

## Foreign Exchange Position

Positions as at: 30 September 2021

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	437,358.36	991,542.59	1,428,900.94
<b>Total</b>	<b>437,358.36</b>	<b>991,542.59</b>	<b>1,428,900.94</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	53,360	130,595	183,955
<b>Total</b>	<b>53,360</b>	<b>130,595</b>	<b>183,955</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	114,453.98	36,585.97	213,345.97	339,977.86	12,183.27	38,175.70	622,349.62	51,828.57	1,428,900.94
<b>Total</b>	<b>114,453.98</b>	<b>36,585.97</b>	<b>213,345.97</b>	<b>339,977.86</b>	<b>12,183.27</b>	<b>38,175.70</b>	<b>622,349.62</b>	<b>51,828.57</b>	<b>1,428,900.94</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,294	12,733	28,942	61,691	2,980	10,507	55,716	5,092	183,955
<b>Total</b>	<b>6,294</b>	<b>12,733</b>	<b>28,942</b>	<b>61,691</b>	<b>2,980</b>	<b>10,507</b>	<b>55,716</b>	<b>5,092</b>	<b>183,955</b>

### By Product and Residual Maturity

Outstanding Notional (US\$m)	0 - 3 Months	3 - 6 Months	6 - 9 Months	9 - 12 Months	1 - 2 Years	2 - 5 Years	> 5 Years	Total
Non-deliverable Forward	1,034,229.41	225,895.40	80,847.13	55,676.23	22,597.05	8,179.09	1,476.63	1,428,900.94
<b>Total</b>	<b>1,034,229.41</b>	<b>225,895.40</b>	<b>80,847.13</b>	<b>55,676.23</b>	<b>22,597.05</b>	<b>8,179.09</b>	<b>1,476.63</b>	<b>1,428,900.94</b>

Number of Outstanding Trades	0 - 3 Months	3 - 6 Months	6 - 9 Months	9 - 12 Months	1 - 2 Years	2 - 5 Years	> 5 Years	Total
Non-deliverable Forward	159,246	12,470	5,185	3,760	2,052	1,083	159	183,955
<b>Total</b>	<b>159,246</b>	<b>12,470</b>	<b>5,185</b>	<b>3,760</b>	<b>2,052</b>	<b>1,083</b>	<b>159</b>	<b>183,955</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6724	UAE Dirham
AFN	87.84	Afghani
ALL	103.79	Lek
AMD	488.6	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	598	Kwanza
ARS	98.57	Argentine Peso
AUD	1.3816	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6739	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	85.09	Taka
BGN	1.6738	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	1974.5	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

30 September 2021

BND	1.3577	Brunei Dollar
BOB	6.83	Boliviano
BRL	5.4293	Brazilian Real
BSD	1	Bahamian Dollar
BTN	74.075	Ngultrum
BWP	11.2994	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2685	Canadian Dollar
CDF	1981.2	Congolese Franc
CHF	0.9292	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	802.37	Chilean Peso
CNY	6.4595	Yuan Renminbi
COP	3831.53	Colombian Peso
COU	0.0745	Unidad de Valor Real
CRC	623.275	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	94.37	Cape Verde Escudo
CZK	21.813	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.364	Danish Krone
DOP	56.28	Dominican Peso
DZD	136.11	Algerian Dinar
EGP	15.66	Egyptian Pound
ERN	15	Nakfa
ETB	46.0426	Ethiopian Birr
EUR	0.8558	Euro
FJD	2.0903	Fiji Dollar
FKP	0.7302	Falkland Islands Pound
GBP	0.7387	Pound Sterling
GEL	3.092	Lari
GHS	5.94	Cedi
GIP	0.7301	Gibraltar Pound
GMD	51.7	Dalasi
GNF	9713	Guinea Franc
GTQ	7.725	Quetzal
GYD	207.56	Guyana Dollar
HKD	7.7827	Hong Kong Dollar
HNL	24.042	Lempira
HRK	6.4192	Croatian Kuna
HTG	97	Gourde
HUF	307.66	Forint
IDR	14270	Rupiah
ILS	3.2093	New Israeli Sheqel
INR	74.19	Indian Rupee

## Foreign Exchange Position

Positions as at:

30 September 2021

IQD	1459	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	128.16	Iceland Krona
JMD	147.64	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	111.5	Yen
KES	110.4	Kenyan Shilling
KGS	84.8	Som
KHR	4065	Riel
KMF	421.45	Comoro Franc
KPW	130	North Korean Won
KRW	1187.16	Won
KWD	0.3009	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	424.48	Tenge
LAK	9802.45	Kip
LBP	1505.5	Lebanese Pound
LKR	199	Sri Lanka Rupee
LRD	170	Liberian Dollar
LSL	15.0877	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.5282	Libyan Dinar
MAD	9.0095	Moroccan Dirham
MDL	17.5792	Moldovan Leu
MGA	3965	Malagasy Ariary
MKD	52.56	Denar
MMK	1748	Kyat
MNT	2825	Tugrik
MOP	8.016	Pataca
MRO	356	Ouguiya
MUR	42.55	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	807.51	Kwacha
MXN	20.3166	Mexican Peso
MXV	2.9375	Mexican Unidad de Inversion (UDI)
MYR	4.18	Malaysian Ringgit
MZN	63.2	Metical
NAD	15.099	Namibia Dollar
NGN	408.76	Naira
NIO	35.08	Cordoba Oro
NOK	8.6649	Norwegian Krone
NPR	118.46	Nepalese Rupee
NZD	1.437	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	4.1157	Nuevo Sol

## Foreign Exchange Position

Positions as at:

30 September 2021

PGK	3.4188	Kina
PHP	51.09	Philippine Peso
PKR	169.6	Pakistan Rupee
PLN	3.9646	Zloty
PYG	6873	Guarani
QAR	3.6415	Qatari Rial
RON	4.2341	Leu
RSD	100.54	Serbian Dinar
RUB	72.7105	Russian Ruble
RWF	1011.93	Rwanda Franc
SAR	3.751	Saudi Riyal
SBD	7.8864	Solomon Islands Dollar
SCR	14.2107	Seychelles Rupee
SDG	439.3472	Sudanese Pound
SEK	8.7334	Swedish Krona
SGD	1.3577	Singapore Dollar
SHP	0.7382	Saint Helena Pound
SLL	10474	Leone
SOS	575	Somali Shilling
SRD	21.293	Surinam Dollar
SSP	175.306	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYR	2511	Syrian Pound
SZL	15.099	Lilangeni
THB	33.85	Baht
TJS	11.339	Somoni
TMT	3.49	New Manat
TND	2.797	Tunisian Dinar
TOP	2.2134	Pa'anga
TRY	8.8657	Turkish Lira
TTD	6.7493	Trinidad and Tobago Dollar
TWD	27.781	New Taiwan Dollar
TZS	2304	Tanzanian Shilling
UAH	26.5278	Hryvnia
UGX	3520	Uganda Shilling
USD	1	US Dollar
UYU	42.69	Peso Uruguayo
UZS	10670.61	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	22761	Dong
VUV	110.45	Vatu
WST	2.5349	Tala
XAF	561.37	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	558.25	CFA Franc BCEAO
XPF	101.99	CFP Franc

## Foreign Exchange Position

Positions as at:

30 September 2021

YER	250 Yemeni Rial
ZAR	15.0925 Rand
ZMK	5185 Zambian Kwacha
ZWL	84.7535 Zimbabwe Dollar

## Interest Rate Position

Positions as at:

30 September 2021

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	815,351.76	563,813.71	1,379,165.47
Floating vs. Fixed	8,884,876.38	3,506,567.87	12,391,444.25
Overnight Index Swap	658,019.69	362,449.38	1,020,469.08
<b>Total</b>	<b>10,358,247.83</b>	<b>4,432,830.97</b>	<b>14,791,078.80</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,608	4,931	18,539
Floating vs. Fixed	262,660	117,299	379,959
Overnight Index Swap	19,230	7,037	26,266
<b>Total</b>	<b>295,498</b>	<b>129,266</b>	<b>424,763</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	344,950.47	0.00	80,364.41	7,737.20	217,446.74	142,022.33	586,644.33	1,379,165.47
Floating vs. Fixed	2,766,177.22	2,167,018.73	379,824.80	54,136.82	658,052.39	1,719,394.08	4,646,840.22	12,391,444.25
Overnight Index Swap	183,688.20	990.01	80,499.33	7,828.16	30,812.86	1.36	716,649.14	1,020,469.08
<b>Total</b>	<b>3,294,815.89</b>	<b>2,168,008.75</b>	<b>540,688.54</b>	<b>69,702.18</b>	<b>906,311.99</b>	<b>1,861,417.76</b>	<b>5,950,133.69</b>	<b>14,791,078.80</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,501	0	328	73	2,671	4,547	6,419	18,539
Floating vs. Fixed	89,580	69,390	5,698	1,286	13,614	67,212	133,180	379,959
Overnight Index Swap	1,689	21	605	177	522	7	23,245	26,266
<b>Total</b>	<b>95,770</b>	<b>69,411</b>	<b>6,631</b>	<b>1,536</b>	<b>16,807</b>	<b>71,766</b>	<b>162,844</b>	<b>424,763</b>

### By Product and Residual Maturity

Outstanding Notional (US\$m)	0 - 1 Year	1 - 2 Years	2 - 5 Years	5 - 10 Years	10 - 15 Years	15 - 20 Years	> 20 Years	Total
Basis Swap	504,713.49	248,125.92	368,086.44	188,300.77	39,626.63	18,339.92	11,972.32	1,379,165.47
Floating vs. Fixed	4,181,612.42	2,056,718.66	3,892,532.65	1,711,430.15	227,680.86	141,753.87	179,715.64	12,391,444.25
Overnight Index Swap	569,519.45	168,906.26	223,539.88	45,630.12	7,365.03	2,462.08	3,046.27	1,020,469.08
<b>Total</b>	<b>5,255,845.36</b>	<b>2,473,750.84</b>	<b>4,484,158.96</b>	<b>1,945,361.04</b>	<b>274,672.51</b>	<b>162,555.86</b>	<b>194,734.23</b>	<b>14,791,078.80</b>

Number of Outstanding Trades	0 - 1 Year	1 - 2 Years	2 - 5 Years	5 - 10 Years	10 - 15 Years	15 - 20 Years	> 20 Years	Total
Basis Swap	3,084	2,545	5,815	4,117	1,215	880	884	18,539
Floating vs. Fixed	61,820	50,768	156,006	85,013	10,577	6,939	8,837	379,959
Overnight Index Swap	6,248	5,596	11,579	2,199	299	158	189	26,266
<b>Total</b>	<b>71,151</b>	<b>58,908</b>	<b>173,400</b>	<b>91,328</b>	<b>12,090</b>	<b>7,977</b>	<b>9,910</b>	<b>424,763</b>

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ERN	15	Nakfa

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ETB	46.0426	Ethiopian Birr
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GEL	3.092	Lari
GHS	5.94	Cedi
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LVL	0.5078	Latvian Lats
LYD	4.5282	Libyan Dinar

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30 September 2021

MAD	9.0095 Moroccan Dirham
MDL	17.5792 Moldovan Leu
MGA	3965 Malagasy Ariary
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MMK	1748 Kyat
MNT	2825 Tugrik
MOP	8.016 Pataca
MRO	356 Ouguiya
MUR	42.55 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	807.51 Kwacha
MXN	20.3166 Mexican Peso
MXV	2.9375 Mexican Unidad de Inversion (UDI)
MYR	4.18 Malaysian Ringgit
MZN	63.2 Metical
NAD	15.099 Namibia Dollar
NGN	408.76 Naira
NIO	35.08 Cordoba Oro
NOK	8.6649 Norwegian Krone
NPR	118.46 Nepalese Rupee
NZD	1.437 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	4.1157 Nuevo Sol
PGK	3.4188 Kina
PHP	51.09 Philippine Peso
PKR	169.6 Pakistan Rupee
PLN	3.9646 Zloty
PYG	6873 Guarani
QAR	3.6415 Qatari Rial
RON	4.2341 Leu
RSD	100.54 Serbian Dinar
RUB	72.7105 Russian Ruble
RWF	1011.93 Rwanda Franc
SAR	3.751 Saudi Riyal
SBD	7.8864 Solomon Islands Dollar
SCR	14.2107 Seychelles Rupee
SDG	439.3472 Sudanese Pound
SEK	8.7334 Swedish Krona
SGD	1.3577 Singapore Dollar
SHP	0.7382 Saint Helena Pound
SLL	10474 Leone
SOS	575 Somali Shilling

## Interest Rate Position

Positions as at:

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SRD	21.293 Surinam Dollar
SSP	175.306 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	2511 Syrian Pound
SZL	15.099 Lilangeni
THB	33.85 Baht
TJS	11.339 Somoni
TMT	3.49 New Manat
TND	2.797 Tunisian Dinar
TOP	2.2134 Pa'anga
TRY	8.8657 Turkish Lira
TTD	6.7493 Trinidad and Tobago Dollar
TWD	27.781 New Taiwan Dollar
TZS	2304 Tanzanian Shilling
UAH	26.5278 Hryvnia
UGX	3520 Uganda Shilling
USD	1 US Dollar
UYU	42.69 Peso Uruguayo
UZS	10670.61 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	22761 Dong
VUV	110.45 Vatu
WST	2.5349 Tala
XAF	561.37 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	558.25 CFA Franc BCEAO
XPF	101.99 CFP Franc
YER	250 Yemeni Rial
ZAR	15.0925 Rand
ZMK	5185 Zambian Kwacha
ZWL	84.7535 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

27 September 2021 to

30 September 2021

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	86,073.60	160,318.75	246,392.35
Total	86,073.60	160,318.75	246,392.35

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	11,754	24,766	36,520
Total	11,754	24,766	36,520

### By Product and Currency

New Trade Turnover (US\$m)	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	21,753.09	5,778.81	43,724.17	63,106.94	2,396.39	8,872.72	92,645.38	8,114.85	246,392.35
Total	21,753.09	5,778.81	43,724.17	63,106.94	2,396.39	8,872.72	92,645.38	8,114.85	246,392.35

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,102	2,048	6,915	12,322	580	3,135	9,748	673	36,520
Total	1,102	2,048	6,915	12,322	580	3,135	9,748	673	36,520

### By Product and Residual Maturity

New Trade Turnover (US\$m)	0 - 3 Months	3 - 6 Months	6 - 9 Months	9 - 12 Months	1 - 2 Years	2 - 5 Years	> 5 Years	Total
Non-deliverable Forward	214,363.53	19,500.31	5,207.54	3,611.74	3,609.69	99.55	0.00	246,392.35
Total	214,363.53	19,500.31	5,207.54	3,611.74	3,609.69	99.55	0.00	246,392.35

Number of New Trade	0 - 3 Months	3 - 6 Months	6 - 9 Months	9 - 12 Months	1 - 2 Years	2 - 5 Years	> 5 Years	Total
Non-deliverable Forward	35,026	889	241	166	171	28	0	36,520
Total	35,026	889	241	166	171	28	0	36,520

## Interest Rate Turnover

Turnover for the period:

27 September 2021 to

30 September 2021

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	5,727.78	200,382.53	206,110.31
Floating vs. Fixed	311,493.54	261,023.35	572,516.88
Overnight Index Swap	77,448.43	59,261.48	136,709.91
<b>Total</b>	<b>394,669.74</b>	<b>520,667.36</b>	<b>915,337.10</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	144	1,477	1,621
Floating vs. Fixed	8,395	3,672	12,067
Overnight Index Swap	1,493	380	1,872
<b>Total</b>	<b>10,031</b>	<b>5,529</b>	<b>15,560</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	39,744.77	0.00	35,314.86	2,192.34	27,363.81	5,091.25	96,403.29	206,110.31
Floating vs. Fixed	172,453.58	80,803.40	7,014.18	1,677.32	16,103.12	61,262.25	233,203.05	572,516.88
Overnight Index Swap	29,738.32	204.35	0.00	599.42	2,773.39	0.00	103,394.43	136,709.91
<b>Total</b>	<b>241,936.67</b>	<b>81,007.75</b>	<b>42,329.04</b>	<b>4,469.09</b>	<b>46,240.31</b>	<b>66,353.49</b>	<b>433,000.76</b>	<b>915,337.10</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	419	0	178	18	101	160	745	1,621
Floating vs. Fixed	3,305	2,180	202	15	113	2,232	4,022	12,067
Overnight Index Swap	314	4	0	15	99	0	1,441	1,872
<b>Total</b>	<b>4,037</b>	<b>2,184</b>	<b>380</b>	<b>48</b>	<b>313</b>	<b>2,392</b>	<b>6,207</b>	<b>15,560</b>

### By Product and Residual Maturity

New Trade Turnover (US\$m)	0 - 1 Year	1 - 2 Years	2 - 5 Years	5 - 10 Years	10 - 15 Years	15 - 20 Years	> 20 Years	Total
Basis Swap	121,991.23	46,271.42	29,317.29	6,038.80	1,861.65	276.75	353.17	206,110.31
Floating vs. Fixed	217,272.01	114,066.17	132,401.09	92,595.82	12,563.25	1,055.88	2,562.67	572,516.88
Overnight Index Swap	67,427.30	20,746.56	23,456.06	18,122.14	5,750.04	541.25	666.56	136,709.91
<b>Total</b>	<b>406,690.53</b>	<b>181,084.15</b>	<b>185,174.43</b>	<b>116,756.77</b>	<b>20,174.94</b>	<b>1,873.88</b>	<b>3,582.40</b>	<b>915,337.10</b>

Number of New Trade	0 - 1 Year	1 - 2 Years	2 - 5 Years	5 - 10 Years	10 - 15 Years	15 - 20 Years	> 20 Years	Total
Basis Swap	157	174	395	349	161	111	274	1,621
Floating vs. Fixed	1,159	1,523	3,494	4,524	738	146	485	12,067
Overnight Index Swap	175	175	499	656	273	33	64	1,872
<b>Total</b>	<b>1,490</b>	<b>1,872</b>	<b>4,387</b>	<b>5,529</b>	<b>1,172</b>	<b>290</b>	<b>822</b>	<b>15,560</b>