

Foreign Exchange Position

Positions as at: 05 November 2021

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	448,039.45	1,024,141.70	1,472,181.15
Total	448,039.45	1,024,141.70	1,472,181.15

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	61,593	146,366	207,958
Total	61,593	146,366	207,958

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	116,284.42	39,660.35	236,643.44	384,581.57	11,589.85	36,401.38	605,648.54	41,371.60	1,472,181.15
Total	116,284.42	39,660.35	236,643.44	384,581.57	11,589.85	36,401.38	605,648.54	41,371.60	1,472,181.15

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,539	15,192	37,289	72,064	2,928	10,295	58,242	5,409	207,958
Total	6,539	15,192	37,289	72,064	2,928	10,295	58,242	5,409	207,958

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	1,109,907.97	196,962.64	84,500.53	46,579.90	24,430.54	8,151.77	1,647.81	1,472,181.15
Total	1,109,907.97	196,962.64	84,500.53	46,579.90	24,430.54	8,151.77	1,647.81	1,472,181.15

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	183,678	12,098	5,408	3,435	2,109	1,070	160	207,958
Total	183,678	12,098	5,408	3,435	2,109	1,070	160	207,958

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	90.93	Afghani
ALL	105.56	Lek
AMD	474.8	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	597.402	Kwanza
ARS	99.81	Argentine Peso
AUD	1.3428	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6841	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	85.53	Taka
BGN	1.684	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	1979.5	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

05 November 2021

BND	1.3477	Brunei Dollar
BOB	6.82	Boliviano
BRL	5.5525	Brazilian Real
BSD	1	Bahamian Dollar
BTN	74.496	Ngultrum
BWP	11.4548	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2389	Canadian Dollar
CDF	1999.2	Congolese Franc
CHF	0.9116	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	812.53	Chilean Peso
CNY	6.4061	Yuan Renminbi
COP	3827.63	Colombian Peso
COU	0.0761	Unidad de Valor Real
CRC	636.6	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	94.95	Cape Verde Escudo
CZK	21.942	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.4041	Danish Krone
DOP	56.36	Dominican Peso
DZD	136.707	Algerian Dinar
EGP	15.7	Egyptian Pound
ERN	15	Nakfa
ETB	47.312	Ethiopian Birr
EUR	0.861	Euro
FJD	2.0657	Fiji Dollar
FKP	0.7331	Falkland Islands Pound
GBP	0.7306	Pound Sterling
GEL	3.14	Lari
GHS	6	Cedi
GIP	0.7331	Gibraltar Pound
GMD	52.15	Dalasi
GNF	9510	Guinea Franc
GTQ	7.725	Quetzal
GYD	207.78	Guyana Dollar
HKD	7.7838	Hong Kong Dollar
HNL	24.066	Lempira
HRK	6.4737	Croatian Kuna
HTG	98	Gourde
HUF	308.77	Forint
IDR	14295	Rupiah
ILS	3.1154	New Israeli Sheqel
INR	74.447	Indian Rupee

Foreign Exchange Position

Positions as at:

05 November 2021

IQD	1458	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	129.2	Iceland Krona
JMD	153.22	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	113.98	Yen
KES	111.25	Kenyan Shilling
KGS	84.7677	Som
KHR	4060	Riel
KMF	424.65	Comoro Franc
KPW	130	North Korean Won
KRW	1178.78	Won
KWD	0.3012	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	428.93	Tenge
LAK	10319.7	Kip
LBP	1505.5	Lebanese Pound
LKR	200	Sri Lanka Rupee
LRD	146.8	Liberian Dollar
LSL	15.265	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.5456	Libyan Dinar
MAD	9.062	Moroccan Dirham
MDL	17.4185	Moldovan Leu
MGA	3928	Malagasy Ariary
MKD	53.08	Denar
MMK	1746	Kyat
MNT	2834	Tugrik
MOP	8.017	Pataca
MRO	356	Ouguiya
MUR	42.9	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	807.35	Kwacha
MXN	20.53	Mexican Peso
MXV	2.9425	Mexican Unidad de Inversion (UDI)
MYR	4.152	Malaysian Ringgit
MZN	63.22	Metical
NAD	15.2407	Namibia Dollar
NGN	410.21	Naira
NIO	35.21	Cordoba Oro
NOK	8.5008	Norwegian Krone
NPR	119.13	Nepalese Rupee
NZD	1.3963	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	4.0043	Nuevo Sol

Foreign Exchange Position

Positions as at:

05 November 2021

PGK	3.4188	Kina
PHP	50.608	Philippine Peso
PKR	169.54	Pakistan Rupee
PLN	3.9427	Zloty
PYG	6875	Guarani
QAR	3.6498	Qatari Rial
RON	4.2595	Leu
RSD	101.17	Serbian Dinar
RUB	71.668	Russian Ruble
RWF	1017.9674	Rwanda Franc
SAR	3.7511	Saudi Riyal
SBD	7.8864	Solomon Islands Dollar
SCR	13.6037	Seychelles Rupee
SDG	438.9012	Sudanese Pound
SEK	8.5368	Swedish Krona
SGD	1.3476	Singapore Dollar
SHP	0.732	Saint Helena Pound
SLL	10778.7	Leone
SOS	575	Somali Shilling
SRD	21.402	Surinam Dollar
SSP	391	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYR	2511	Syrian Pound
SZL	15.271	Lilangeni
THB	33.3	Baht
TJS	11.26	Somoni
TMT	3.49	New Manat
TND	2.8279	Tunisian Dinar
TOP	2.1997	Pa'anga
TRY	9.629	Turkish Lira
TTD	6.7413	Trinidad and Tobago Dollar
TWD	27.795	New Taiwan Dollar
TZS	2298	Tanzanian Shilling
UAH	26.2494	Hryvnia
UGX	3548.95	Uganda Shilling
USD	1	US Dollar
UYU	44.18	Peso Uruguayo
UZS	10690.06	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	22747	Dong
VUV	109	Vatu
WST	2.5132	Tala
XAF	564.8	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	568.95	CFA Franc BCEAO
XPF	102.48	CFP Franc

Foreign Exchange Position

Positions as at:

05 November 2021

YER	249.95	Yemeni Rial
ZAR	15.2589	Rand
ZMK	5185	Zambian Kwacha
ZWL	96.5075	Zimbabwe Dollar

Interest Rate Position

Positions as at:

05 November 2021

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	774,497.74	374,247.08	1,148,744.83
Floating vs. Fixed	9,433,686.68	3,428,815.79	12,862,502.47
Overnight Index Swap	712,956.39	350,945.64	1,063,902.03
Total	10,921,140.81	4,154,008.52	15,075,149.33

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,873	4,188	17,061
Floating vs. Fixed	273,706	118,855	392,560
Overnight Index Swap	22,842	7,288	30,129
Total	309,420	130,330	439,750

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	319,207.98	0.00	55,480.19	5,879.30	140,374.29	145,024.25	482,778.82	1,148,744.83
Floating vs. Fixed	2,956,772.20	2,238,487.49	387,212.28	55,056.63	698,169.01	1,783,503.98	4,743,300.88	12,862,502.47
Overnight Index Swap	201,756.60	1,934.87	78,164.94	16,396.00	43,270.40	0.08	722,379.14	1,063,902.03
Total	3,477,736.78	2,240,422.37	520,857.41	77,331.92	881,813.70	1,928,528.30	5,948,458.85	15,075,149.33

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,377	0	207	75	1,838	4,598	5,966	17,061
Floating vs. Fixed	91,620	71,260	5,790	1,306	14,294	69,923	138,368	392,560
Overnight Index Swap	2,238	43	612	247	651	6	26,332	30,129
Total	98,235	71,303	6,609	1,628	16,783	74,527	170,666	439,750

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	375,050.14	203,036.05	336,127.17	172,131.56	34,548.33	16,492.86	11,358.71	1,148,744.83
Floating vs. Fixed	4,204,397.03	2,252,967.10	4,035,260.40	1,797,025.03	248,215.64	144,636.15	180,001.12	12,862,502.47
Overnight Index Swap	551,323.59	180,526.07	251,562.73	57,754.48	13,980.01	4,517.39	4,237.77	1,063,902.03
Total	5,130,770.77	2,636,529.22	4,622,950.30	2,026,911.06	296,743.98	165,646.40	195,597.59	15,075,149.33

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	2,976	2,411	5,461	3,754	1,006	742	712	17,061
Floating vs. Fixed	61,791	54,180	159,644	89,591	11,658	6,950	8,748	392,560
Overnight Index Swap	6,473	6,560	13,071	3,135	435	222	235	30,129
Total	71,239	63,150	178,176	96,479	13,098	7,913	9,695	439,750

Foreign Exchange Rate

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AED	3.6728	UAE Dirham

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ALL	105.56	Lek
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MNT	2834 Tugrik
MOP	8.017 Pataca
MRO	356 Ouguiya
MUR	42.9 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	807.35 Kwacha
MXN	20.53 Mexican Peso
MXV	2.9425 Mexican Unidad de Inversion (UDI)
MYR	4.152 Malaysian Ringgit
MZN	63.22 Metical
NAD	15.2407 Namibia Dollar
NGN	410.21 Naira
NIO	35.21 Cordoba Oro
NOK	8.5008 Norwegian Krone
NPR	119.13 Nepalese Rupee
NZD	1.3963 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	4.0043 Nuevo Sol
PGK	3.4188 Kina
PHP	50.608 Philippine Peso
PKR	169.54 Pakistan Rupee
PLN	3.9427 Zloty
PYG	6875 Guarani
QAR	3.6498 Qatari Rial
RON	4.2595 Leu
RSD	101.17 Serbian Dinar
RUB	71.668 Russian Ruble
RWF	1017.9674 Rwanda Franc
SAR	3.7511 Saudi Riyal
SBD	7.8864 Solomon Islands Dollar
SCR	13.6037 Seychelles Rupee
SDG	438.9012 Sudanese Pound
SEK	8.5368 Swedish Krona
SGD	1.3476 Singapore Dollar
SHP	0.732 Saint Helena Pound
SLL	10778.7 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:

05 November 2021

SRD	21.402 Surinam Dollar
SSP	391 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	2511 Syrian Pound
SZL	15.271 Lilangeni
THB	33.3 Baht
TJS	11.26 Somoni
TMT	3.49 New Manat
TND	2.8279 Tunisian Dinar
TOP	2.1997 Pa'anga
TRY	9.629 Turkish Lira
TTD	6.7413 Trinidad and Tobago Dollar
TWD	27.795 New Taiwan Dollar
TZS	2298 Tanzanian Shilling
UAH	26.2494 Hryvnia
UGX	3548.95 Uganda Shilling
USD	1 US Dollar
UYU	44.18 Peso Uruguayo
UZS	10690.06 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	22747 Dong
VUV	109 Vatu
WST	2.5132 Tala
XAF	564.8 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	568.95 CFA Franc BCEAO
XPF	102.48 CFP Franc
YER	249.95 Yemeni Rial
ZAR	15.2589 Rand
ZMK	5185 Zambian Kwacha
ZWL	96.5075 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

01 November 2021 to

05 November 2021

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	90,042.41	147,745.80	237,788.21
Total	90,042.41	147,745.80	237,788.21

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	16,501	30,219	46,719
Total	16,501	30,219	46,719

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	19,237.35	10,268.17	37,732.16	72,820.53	2,280.58	7,273.41	84,145.19	4,030.81	237,788.21
Total	19,237.35	10,268.17	37,732.16	72,820.53	2,280.58	7,273.41	84,145.19	4,030.81	237,788.21

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,224	4,045	8,137	18,034	588	2,112	12,012	570	46,719
Total	1,224	4,045	8,137	18,034	588	2,112	12,012	570	46,719

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	211,603.47	16,837.45	2,529.22	2,560.60	3,961.74	295.13	0.60	237,788.21
Total	211,603.47	16,837.45	2,529.22	2,560.60	3,961.74	295.13	0.60	237,788.21

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	45,218	934	156	171	220	19	2	46,719
Total	45,218	934	156	171	220	19	2	46,719

Interest Rate Turnover

Turnover for the period:

01 November 2021 to

05 November 2021

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	8,477.43	268,158.80	276,636.23
Floating vs. Fixed	451,447.25	358,315.31	809,762.56
Overnight Index Swap	81,140.59	32,385.99	113,526.58
Total	541,065.26	658,860.10	1,199,925.36

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	111	1,982	2,093
Floating vs. Fixed	9,635	4,973	14,607
Overnight Index Swap	1,572	354	1,926
Total	11,317	7,309	18,626

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	37,771.90	0.00	37,307.95	4,698.76	5,779.55	1,307.53	189,770.54	276,636.23
Floating vs. Fixed	190,948.09	137,470.62	21,169.97	2,901.90	5,446.91	57,561.07	394,264.00	809,762.56
Overnight Index Swap	18,247.81	245.33	36.59	519.65	3,421.38	0.00	91,055.82	113,526.58
Total	246,967.79	137,715.95	58,514.51	8,120.31	14,647.84	58,868.60	675,090.36	1,199,925.36

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	621	0	221	71	90	95	996	2,093
Floating vs. Fixed	2,178	3,262	340	37	71	1,863	6,857	14,607
Overnight Index Swap	346	5	3	19	52	0	1,501	1,926
Total	3,144	3,267	564	127	213	1,958	9,353	18,626

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	171,357.46	47,662.44	37,413.63	11,029.33	6,053.03	1,229.01	1,891.33	276,636.23
Floating vs. Fixed	274,857.85	231,973.67	180,491.91	96,982.45	17,464.04	2,573.26	5,419.37	809,762.56
Overnight Index Swap	55,538.24	21,539.76	20,824.29	10,886.27	3,593.79	254.26	889.96	113,526.58
Total	501,753.55	301,175.87	238,729.82	118,898.06	27,110.86	4,056.53	8,200.67	1,199,925.36

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	193	499	431	221	155	395	2,093
Floating vs. Fixed	1,307	2,428	4,361	4,751	1,032	223	506	14,607
Overnight Index Swap	165	324	674	558	121	19	66	1,926
Total	1,673	2,944	5,534	5,740	1,373	396	967	18,626