

Foreign Exchange Position

Positions as at: 29 October 2021

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	436,818.42	991,141.45	1,427,959.87
Total	436,818.42	991,141.45	1,427,959.87

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	56,177	133,845	190,021
Total	56,177	133,845	190,021

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	115,006.54	35,153.14	224,732.01	353,654.11	11,069.76	34,691.25	605,569.92	48,083.14	1,427,959.87
Total	115,006.54	35,153.14	224,732.01	353,654.11	11,069.76	34,691.25	605,569.92	48,083.14	1,427,959.87

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,259	13,314	32,888	63,563	2,808	9,776	56,010	5,403	190,021
Total	6,259	13,314	32,888	63,563	2,808	9,776	56,010	5,403	190,021

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	1,078,081.09	186,692.33	83,117.26	46,395.46	23,942.32	8,073.70	1,657.72	1,427,959.87
Total	1,078,081.09	186,692.33	83,117.26	46,395.46	23,942.32	8,073.70	1,657.72	1,427,959.87

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	166,497	11,514	5,284	3,396	2,105	1,063	162	190,021
Total	166,497	11,514	5,284	3,396	2,105	1,063	162	190,021

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	90.81	Afghani
ALL	105.29	Lek
AMD	474.15	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	596.4	Kwanza
ARS	99.64	Argentine Peso
AUD	1.3298	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6854	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	85.51	Taka
BGN	1.6851	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	1978.99	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

29 October 2021

BND	1.3482	Brunei Dollar
BOB	6.83	Boliviano
BRL	5.538	Brazilian Real
BSD	1	Bahamian Dollar
BTN	75.0205	Ngultrum
BWP	11.2867	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2356	Canadian Dollar
CDF	1980.81	Congolese Franc
CHF	0.918	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	805.1	Chilean Peso
CNY	6.3915	Yuan Renminbi
COP	3757.53	Colombian Peso
COU	0.0761	Unidad de Valor Real
CRC	631.55	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	95.02	Cape Verde Escudo
CZK	22.154	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.4105	Danish Krone
DOP	56.32	Dominican Peso
DZD	136.4	Algerian Dinar
EGP	15.66	Egyptian Pound
ERN	15	Nakfa
ETB	47.1048	Ethiopian Birr
EUR	0.8615	Euro
FJD	2.0538	Fiji Dollar
FKP	0.7257	Falkland Islands Pound
GBP	0.7272	Pound Sterling
GEL	3.13	Lari
GHS	5.96	Cedi
GIP	0.7256	Gibraltar Pound
GMD	52.15	Dalasi
GNF	9574	Guinea Franc
GTQ	7.725	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7778	Hong Kong Dollar
HNL	24.056	Lempira
HRK	6.4747	Croatian Kuna
HTG	99.4948	Gourde
HUF	312.65	Forint
IDR	14170	Rupiah
ILS	3.1889	New Israeli Sheqel
INR	75.064	Indian Rupee

Foreign Exchange Position

Positions as at:

29 October 2021

IQD	1458	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	129.14	Iceland Krona
JMD	152	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	113.81	Yen
KES	111	Kenyan Shilling
KGS	84.7891	Som
KHR	4065	Riel
KMF	423.4	Comoro Franc
KPW	130	North Korean Won
KRW	1172.05	Won
KWD	0.3011	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	426.43	Tenge
LAK	10150	Kip
LBP	1505.5	Lebanese Pound
LKR	201	Sri Lanka Rupee
LRD	150.5	Liberian Dollar
LSL	15.0566	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.5392	Libyan Dinar
MAD	9.0638	Moroccan Dirham
MDL	17.4325	Moldovan Leu
MGA	3965	Malagasy Ariary
MKD	52.84	Denar
MMK	1730	Kyat
MNT	2825	Tugrik
MOP	8.011	Pataca
MRO	356	Ouguiya
MUR	43.3	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	807.51	Kwacha
MXN	20.301	Mexican Peso
MXV	2.9167	Mexican Unidad de Inversion (UDI)
MYR	4.153	Malaysian Ringgit
MZN	63.2	Metical
NAD	14.973	Namibia Dollar
NGN	410.02	Naira
NIO	35.21	Cordoba Oro
NOK	8.4164	Norwegian Krone
NPR	120.04	Nepalese Rupee
NZD	1.3949	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.9719	Nuevo Sol

Foreign Exchange Position

Positions as at:

29 October 2021

PGK	3.4188	Kina
PHP	50.66	Philippine Peso
PKR	173.75	Pakistan Rupee
PLN	3.979	Zloty
PYG	6907.31	Guarani
QAR	3.64	Qatari Rial
RON	4.2631	Leu
RSD	101.18	Serbian Dinar
RUB	70.5842	Russian Ruble
RWF	1016.9825	Rwanda Franc
SAR	3.7507	Saudi Riyal
SBD	7.8125	Solomon Islands Dollar
SCR	14	Seychelles Rupee
SDG	438.9692	Sudanese Pound
SEK	8.5845	Swedish Krona
SGD	1.3482	Singapore Dollar
SHP	0.7275	Saint Helena Pound
SLL	10673	Leone
SOS	575	Somali Shilling
SRD	21.387	Surinam Dollar
SSP	390	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	2511	Syrian Pound
SZL	15.0566	Lilangeni
THB	33.29	Baht
TJS	11.23	Somoni
TMT	3.49	New Manat
TND	2.829	Tunisian Dinar
TOP	2.1978	Pa'anga
TRY	9.4789	Turkish Lira
TTD	6.6987	Trinidad and Tobago Dollar
TWD	27.799	New Taiwan Dollar
TZS	2302	Tanzanian Shilling
UAH	26.3393	Hryvnia
UGX	3550	Uganda Shilling
USD	1	US Dollar
UYU	43.54	Peso Uruguayo
UZS	10671	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	22755	Dong
VUV	108.83	Vatu
WST	2.4869	Tala
XAF	565.19	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	569.34	CFA Franc BCEAO
XPF	102.69	CFP Franc

Foreign Exchange Position

Positions as at:

29 October 2021

YER	249.95	Yemeni Rial
ZAR	15.0775	Rand
ZMK	5185	Zambian Kwacha
ZWL	94.7077	Zimbabwe Dollar

Interest Rate Position

Positions as at:

29 October 2021

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	777,772.55	371,977.56	1,149,750.11
Floating vs. Fixed	9,341,292.14	3,450,517.20	12,791,809.34
Overnight Index Swap	680,494.77	350,373.12	1,030,867.89
Total	10,799,559.46	4,172,867.88	14,972,427.34

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,887	4,186	17,073
Floating vs. Fixed	270,063	118,480	388,543
Overnight Index Swap	22,363	7,246	29,608
Total	305,313	129,911	435,224

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	320,859.70	0.00	57,314.12	6,163.06	141,640.36	146,709.94	477,062.93	1,149,750.11
Floating vs. Fixed	2,978,417.05	2,208,555.83	383,056.44	56,049.41	702,438.39	1,764,339.99	4,698,952.22	12,791,809.34
Overnight Index Swap	205,283.72	1,836.03	80,673.01	16,033.72	42,101.54	1.36	684,938.51	1,030,867.89
Total	3,504,560.48	2,210,391.86	521,043.57	78,246.19	886,180.29	1,911,051.30	5,860,953.66	14,972,427.34

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,355	0	244	59	1,843	4,621	5,951	17,073
Floating vs. Fixed	91,081	70,033	5,736	1,309	14,317	69,255	136,813	388,543
Overnight Index Swap	2,149	41	639	231	637	7	25,904	29,608
Total	97,585	70,074	6,619	1,599	16,797	73,883	168,668	435,224

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	374,103.60	203,093.86	337,417.64	173,239.95	33,931.48	16,526.86	11,436.71	1,149,750.11
Floating vs. Fixed	4,170,902.89	2,245,646.34	4,008,143.52	1,794,791.38	247,450.27	144,438.53	180,436.39	12,791,809.34
Overnight Index Swap	527,538.49	174,158.18	247,676.60	58,082.03	14,556.56	4,429.08	4,426.96	1,030,867.89
Total	5,072,544.98	2,622,898.39	4,593,237.76	2,026,113.36	295,938.31	165,394.47	196,300.06	14,972,427.34

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	3,015	2,387	5,468	3,745	1,009	736	714	17,073
Floating vs. Fixed	61,430	53,220	158,132	88,594	11,502	6,913	8,754	388,543
Overnight Index Swap	6,377	6,379	12,758	3,126	501	219	250	29,608
Total	70,821	61,985	176,357	95,465	13,011	7,867	9,718	435,224

Foreign Exchange Rate

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AED	3.6726	UAE Dirham

Interest Rate Position

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AFN	90.81	Afghani
ALL	105.29	Lek
AMD	474.15	Armenian Dram
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EGP	15.66	Egyptian Pound
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LAK	10150	Kip
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LKR	201	Sri Lanka Rupee
LRD	150.5	Liberian Dollar
LSL	15.0566	Loti
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LVL	0.5078	Latvian Lats
LYD	4.5392	Libyan Dinar

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MAD	9.0638 Moroccan Dirham
MDL	17.4325 Moldovan Leu
MGA	3965 Malagasy Ariary
MKD	52.84 Denar
MMK	1730 Kyat
MNT	2825 Tugrik
MOP	8.011 Pataca
MRO	356 Ouguiya
MUR	43.3 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	807.51 Kwacha
MXN	20.301 Mexican Peso
MXV	2.9167 Mexican Unidad de Inversion (UDI)
MYR	4.153 Malaysian Ringgit
MZN	63.2 Metical
NAD	14.973 Namibia Dollar
NGN	410.02 Naira
NIO	35.21 Cordoba Oro
NOK	8.4164 Norwegian Krone
NPR	120.04 Nepalese Rupee
NZD	1.3949 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.9719 Nuevo Sol
PGK	3.4188 Kina
PHP	50.66 Philippine Peso
PKR	173.75 Pakistan Rupee
PLN	3.979 Zloty
PYG	6907.31 Guarani
QAR	3.64 Qatari Rial
RON	4.2631 Leu
RSD	101.18 Serbian Dinar
RUB	70.5842 Russian Ruble
RWF	1016.9825 Rwanda Franc
SAR	3.7507 Saudi Riyal
SBD	7.8125 Solomon Islands Dollar
SCR	14 Seychelles Rupee
SDG	438.9692 Sudanese Pound
SEK	8.5845 Swedish Krona
SGD	1.3482 Singapore Dollar
SHP	0.7275 Saint Helena Pound
SLL	10673 Leone
SOS	575 Somali Shilling

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Positions as at:

29 October 2021

SRD	21.387	Surinam Dollar
SSP	390	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	2511	Syrian Pound
SZL	15.0566	Lilangeni
THB	33.29	Baht
TJS	11.23	Somoni
TMT	3.49	New Manat
TND	2.829	Tunisian Dinar
TOP	2.1978	Pa'anga
TRY	9.4789	Turkish Lira
TTD	6.6987	Trinidad and Tobago Dollar
TWD	27.799	New Taiwan Dollar
TZS	2302	Tanzanian Shilling
UAH	26.3393	Hryvnia
UGX	3550	Uganda Shilling
USD	1	US Dollar
UYU	43.54	Peso Uruguayo
UZS	10671	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	22755	Dong
VUV	108.83	Vatu
WST	2.4869	Tala
XAF	565.19	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	569.34	CFA Franc BCEAO
XPF	102.69	CFP Franc
YER	249.95	Yemeni Rial
ZAR	15.0775	Rand
ZMK	5185	Zambian Kwacha
ZWL	94.7077	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

25 October 2021 to

29 October 2021

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	104,657.75	185,759.30	290,417.05
Total	104,657.75	185,759.30	290,417.05

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	17,081	30,276	47,356
Total	17,081	30,276	47,356

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	26,778.06	8,176.76	54,906.21	85,525.85	2,448.38	7,164.74	96,658.54	8,758.52	290,417.05
Total	26,778.06	8,176.76	54,906.21	85,525.85	2,448.38	7,164.74	96,658.54	8,758.52	290,417.05

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,339	3,140	7,720	19,336	618	2,375	12,020	810	47,356
Total	1,339	3,140	7,720	19,336	618	2,375	12,020	810	47,356

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	257,472.98	21,472.33	5,191.44	1,842.85	3,850.92	415.90	170.63	290,417.05
Total	257,472.98	21,472.33	5,191.44	1,842.85	3,850.92	415.90	170.63	290,417.05

Number of New Trade	0 - 3 Months	3 - 6 Months	6 - 9 Months	9 - 12 Months	1 - 2 Years	2 - 5 Years	> 5 Years	Total
Non-deliverable Forward	45,764	953	230	155	232	20	3	47,356
Total	45,764	953	230	155	232	20	3	47,356

Interest Rate Turnover

Turnover for the period:

25 October 2021 to

29 October 2021

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	9,308.72	181,985.46	191,294.18
Floating vs. Fixed	725,389.21	515,143.65	1,240,532.86
Overnight Index Swap	80,744.14	30,128.46	110,872.61
Total	815,442.07	727,257.58	1,542,699.65

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	138	1,495	1,632
Floating vs. Fixed	16,854	10,933	27,787
Overnight Index Swap	3,628	512	4,140
Total	20,619	12,939	33,558

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	32,431.83	0.00	29,959.37	3,407.80	6,607.46	2,037.56	116,850.15	191,294.18
Floating vs. Fixed	442,462.55	113,856.98	22,590.00	2,908.53	42,581.68	75,394.57	540,738.55	1,240,532.86
Overnight Index Swap	22,018.01	403.92	145.47	1,551.89	1,673.28	0.00	85,080.03	110,872.61
Total	496,912.40	114,260.90	52,694.85	7,868.23	50,862.42	77,432.13	742,668.73	1,542,699.65

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	459	0	179	36	90	69	800	1,632
Floating vs. Fixed	3,335	2,634	342	30	296	2,776	18,375	27,787
Overnight Index Swap	481	10	4	14	49	0	3,582	4,140
Total	4,275	2,644	525	80	435	2,845	22,756	33,558

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	112,104.64	36,287.99	28,468.75	9,867.52	2,915.35	594.23	1,055.70	191,294.18
Floating vs. Fixed	358,024.75	310,102.45	268,940.95	251,322.45	24,092.71	5,537.61	22,511.94	1,240,532.86
Overnight Index Swap	23,438.45	31,968.51	28,980.44	19,371.36	5,416.92	137.66	1,559.27	110,872.61
Total	493,567.84	378,358.95	326,390.15	280,561.33	32,424.98	6,269.50	25,126.91	1,542,699.65

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	152	394	364	157	109	300	1,632
Floating vs. Fixed	4,240	3,434	8,536	9,198	1,212	242	926	27,787
Overnight Index Swap	446	711	1,642	959	281	19	83	4,140
Total	4,842	4,297	10,572	10,520	1,650	370	1,309	33,558