Index Swap	Number of New Trade / CNY / Basis Swap	Number of New Trade / CNY / Floating vs. Fixed	Number of New Trade / CNY / Overnight Index Swap
13 July 2026	17 July 2026	4,585	0	5,923	25
20 July 2026	24 July 2026	4,417	0	5,838	64
27 July 2026	31 July 2026	4,299	0	4,483	40
03 August 2026	07 August 2026	3,727	0	5,736	42
10 August 2026	14 August 2026	3,035	0	4,731	57
17 August 2026	21 August 2026	4,037	0	6,321	41
24 August 2026	28 August 2026	3,628	0	7,215	83
31 August 2026	04 September 2026	3,988	0	11,444	124
07 September 2026	11 September 2026	4,106	0	7,221	96
14 September 2026	18 September 2026	6,042	0	6,902	86
21 September 2026	25 September 2026	5,460	0	5,828	95
28 September 2026	02 October 2026	3,919	0	3,625	27

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / EUR / Basis Swap	Number of New Trade / EUR / Floating vs. Fixed	Number of New Trade / EUR / Overnight Index Swap	Number of New Trade / GBP / Basis Swap
13 July 2026	17 July 2026	0	155	38	0
20 July 2026	24 July 2026	0	97	51	0
27 July 2026	31 July 2026	0	106	52	0
03 August 2026	07 August 2026	0	85	104	0
10 August 2026	14 August 2026	0	48	34	0
17 August 2026	21 August 2026	0	324	54	0
24 August 2026	28 August 2026	0	164	39	0
31 August 2026	04 September 2026	0	36	50	0
07 September 2026	11 September 2026	0	166	100	0
14 September 2026	18 September 2026	0	476	172	0
21 September 2026	25 September 2026	0	143	28	0
28 September 2026	02 October 2026	0	327	48	0

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / GBP / Floating vs. Fixed	Number of New Trade / GBP / Overnight Index Swap	Number of New Trade / JPY / Basis Swap	Number of New Trade / JPY / Floating vs. Fixed
13 July 2026	17 July 2026	0	98	0	35
20 July 2026	24 July 2026	0	84	0	37
27 July 2026	31 July 2026	0	153	0	22
03 August 2026	07 August 2026	0	61	0	53
10 August 2026	14 August 2026	0	24	0	59
17 August 2026	21 August 2026	15	141	0	52
24 August 2026	28 August 2026	4	142	2	35
31 August 2026	04 September 2026	4	79	0	92
07 September 2026	11 September 2026	2	99	0	63
14 September 2026	18 September 2026	0	269	0	67
21 September 2026	25 September 2026	2	144	0	19
28 September 2026	02 October 2026	8	93	0	40

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / JPY / Overnight Index Swap	Number of New Trade / HKD / Basis Swap	Number of New Trade / HKD / Floating vs. Fixed	Number of New Trade / HKD / Overnight Index Swap
13 July 2026	17 July 2026	3,224	45	5,248	1
20 July 2026	24 July 2026	1,446	36	7,103	6
27 July 2026	31 July 2026	1,595	83	5,133	0
03 August 2026	07 August 2026	1,359	15	5,129	2
10 August 2026	14 August 2026	2,019	20	5,531	6
17 August 2026	21 August 2026	1,748	21	5,629	0
24 August 2026	28 August 2026	1,649	12	4,865	0
31 August 2026	04 September 2026	2,946	70	7,396	4
07 September 2026	11 September 2026	2,489	186	6,565	0
14 September 2026	18 September 2026	2,351	105	12,864	18
21 September 2026	25 September 2026	721	84	6,561	12
28 September 2026	02 October 2026	1,697	43	5,784	2

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					*By Product and Residua*
From	To	Number of New Trade / Others / Basis Swap	Number of New Trade / Others / Floating vs. Fixed	Number of New Trade / Others / Overnight Index Swap	Number of New Trade / 0 - 1 Year / Basis Swap
13 July 2026	17 July 2026	64	9,627	5,402	34
20 July 2026	24 July 2026	57	8,786	5,847	45
27 July 2026	31 July 2026	56	7,876	5,321	29
03 August 2026	07 August 2026	82	7,458	22,868	35
10 August 2026	14 August 2026	84	7,849	5,088	1
17 August 2026	21 August 2026	40	22,439	7,635	10
24 August 2026	28 August 2026	51	9,550	22,307	15
31 August 2026	04 September 2026	73	10,817	15,203	43
07 September 2026	11 September 2026	329	13,487	8,784	64
14 September 2026	18 September 2026	100	11,436	9,884	19
21 September 2026	25 September 2026	235	7,877	5,154	28
28 September 2026	02 October 2026	25	8,554	3,689	16

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period		*/ Maturity*			
From	To	Number of New Trade / 0 - 1 Year / Floating vs. Fixed	Number of New Trade / 0 - 1 Year / Overnight Index Swap	Number of New Trade / 1 - 2 Years / Basis Swap	Number of New Trade / 1 - 2 Years / Floating vs. Fixed
13 July 2026	17 July 2026	2,556	1,548	27	2,138
20 July 2026	24 July 2026	3,268	1,629	16	2,817
27 July 2026	31 July 2026	2,588	1,631	32	2,273
03 August 2026	07 August 2026	3,048	3,557	7	2,205
10 August 2026	14 August 2026	2,640	1,253	6	1,787
17 August 2026	21 August 2026	4,482	1,474	4	4,009
24 August 2026	28 August 2026	3,173	4,783	2	2,630
31 August 2026	04 September 2026	2,653	2,143	23	2,557
07 September 2026	11 September 2026	2,340	2,396	167	2,825
14 September 2026	18 September 2026	3,095	2,273	42	2,794
21 September 2026	25 September 2026	3,042	1,657	82	2,357
28 September 2026	02 October 2026	1,843	1,478	11	1,924

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 1 - 2 Years / Overnight Index Swap	Number of New Trade / 2 - 5 Years / Basis Swap	Number of New Trade / 2 - 5 Years / Floating vs. Fixed	Number of New Trade / 2 - 5 Years / Overnight Index Swap
13 July 2026	17 July 2026	1,524	25	7,789	4,495
20 July 2026	24 July 2026	1,462	24	8,570	3,763
27 July 2026	31 July 2026	1,348	43	5,816	3,270
03 August 2026	07 August 2026	3,925	32	6,592	9,830
10 August 2026	14 August 2026	1,368	43	6,402	3,185
17 August 2026	21 August 2026	1,720	29	11,404	4,150
24 August 2026	28 August 2026	3,564	28	7,623	10,531
31 August 2026	04 September 2026	2,149	18	9,577	6,974
07 September 2026	11 September 2026	1,938	248	9,110	4,281
14 September 2026	18 September 2026	2,339	60	12,246	6,182
21 September 2026	25 September 2026	1,571	175	8,066	3,651
28 September 2026	02 October 2026	1,340	38	7,786	2,592

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 5 - 10 Years / Basis Swap	Number of New Trade / 5 - 10 Years / Floating vs. Fixed	Number of New Trade / 5 - 10 Years / Overnight Index Swap	Number of New Trade / 10 - 15 Years / Basis Swap
13 July 2026	17 July 2026	20	7,180	3,571	2
20 July 2026	24 July 2026	4	6,087	3,708	6
27 July 2026	31 July 2026	30	5,908	3,516	5
03 August 2026	07 August 2026	21	5,518	8,261	3
10 August 2026	14 August 2026	23	6,158	2,833	33
17 August 2026	21 August 2026	9	11,908	4,097	9
24 August 2026	28 August 2026	9	6,734	6,970	12
31 August 2026	04 September 2026	43	12,387	8,514	12
07 September 2026	11 September 2026	23	10,803	4,598	14
14 September 2026	18 September 2026	32	11,417	5,203	49
21 September 2026	25 September 2026	29	5,828	3,216	6
28 September 2026	02 October 2026	8	5,301	2,545	0

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 10 - 15 Years / Floating vs. Fixed	Number of New Trade / 10 - 15 Years / Overnight Index Swap	Number of New Trade / 15 - 20 Years / Basis Swap	Number of New Trade / 15 - 20 Years / Floating vs. Fixed
13 July 2026	17 July 2026	1,544	1,473	0	62
20 July 2026	24 July 2026	1,364	923	0	48
27 July 2026	31 July 2026	1,243	1,157	0	50
03 August 2026	07 August 2026	1,182	1,679	0	92
10 August 2026	14 August 2026	1,429	1,068	0	41
17 August 2026	21 August 2026	2,564	1,472	1	631
24 August 2026	28 August 2026	1,803	1,470	0	71
31 August 2026	04 September 2026	2,452	2,008	0	59
07 September 2026	11 September 2026	2,616	1,890	1	56
14 September 2026	18 September 2026	2,189	2,004	10	78
21 September 2026	25 September 2026	1,393	942	0	26
28 September 2026	02 October 2026	1,571	990	0	64

Interest Rate Turnover Time Series

Interest Rate Turnover					
For The Period					
From	To	Number of New Trade / 15 - 20 Years / Overnight Index Swap	Number of New Trade / > 20 Years / Basis Swap	Number of New Trade / > 20 Years / Floating vs. Fixed	Number of New Trade / > 20 Years / Overnight Index Swap
13 July 2026	17 July 2026	199	0	85	564
20 July 2026	24 July 2026	63	0	92	367
27 July 2026	31 July 2026	110	0	65	428
03 August 2026	07 August 2026	502	0	71	411
10 August 2026	14 August 2026	103	0	70	455
17 August 2026	21 August 2026	130	0	196	615
24 August 2026	28 August 2026	83	0	72	446
31 August 2026	04 September 2026	83	4	361	522
07 September 2026	11 September 2026	91	0	125	482
14 September 2026	18 September 2026	189	4	293	633
21 September 2026	25 September 2026	117	0	149	461
28 September 2026	02 October 2026	85	0	260	445