

## Foreign Exchange Position

Positions as at: 22 October 2021

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	453,038.90	1,024,732.76	1,477,771.66
<b>Total</b>	<b>453,038.90</b>	<b>1,024,732.76</b>	<b>1,477,771.66</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	58,272	140,658	198,930
<b>Total</b>	<b>58,272</b>	<b>140,658</b>	<b>198,930</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	122,273.90	36,426.81	221,501.76	369,533.43	12,026.74	37,358.79	631,804.81	46,845.44	1,477,771.66
<b>Total</b>	<b>122,273.90</b>	<b>36,426.81</b>	<b>221,501.76</b>	<b>369,533.43</b>	<b>12,026.74</b>	<b>37,358.79</b>	<b>631,804.81</b>	<b>46,845.44</b>	<b>1,477,771.66</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,516	13,399	33,884	67,564	2,755	10,783	58,762	5,267	198,930
<b>Total</b>	<b>6,516</b>	<b>13,399</b>	<b>33,884</b>	<b>67,564</b>	<b>2,755</b>	<b>10,783</b>	<b>58,762</b>	<b>5,267</b>	<b>198,930</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	1,113,017.06	196,027.47	83,700.95	51,044.44	24,244.17	8,234.40	1,503.18	1,477,771.66
<b>Total</b>	<b>1,113,017.06</b>	<b>196,027.47</b>	<b>83,700.95</b>	<b>51,044.44</b>	<b>24,244.17</b>	<b>8,234.40</b>	<b>1,503.18</b>	<b>1,477,771.66</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	174,737	11,891	5,343	3,582	2,149	1,067	161	198,930
<b>Total</b>	<b>174,737</b>	<b>11,891</b>	<b>5,343</b>	<b>3,582</b>	<b>2,149</b>	<b>1,067</b>	<b>161</b>	<b>198,930</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	89.86	Afghani
ALL	104.1	Lek
AMD	475	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	598	Kwanza
ARS	99.35	Argentine Peso
AUD	1.3303	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6785	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	85.26	Taka
BGN	1.6782	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	1977.9	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

22 October 2021

BND	1.3434	Brunei Dollar
BOB	6.83	Boliviano
BRL	5.5975	Brazilian Real
BSD	1	Bahamian Dollar
BTN	74.888	Ngultrum
BWP	11.0988	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2319	Canadian Dollar
CDF	1980.81	Congolese Franc
CHF	0.9188	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	813.6	Chilean Peso
CNY	6.3936	Yuan Renminbi
COP	3765.62	Colombian Peso
COU	0.0762	Unidad de Valor Real
CRC	626.6	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	94.63	Cape Verde Escudo
CZK	21.9	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.3858	Danish Krone
DOP	56.24	Dominican Peso
DZD	136.485	Algerian Dinar
EGP	15.65	Egyptian Pound
ERN	15	Nakfa
ETB	46.8204	Ethiopian Birr
EUR	0.8581	Euro
FJD	2.0517	Fiji Dollar
FKP	0.723	Falkland Islands Pound
GBP	0.7233	Pound Sterling
GEL	3.12	Lari
GHS	5.95	Cedi
GIP	0.7229	Gibraltar Pound
GMD	52.1	Dalasi
GNF	9618	Guinea Franc
GTQ	7.72	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7735	Hong Kong Dollar
HNL	24	Lempira
HRK	6.444	Croatian Kuna
HTG	98	Gourde
HUF	310.45	Forint
IDR	14073	Rupiah
ILS	3.2108	New Israeli Sheqel
INR	74.7905	Indian Rupee

## Foreign Exchange Position

Positions as at:

22 October 2021

IQD	1458	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	128.59	Iceland Krona
JMD	149	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	114.26	Yen
KES	110.95	Kenyan Shilling
KGS	84.3	Som
KHR	4065	Riel
KMF	422.2	Comoro Franc
KPW	130	North Korean Won
KRW	1175.63	Won
KWD	0.3012	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	426.18	Tenge
LAK	10127	Kip
LBP	1505.5	Lebanese Pound
LKR	200	Sri Lanka Rupee
LRD	157.9	Liberian Dollar
LSL	14.3789	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.5353	Libyan Dinar
MAD	9.025	Moroccan Dirham
MDL	17.3	Moldovan Leu
MGA	3930	Malagasy Ariary
MKD	52.81	Denar
MMK	1810	Kyat
MNT	2825	Tugrik
MOP	8.007	Pataca
MRO	356	Ouguiya
MUR	42.45	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	807.51	Kwacha
MXN	20.1972	Mexican Peso
MXV	2.906	Mexican Unidad de Inversion (UDI)
MYR	4.16	Malaysian Ringgit
MZN	63.2	Metical
NAD	14.42	Namibia Dollar
NGN	409.82	Naira
NIO	35.16	Cordoba Oro
NOK	8.2994	Norwegian Krone
NPR	119.79	Nepalese Rupee
NZD	1.3877	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.933	Nuevo Sol

## Foreign Exchange Position

Positions as at:

22 October 2021

PGK	3.4188	Kina
PHP	50.77	Philippine Peso
PKR	173.2	Pakistan Rupee
PLN	3.9293	Zloty
PYG	6917.05	Guarani
QAR	3.6587	Qatari Rial
RON	4.2416	Leu
RSD	100.75	Serbian Dinar
RUB	70.63	Russian Ruble
RWF	1015.78	Rwanda Franc
SAR	3.7507	Saudi Riyal
SBD	7.8864	Solomon Islands Dollar
SCR	14.25	Seychelles Rupee
SDG	438.9662	Sudanese Pound
SEK	8.5796	Swedish Krona
SGD	1.3434	Singapore Dollar
SHP	0.7254	Saint Helena Pound
SLL	10555	Leone
SOS	575	Somali Shilling
SRD	21.342	Surinam Dollar
SSP	172.7	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYF	2511	Syrian Pound
SZL	14.3948	Lilangeni
THB	33.36	Baht
TJS	11.285	Somoni
TMT	3.49	New Manat
TND	2.8015	Tunisian Dinar
TOP	2.1959	Pa'anga
TRY	9.2098	Turkish Lira
TTD	6.7638	Trinidad and Tobago Dollar
TWD	27.87	New Taiwan Dollar
TZS	2300	Tanzanian Shilling
UAH	26.1749	Hryvnia
UGX	3590	Uganda Shilling
USD	1	US Dollar
UYU	43.76	Peso Uruguayo
UZS	10625	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	22755	Dong
VUV	108.97	Vatu
WST	2.4975	Tala
XAF	562.91	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	561	CFA Franc BCEAO
XPF	102.27	CFP Franc

## Foreign Exchange Position

Positions as at:

22 October 2021

YER	250	Yemeni Rial
ZAR	14.3925	Rand
ZMK	5185	Zambian Kwacha
ZWL	90.754	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

22 October 2021

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	777,796.25	386,375.47	1,164,171.72
Floating vs. Fixed	9,269,897.04	3,600,857.62	12,870,754.65
Overnight Index Swap	669,647.78	357,392.10	1,027,039.88
<b>Total</b>	<b>10,717,341.06</b>	<b>4,344,625.19</b>	<b>15,061,966.25</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,822	4,310	17,132
Floating vs. Fixed	271,308	123,668	394,976
Overnight Index Swap	21,376	7,233	28,608
<b>Total</b>	<b>305,506</b>	<b>135,210</b>	<b>440,715</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	332,781.10	0.00	57,391.47	6,480.79	141,925.30	146,458.91	479,134.15	1,164,171.72
Floating vs. Fixed	2,961,546.44	2,179,374.01	388,907.57	56,354.56	708,992.96	1,774,851.92	4,800,727.19	12,870,754.65
Overnight Index Swap	209,208.09	1,627.41	82,239.37	14,771.86	41,221.38	1.36	677,970.40	1,027,039.88
<b>Total</b>	<b>3,503,535.63</b>	<b>2,181,001.42</b>	<b>528,538.41</b>	<b>77,607.21</b>	<b>892,139.65</b>	<b>1,921,312.19</b>	<b>5,957,831.75</b>	<b>15,061,966.25</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,338	0	244	59	1,851	4,623	6,017	17,132
Floating vs. Fixed	92,388	69,333	5,909	1,309	14,712	69,612	141,715	394,976
Overnight Index Swap	2,056	36	647	222	613	7	25,027	28,608
<b>Total</b>	<b>98,782</b>	<b>69,369</b>	<b>6,800</b>	<b>1,590</b>	<b>17,176</b>	<b>74,242</b>	<b>172,759</b>	<b>440,715</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	381,958.08	207,004.20	338,576.29	174,424.81	34,521.50	16,371.93	11,314.91	1,164,171.72
Floating vs. Fixed	4,218,813.93	2,222,453.01	4,009,332.61	1,841,308.45	248,572.32	146,504.73	183,769.60	12,870,754.65
Overnight Index Swap	534,194.77	171,019.53	242,620.80	54,282.53	14,954.04	5,698.89	4,269.32	1,027,039.88
<b>Total</b>	<b>5,134,966.77</b>	<b>2,600,476.75</b>	<b>4,590,529.70</b>	<b>2,070,015.79</b>	<b>298,047.87</b>	<b>168,575.54</b>	<b>199,353.83</b>	<b>15,061,966.25</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	3,072	2,377	5,479	3,755	1,014	731	705	17,132
Floating vs. Fixed	63,359	53,458	158,283	91,852	11,593	7,085	9,347	394,976
Overnight Index Swap	6,338	6,103	12,392	2,870	449	214	244	28,608
<b>Total</b>	<b>72,769</b>	<b>61,938</b>	<b>176,153</b>	<b>98,476</b>	<b>13,055</b>	<b>8,029</b>	<b>10,296</b>	<b>440,715</b>

### Foreign Exchange Rate

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## Interest Rate Position

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EGP	15.65	Egyptian Pound
ERN	15	Nakfa

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Positions as at:

22 October 2021

ETB	46.8204	Ethiopian Birr
EUR	0.8581	Euro
FJD	2.0517	Fiji Dollar
FKP	0.723	Falkland Islands Pound
GBP	0.7233	Pound Sterling
GEL	3.12	Lari
GHS	5.95	Cedi
GIP	0.7229	Gibraltar Pound
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LVL	0.5078	Latvian Lats
LYD	4.5353	Libyan Dinar

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MAD	9.025 Moroccan Dirham
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MKD	52.81 Denar
MMK	1810 Kyat
MNT	2825 Tugrik
MOP	8.007 Pataca
MRO	356 Ouguiya
MUR	42.45 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	807.51 Kwacha
MXN	20.1972 Mexican Peso
MXV	2.906 Mexican Unidad de Inversion (UDI)
MYR	4.16 Malaysian Ringgit
MZN	63.2 Metical
NAD	14.42 Namibia Dollar
NGN	409.82 Naira
NIO	35.16 Cordoba Oro
NOK	8.2994 Norwegian Krone
NPR	119.79 Nepalese Rupee
NZD	1.3877 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.933 Nuevo Sol
PGK	3.4188 Kina
PHP	50.77 Philippine Peso
PKR	173.2 Pakistan Rupee
PLN	3.9293 Zloty
PYG	6917.05 Guarani
QAR	3.6587 Qatari Rial
RON	4.2416 Leu
RSD	100.75 Serbian Dinar
RUB	70.63 Russian Ruble
RWF	1015.78 Rwanda Franc
SAR	3.7507 Saudi Riyal
SBD	7.8864 Solomon Islands Dollar
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SEK	8.5796 Swedish Krona
SGD	1.3434 Singapore Dollar
SHP	0.7254 Saint Helena Pound
SLL	10555 Leone
SOS	575 Somali Shilling

## Interest Rate Position

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SSP	172.7 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	2511 Syrian Pound
SZL	14.3948 Lilangeni
THB	33.36 Baht
TJS	11.285 Somoni
TMT	3.49 New Manat
TND	2.8015 Tunisian Dinar
TOP	2.1959 Pa'anga
TRY	9.2098 Turkish Lira
TTD	6.7638 Trinidad and Tobago Dollar
TWD	27.87 New Taiwan Dollar
TZS	2300 Tanzanian Shilling
UAH	26.1749 Hryvnia
UGX	3590 Uganda Shilling
USD	1 US Dollar
UYU	43.76 Peso Uruguayo
UZS	10625 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	22755 Dong
VUV	108.97 Vatu
WST	2.4975 Tala
XAF	562.91 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	561 CFA Franc BCEAO
XPF	102.27 CFP Franc
YER	250 Yemeni Rial
ZAR	14.3925 Rand
ZMK	5185 Zambian Kwacha
ZWL	90.754 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

18 October 2021 to

22 October 2021

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	113,826.75	189,127.85	302,954.61
Total	113,826.75	189,127.85	302,954.61

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	17,666	32,058	49,724
Total	17,666	32,058	49,724

### 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	30,222.19	8,267.01	41,042.23	76,937.59	2,271.26	7,086.42	128,899.81	8,228.09	302,954.61
Total	30,222.19	8,267.01	41,042.23	76,937.59	2,271.26	7,086.42	128,899.81	8,228.09	302,954.61

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,697	3,584	8,138	18,954	522	2,181	13,846	803	49,724
Total	1,697	3,584	8,138	18,954	522	2,181	13,846	803	49,724

### 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	267,138.13	23,498.13	6,360.21	2,060.58	3,616.12	265.56	15.88	302,954.61
Total	267,138.13	23,498.13	6,360.21	2,060.58	3,616.12	265.56	15.88	302,954.61

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	47,933	1,144	221	162	251	12	2	49,724
Total	47,933	1,144	221	162	251	12	2	49,724

## Interest Rate Turnover

Turnover for the period:

18 October 2021 to

22 October 2021

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	16,740.89	213,287.85	230,028.74
Floating vs. Fixed	707,112.85	509,887.99	1,217,000.84
Overnight Index Swap	111,672.74	47,255.49	158,928.23
<b>Total</b>	<b>835,526.48</b>	<b>770,431.33</b>	<b>1,605,957.81</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	240	1,495	1,735
Floating vs. Fixed	23,277	7,375	30,652
Overnight Index Swap	2,416	613	3,029
<b>Total</b>	<b>25,933</b>	<b>9,483</b>	<b>35,415</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	36,863.20	0.00	29,299.68	3,796.16	6,720.88	4,428.92	148,919.90	230,028.74
Floating vs. Fixed	366,171.18	117,530.67	28,458.32	2,379.64	10,505.26	124,145.47	567,810.30	1,217,000.84
Overnight Index Swap	24,966.43	763.36	8,165.73	7,054.99	14,249.57	0.00	103,728.15	158,928.23
<b>Total</b>	<b>428,000.81</b>	<b>118,294.02</b>	<b>65,923.73</b>	<b>13,230.79</b>	<b>31,475.71</b>	<b>128,574.39</b>	<b>820,458.36</b>	<b>1,605,957.81</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	360	0	185	54	72	137	927	1,735
Floating vs. Fixed	4,556	3,366	531	38	114	4,268	17,781	30,652
Overnight Index Swap	435	20	200	54	83	0	2,238	3,029
<b>Total</b>	<b>5,350</b>	<b>3,386</b>	<b>916</b>	<b>146</b>	<b>268</b>	<b>4,405</b>	<b>20,946</b>	<b>35,415</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	134,045.31	46,843.64	32,176.05	11,715.99	3,509.99	763.99	973.76	230,028.74
Floating vs. Fixed	370,897.57	318,100.90	225,332.37	264,358.87	22,475.58	3,075.08	12,760.47	1,217,000.84
Overnight Index Swap	42,361.55	43,405.04	34,178.85	17,723.44	15,775.30	3,721.15	1,762.90	158,928.23
<b>Total</b>	<b>547,304.43</b>	<b>408,349.57</b>	<b>291,687.27</b>	<b>293,798.31</b>	<b>41,760.87</b>	<b>7,560.22</b>	<b>15,497.13</b>	<b>1,605,957.81</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	185	176	426	401	169	109	270	1,735
Floating vs. Fixed	5,156	3,991	7,314	11,418	1,268	297	1,210	30,652
Overnight Index Swap	237	567	877	838	309	78	125	3,029
<b>Total</b>	<b>5,577</b>	<b>4,734</b>	<b>8,617</b>	<b>12,656</b>	<b>1,746</b>	<b>483</b>	<b>1,604</b>	<b>35,415</b>