

## Foreign Exchange Position

Positions as at: 15 October 2021

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	427,429.94	992,332.85	1,419,762.79
<b>Total</b>	<b>427,429.94</b>	<b>992,332.85</b>	<b>1,419,762.79</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	53,183	133,524	186,707
<b>Total</b>	<b>53,183</b>	<b>133,524</b>	<b>186,707</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	114,451.57	36,161.26	221,228.37	349,424.86	11,704.34	37,969.97	605,245.26	43,577.17	1,419,762.79
<b>Total</b>	<b>114,451.57</b>	<b>36,161.26</b>	<b>221,228.37</b>	<b>349,424.86</b>	<b>11,704.34</b>	<b>37,969.97</b>	<b>605,245.26</b>	<b>43,577.17</b>	<b>1,419,762.79</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,202	12,961	33,320	60,661	2,815	10,970	54,640	5,138	186,707
<b>Total</b>	<b>6,202</b>	<b>12,961</b>	<b>33,320</b>	<b>60,661</b>	<b>2,815</b>	<b>10,970</b>	<b>54,640</b>	<b>5,138</b>	<b>186,707</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	1,039,932.05	208,635.54	84,511.69	52,381.31	24,595.69	8,219.75	1,486.77	1,419,762.79
<b>Total</b>	<b>1,039,932.05</b>	<b>208,635.54</b>	<b>84,511.69</b>	<b>52,381.31</b>	<b>24,595.69</b>	<b>8,219.75</b>	<b>1,486.77</b>	<b>1,419,762.79</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	162,144	12,150	5,409	3,593	2,183	1,069	159	186,707
<b>Total</b>	<b>162,144</b>	<b>12,150</b>	<b>5,409</b>	<b>3,593</b>	<b>2,183</b>	<b>1,069</b>	<b>159</b>	<b>186,707</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	90.14	Afghani
ALL	105	Lek
AMD	474.85	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	596.804	Kwanza
ARS	98.892	Argentine Peso
AUD	1.3604	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6962	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	85.24	Taka
BGN	1.696	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	1976.5	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

15 October 2021

BND	1.3569	Brunei Dollar
BOB	6.84	Boliviano
BRL	5.5325	Brazilian Real
BSD	1	Bahamian Dollar
BTN	75.477	Ngultrum
BWP	11.274	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2465	Canadian Dollar
CDF	1980.77	Congolese Franc
CHF	0.9306	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	822.78	Chilean Peso
CNY	6.4485	Yuan Renminbi
COP	3719.03	Colombian Peso
COU	0.0761	Unidad de Valor Real
CRC	625.75	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	95.63	Cape Verde Escudo
CZK	22.031	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.453	Danish Krone
DOP	56.19	Dominican Peso
DZD	137.222	Algerian Dinar
EGP	15.68	Egyptian Pound
ERN	15	Nakfa
ETB	46.547	Ethiopian Birr
EUR	0.8672	Euro
FJD	2.0842	Fiji Dollar
FKP	0.7345	Falkland Islands Pound
GBP	0.7358	Pound Sterling
GEL	3.113	Lari
GHS	5.98	Cedi
GIP	0.7344	Gibraltar Pound
GMD	51.65	Dalasi
GNF	9687	Guinea Franc
GTQ	7.725	Quetzal
GYD	207.18	Guyana Dollar
HKD	7.7815	Hong Kong Dollar
HNL	24.035	Lempira
HRK	6.5155	Croatian Kuna
HTG	98	Gourde
HUF	312.17	Forint
IDR	14215	Rupiah
ILS	3.2303	New Israeli Sheqel
INR	75.468	Indian Rupee

## Foreign Exchange Position

Positions as at:

15 October 2021

IQD	1459	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	129.95	Iceland Krona
JMD	148	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	113.6	Yen
KES	110.7	Kenyan Shilling
KGS	84.8	Som
KHR	4065	Riel
KMF	426.08	Comoro Franc
KPW	130	North Korean Won
KRW	1197.29	Won
KWD	0.3013	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	425.08	Tenge
LAK	10064.8	Kip
LBP	1505.5	Lebanese Pound
LKR	200	Sri Lanka Rupee
LRD	165.2	Liberian Dollar
LSL	14.97	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.551	Libyan Dinar
MAD	9.0824	Moroccan Dirham
MDL	17.2652	Moldovan Leu
MGA	3933.5	Malagasy Ariary
MKD	53.09	Denar
MMK	1870	Kyat
MNT	2820	Tugrik
MOP	8.015	Pataca
MRO	356	Ouguiya
MUR	42.45	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	807.51	Kwacha
MXN	20.7752	Mexican Peso
MXV	2.9919	Mexican Unidad de Inversion (UDI)
MYR	4.163	Malaysian Ringgit
MZN	63.2	Metical
NAD	14.9432	Namibia Dollar
NGN	409.87	Naira
NIO	35.16	Cordoba Oro
NOK	8.5582	Norwegian Krone
NPR	120.82	Nepalese Rupee
NZD	1.4413	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	4.0278	Nuevo Sol

## Foreign Exchange Position

Positions as at:

15 October 2021

PGK	3.4188	Kina
PHP	50.83	Philippine Peso
PKR	171	Pakistan Rupee
PLN	3.9701	Zloty
PYG	6881	Guarani
QAR	3.651	Qatari Rial
RON	4.291	Leu
RSD	101.85	Serbian Dinar
RUB	71.698	Russian Ruble
RWF	1014.58	Rwanda Franc
SAR	3.7508	Saudi Riyal
SBD	7.9365	Solomon Islands Dollar
SCR	14.4485	Seychelles Rupee
SDG	438.9652	Sudanese Pound
SEK	8.779	Swedish Krona
SGD	1.3569	Singapore Dollar
SHP	0.7338	Saint Helena Pound
SLL	10540	Leone
SOS	575	Somali Shilling
SRD	21.322	Surinam Dollar
SSP	175.306	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	2510	Syrian Pound
SZL	14.976	Lilangeni
THB	33.33	Baht
TJS	11.319	Somoni
TMT	3.49	New Manat
TND	2.8394	Tunisian Dinar
TOP	2.1973	Pa'anga
TRY	9.034	Turkish Lira
TTD	6.7493	Trinidad and Tobago Dollar
TWD	28.134	New Taiwan Dollar
TZS	2299	Tanzanian Shilling
UAH	26.3448	Hryvnia
UGX	3577.83	Uganda Shilling
USD	1	US Dollar
UYU	43.42	Peso Uruguayo
UZS	10679.01	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	22757	Dong
VUV	110.33	Vatu
WST	2.5458	Tala
XAF	568.81	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	563.25	CFA Franc BCEAO
XPF	103.35	CFP Franc

## Foreign Exchange Position

Positions as at:

15 October 2021

YER	249.95	Yemeni Rial
ZAR	14.9755	Rand
ZMK	5185	Zambian Kwacha
ZWL	86.3394	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

15 October 2021

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	784,278.46	436,178.92	1,220,457.38
Floating vs. Fixed	9,188,439.78	3,446,435.12	12,634,874.90
Overnight Index Swap	618,887.76	347,561.90	966,449.66
<b>Total</b>	<b>10,591,606.00</b>	<b>4,230,175.94</b>	<b>14,821,781.94</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,030	4,263	17,293
Floating vs. Fixed	273,717	118,243	391,960
Overnight Index Swap	20,640	7,175	27,814
<b>Total</b>	<b>307,387</b>	<b>129,680</b>	<b>437,067</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	329,601.73	0.00	56,891.77	6,953.32	143,587.02	144,493.44	538,930.10	1,220,457.38
Floating vs. Fixed	2,848,644.45	2,129,747.51	385,140.47	55,861.01	717,874.56	1,754,831.64	4,742,775.25	12,634,874.90
Overnight Index Swap	198,365.83	1,196.40	79,439.38	8,895.94	33,902.32	1.36	644,648.44	966,449.66
<b>Total</b>	<b>3,376,612.01</b>	<b>2,130,943.91</b>	<b>521,471.62</b>	<b>71,710.28</b>	<b>895,363.90</b>	<b>1,899,326.45</b>	<b>5,926,353.79</b>	<b>14,821,781.94</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,340	0	204	61	1,869	4,580	6,239	17,293
Floating vs. Fixed	91,124	68,214	5,841	1,309	14,797	69,266	141,412	391,960
Overnight Index Swap	1,860	25	605	192	575	7	24,550	27,814
<b>Total</b>	<b>97,324</b>	<b>68,239</b>	<b>6,650</b>	<b>1,562</b>	<b>17,241</b>	<b>73,853</b>	<b>172,201</b>	<b>437,067</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	428,736.34	219,597.02	335,471.09	174,565.38	34,416.67	16,348.31	11,322.58	1,220,457.38
Floating vs. Fixed	4,154,136.13	2,174,879.83	3,932,776.74	1,800,854.41	244,064.67	145,291.76	182,871.35	12,634,874.90
Overnight Index Swap	495,321.29	172,355.64	232,562.09	50,826.85	8,198.75	3,562.81	3,622.24	966,449.66
<b>Total</b>	<b>5,078,193.76</b>	<b>2,566,832.49</b>	<b>4,500,809.91</b>	<b>2,026,246.64</b>	<b>286,680.10</b>	<b>165,202.87</b>	<b>197,816.17</b>	<b>14,821,781.94</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	3,037	2,439	5,486	3,841	1,036	743	712	17,293
Floating vs. Fixed	62,926	54,215	156,981	90,144	11,470	7,121	9,104	391,960
Overnight Index Swap	6,275	6,030	12,130	2,637	355	184	205	27,814
<b>Total</b>	<b>72,238</b>	<b>62,684</b>	<b>174,597</b>	<b>96,621</b>	<b>12,860</b>	<b>8,048</b>	<b>10,021</b>	<b>437,067</b>

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ALL	105 Lek
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DOP	56.19 Dominican Peso
DZD	137.222 Algerian Dinar
EGP	15.68 Egyptian Pound
ERN	15 Nakfa

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15 October 2021

ETB	46.547	Ethiopian Birr
EUR	0.8672	Euro
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GBP	0.7358	Pound Sterling
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GTQ	7.725	Quetzal
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LKR	200	Sri Lanka Rupee
LRD	165.2	Liberian Dollar
LSL	14.97	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.551	Libyan Dinar

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15 October 2021

MAD	9.0824 Moroccan Dirham
MDL	17.2652 Moldovan Leu
MGA	3933.5 Malagasy Ariary
MKD	53.09 Denar
MMK	1870 Kyat
MNT	2820 Tugrik
MOP	8.015 Pataca
MRO	356 Ouguiya
MUR	42.45 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	807.51 Kwacha
MXN	20.7752 Mexican Peso
MXV	2.9919 Mexican Unidad de Inversion (UDI)
MYR	4.163 Malaysian Ringgit
MZN	63.2 Metical
NAD	14.9432 Namibia Dollar
NGN	409.87 Naira
NIO	35.16 Cordoba Oro
NOK	8.5582 Norwegian Krone
NPR	120.82 Nepalese Rupee
NZD	1.4413 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	4.0278 Nuevo Sol
PGK	3.4188 Kina
PHP	50.83 Philippine Peso
PKR	171 Pakistan Rupee
PLN	3.9701 Zloty
PYG	6881 Guarani
QAR	3.651 Qatari Rial
RON	4.291 Leu
RSD	101.85 Serbian Dinar
RUB	71.698 Russian Ruble
RWF	1014.58 Rwanda Franc
SAR	3.7508 Saudi Riyal
SBD	7.9365 Solomon Islands Dollar
SCR	14.4485 Seychelles Rupee
SDG	438.9652 Sudanese Pound
SEK	8.779 Swedish Krona
SGD	1.3569 Singapore Dollar
SHP	0.7338 Saint Helena Pound
SLL	10540 Leone
SOS	575 Somali Shilling

## Interest Rate Position

Positions as at:

15 October 2021

SRD	21.322 Surinam Dollar
SSP	175.306 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	2510 Syrian Pound
SZL	14.976 Lilangeni
THB	33.33 Baht
TJS	11.319 Somoni
TMT	3.49 New Manat
TND	2.8394 Tunisian Dinar
TOP	2.1973 Pa'anga
TRY	9.034 Turkish Lira
TTD	6.7493 Trinidad and Tobago Dollar
TWD	28.134 New Taiwan Dollar
TZS	2299 Tanzanian Shilling
UAH	26.3448 Hryvnia
UGX	3577.83 Uganda Shilling
USD	1 US Dollar
UYU	43.42 Peso Uruguayo
UZS	10679.01 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	22757 Dong
VUV	110.33 Vatu
WST	2.5458 Tala
XAF	568.81 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	563.25 CFA Franc BCEAO
XPF	103.35 CFP Franc
YER	249.95 Yemeni Rial
ZAR	14.9755 Rand
ZMK	5185 Zambian Kwacha
ZWL	86.3394 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

11 October 2021 to

15 October 2021

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	95,576.25	157,458.00	253,034.26
Total	95,576.25	157,458.00	253,034.26

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	14,917	27,137	42,054
Total	14,917	27,137	42,054

### By Product and Currency

New Trade Turnover (US\$m)	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	23,175.28	7,876.19	35,849.64	74,786.71	2,446.88	6,526.83	97,718.19	4,654.54	253,034.26
Total	23,175.28	7,876.19	35,849.64	74,786.71	2,446.88	6,526.83	97,718.19	4,654.54	253,034.26

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,151	3,507	7,850	14,346	457	2,321	11,851	572	42,054
Total	1,151	3,507	7,850	14,346	457	2,321	11,851	572	42,054

### 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	218,255.22	20,855.83	6,229.31	2,351.80	4,636.30	705.80	0.00	253,034.26
Total	218,255.22	20,855.83	6,229.31	2,351.80	4,636.30	705.80	0.00	253,034.26

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	40,226	1,028	328	133	316	24	0	42,054
Total	40,226	1,028	328	133	316	24	0	42,054

## Interest Rate Turnover

Turnover for the period:

11 October 2021 to

15 October 2021

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	23,751.77	243,213.95	266,965.72
Floating vs. Fixed	588,536.86	326,603.04	915,139.90
Overnight Index Swap	78,311.79	35,218.62	113,530.41
<b>Total</b>	<b>690,600.41</b>	<b>605,035.61</b>	<b>1,295,636.03</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	209	1,414	1,623
Floating vs. Fixed	16,373	4,185	20,558
Overnight Index Swap	1,608	377	1,985
<b>Total</b>	<b>18,190</b>	<b>5,976</b>	<b>24,165</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	38,903.79	0.00	29,215.70	3,618.69	7,842.83	4,124.74	183,259.97	266,965.72
Floating vs. Fixed	171,039.75	163,244.67	18,144.45	4,958.95	60,739.52	65,402.43	431,610.13	915,139.90
Overnight Index Swap	22,009.47	409.40	0.00	210.87	6,844.80	0.00	84,055.87	113,530.41
<b>Total</b>	<b>231,953.01</b>	<b>163,654.07</b>	<b>47,360.14</b>	<b>8,788.51</b>	<b>75,427.15</b>	<b>69,527.17</b>	<b>698,925.97</b>	<b>1,295,636.03</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	415	0	143	36	90	90	850	1,623
Floating vs. Fixed	2,175	3,151	371	40	671	2,967	11,183	20,558
Overnight Index Swap	283	8	0	7	95	0	1,592	1,985
<b>Total</b>	<b>2,873</b>	<b>3,159</b>	<b>514</b>	<b>83</b>	<b>856</b>	<b>3,057</b>	<b>13,625</b>	<b>24,165</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	174,142.49	57,369.78	24,013.55	7,794.01	2,368.62	470.38	806.88	266,965.72
Floating vs. Fixed	346,731.87	238,338.86	161,090.88	136,755.65	19,512.41	6,335.31	6,374.91	915,139.90
Overnight Index Swap	43,899.81	22,175.24	25,095.75	15,265.44	3,775.58	1,452.03	1,866.56	113,530.41
<b>Total</b>	<b>564,774.17</b>	<b>317,883.87</b>	<b>210,200.19</b>	<b>159,815.11</b>	<b>25,656.62</b>	<b>8,257.72</b>	<b>9,048.35</b>	<b>1,295,636.03</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	201	218	346	346	151	102	260	1,623
Floating vs. Fixed	2,857	4,099	4,295	7,364	966	279	699	20,558
Overnight Index Swap	194	382	572	529	165	39	105	1,985
<b>Total</b>	<b>3,251</b>	<b>4,699</b>	<b>5,212</b>	<b>8,239</b>	<b>1,281</b>	<b>420</b>	<b>1,064</b>	<b>24,165</b>