

Foreign Exchange Position

Positions as at: 12 November 2021

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	456,772.28	1,049,637.61	1,506,409.89
Total	456,772.28	1,049,637.61	1,506,409.89

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	63,195	152,408	215,603
Total	63,195	152,408	215,603

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	121,480.97	39,805.82	232,908.28	410,345.93	12,317.13	37,017.90	609,211.90	43,321.95	1,506,409.89
Total	121,480.97	39,805.82	232,908.28	410,345.93	12,317.13	37,017.90	609,211.90	43,321.95	1,506,409.89

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,803	15,159	36,301	77,732	3,051	10,053	60,879	5,625	215,603
Total	6,803	15,159	36,301	77,732	3,051	10,053	60,879	5,625	215,603

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	1,156,963.49	185,066.66	86,109.68	44,311.52	24,086.05	8,220.87	1,651.63	1,506,409.89
Total	1,156,963.49	185,066.66	86,109.68	44,311.52	24,086.05	8,220.87	1,651.63	1,506,409.89

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	191,415	11,944	5,534	3,346	2,106	1,094	164	215,603
Total	191,415	11,944	5,534	3,346	2,106	1,094	164	215,603

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	91.6	Afghani
ALL	106.3	Lek
AMD	473.6	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	597	Kwanza
ARS	100.13	Argentine Peso
AUD	1.3646	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7041	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	85.66	Taka
BGN	1.704	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	1980.55	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

12 November 2021

BND	1.3525	Brunei Dollar
BOB	6.83	Boliviano
BRL	5.491	Brazilian Real
BSD	1	Bahamian Dollar
BTN	74.3493	Ngultrum
BWP	11.3766	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2489	Canadian Dollar
CDF	1999.06	Congolese Franc
CHF	0.9175	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	793.95	Chilean Peso
CNY	6.3882	Yuan Renminbi
COP	3875.03	Colombian Peso
COU	0.0742	Unidad de Valor Real
CRC	639.37	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	96.07	Cape Verde Escudo
CZK	21.948	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.4792	Danish Krone
DOP	56.41	Dominican Peso
DZD	137.677	Algerian Dinar
EGP	15.66	Egyptian Pound
ERN	15	Nakfa
ETB	47.4603	Ethiopian Birr
EUR	0.8709	Euro
FJD	2.0773	Fiji Dollar
FKP	0.7372	Falkland Islands Pound
GBP	0.7459	Pound Sterling
GEL	3.123	Lari
GHS	6	Cedi
GIP	0.7371	Gibraltar Pound
GMD	52.15	Dalasi
GNF	9476	Guinea Franc
GTQ	7.72	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7911	Hong Kong Dollar
HNL	24.061	Lempira
HRK	6.5444	Croatian Kuna
HTG	98	Gourde
HUF	316.46	Forint
IDR	14250	Rupiah
ILS	3.1158	New Israeli Sheqel
INR	74.398	Indian Rupee

Foreign Exchange Position

Positions as at:

12 November 2021

IQD	1458	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	130.88	Iceland Krona
JMD	154	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	113.9	Yen
KES	111.7	Kenyan Shilling
KGS	84.7994	Som
KHR	4062	Riel
KMF	425.66	Comoro Franc
KPW	130	North Korean Won
KRW	1185.04	Won
KWD	0.3013	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	428.73	Tenge
LAK	10520	Kip
LBP	1505.7	Lebanese Pound
LKR	201	Sri Lanka Rupee
LRD	144.5	Liberian Dollar
LSL	15.4225	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.5455	Libyan Dinar
MAD	9.1085	Moroccan Dirham
MDL	17.45	Moldovan Leu
MGA	3950	Malagasy Ariary
MKD	53.26	Denar
MMK	1766.5	Kyat
MNT	2820	Tugrik
MOP	8.025	Pataca
MRO	356	Ouguiya
MUR	43	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	807.51	Kwacha
MXN	20.621	Mexican Peso
MXV	2.9484	Mexican Unidad de Inversion (UDI)
MYR	4.152	Malaysian Ringgit
MZN	63.2	Metical
NAD	15.201	Namibia Dollar
NGN	410.34	Naira
NIO	35.21	Cordoba Oro
NOK	8.6465	Norwegian Krone
NPR	119.02	Nepalese Rupee
NZD	1.4164	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	4.0151	Nuevo Sol

Foreign Exchange Position

Positions as at:

12 November 2021

PGK	3.4188	Kina
PHP	50.04	Philippine Peso
PKR	172.25	Pakistan Rupee
PLN	4.0125	Zloty
PYG	6871.13	Guarani
QAR	3.64	Qatari Rial
RON	4.3091	Leu
RSD	102.41	Serbian Dinar
RUB	71.15	Russian Ruble
RWF	1018.77	Rwanda Franc
SAR	3.7505	Saudi Riyal
SBD	7.8864	Solomon Islands Dollar
SCR	13.7873	Seychelles Rupee
SDG	436.7172	Sudanese Pound
SEK	8.6992	Swedish Krona
SGD	1.3527	Singapore Dollar
SHP	0.7397	Saint Helena Pound
SLL	10811.1	Leone
SOS	575	Somali Shilling
SRD	21.389	Surinam Dollar
SSP	399	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	2511	Syrian Pound
SZL	15.4285	Lilangeni
THB	32.8	Baht
TJS	11.29	Somoni
TMT	3.49	New Manat
TND	2.816	Tunisian Dinar
TOP	2.2065	Pa'anga
TRY	9.8379	Turkish Lira
TTD	6.7493	Trinidad and Tobago Dollar
TWD	27.783	New Taiwan Dollar
TZS	2297	Tanzanian Shilling
UAH	26.089	Hryvnia
UGX	3525	Uganda Shilling
USD	1	US Dollar
UYU	43.51	Peso Uruguayo
UZS	10710.3	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	22660	Dong
VUV	109.5	Vatu
WST	2.5253	Tala
XAF	563	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	575.64	CFA Franc BCEAO
XPF	103.83	CFP Franc

Foreign Exchange Position

Positions as at:

12 November 2021

YER	249.98	Yemeni Rial
ZAR	15.4143	Rand
ZMK	5185	Zambian Kwacha
ZWL	96.5075	Zimbabwe Dollar

Interest Rate Position

Positions as at:

12 November 2021

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	774,940.76	366,433.69	1,141,374.45
Floating vs. Fixed	9,501,634.95	3,382,452.65	12,884,087.60
Overnight Index Swap	748,037.61	357,457.89	1,105,495.50
Total	11,024,613.31	4,106,344.23	15,130,957.55

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,918	4,016	16,934
Floating vs. Fixed	277,801	117,609	395,410
Overnight Index Swap	23,738	7,451	31,188
Total	314,457	129,075	443,532

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	326,875.22	0.00	60,436.39	5,293.22	133,524.86	144,427.58	470,817.18	1,141,374.45
Floating vs. Fixed	2,956,035.52	2,278,985.18	385,238.01	52,913.64	648,314.22	1,795,322.21	4,767,278.81	12,884,087.60
Overnight Index Swap	218,569.33	2,233.02	75,444.96	18,909.93	45,277.79	436.47	744,624.00	1,105,495.50
Total	3,501,480.07	2,281,218.21	521,119.37	77,116.78	827,116.87	1,940,186.26	5,982,719.99	15,130,957.55

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,373	0	243	54	1,663	4,586	6,015	16,934
Floating vs. Fixed	92,392	72,575	5,826	1,294	12,657	70,479	140,188	395,410
Overnight Index Swap	2,532	50	608	255	679	17	27,047	31,188
Total	99,297	72,625	6,677	1,603	14,999	75,082	173,250	443,532

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	375,196.38	202,320.18	331,634.44	170,458.12	33,582.32	16,740.41	11,442.59	1,141,374.45
Floating vs. Fixed	4,210,571.17	2,260,442.48	4,047,994.33	1,798,349.41	246,421.85	140,715.14	179,593.22	12,884,087.60
Overnight Index Swap	565,392.52	191,631.34	261,618.92	62,472.61	14,828.44	5,098.45	4,453.22	1,105,495.50
Total	5,151,160.08	2,654,394.00	4,641,247.69	2,031,280.14	294,832.61	162,554.00	195,489.02	15,130,957.55

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	2,940	2,400	5,446	3,744	975	735	695	16,934
Floating vs. Fixed	62,240	54,711	160,932	90,211	11,789	6,777	8,752	395,410
Overnight Index Swap	6,596	6,811	13,472	3,326	483	240	262	31,188
Total	71,775	63,921	179,849	97,281	13,246	7,751	9,709	443,532

Foreign Exchange Rate

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AED	3.6728	UAE Dirham

Interest Rate Position

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MRO	356 Ouguiya
MUR	43 Mauritian Rupee
MVR	15.42 Rufiyaa
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MXN	20.621 Mexican Peso
MXV	2.9484 Mexican Unidad de Inversion (UDI)
MYR	4.152 Malaysian Ringgit
MZN	63.2 Metical
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NGN	410.34 Naira
NIO	35.21 Cordoba Oro
NOK	8.6465 Norwegian Krone
NPR	119.02 Nepalese Rupee
NZD	1.4164 New Zealand Dollar
OMR	0.3847 Rial Omani
PAB	1 Balboa
PEN	4.0151 Nuevo Sol
PGK	3.4188 Kina
PHP	50.04 Philippine Peso
PKR	172.25 Pakistan Rupee
PLN	4.0125 Zloty
PYG	6871.13 Guarani
QAR	3.64 Qatari Rial
RON	4.3091 Leu
RSD	102.41 Serbian Dinar
RUB	71.15 Russian Ruble
RWF	1018.77 Rwanda Franc
SAR	3.7505 Saudi Riyal
SBD	7.8864 Solomon Islands Dollar
SCR	13.7873 Seychelles Rupee
SDG	436.7172 Sudanese Pound
SEK	8.6992 Swedish Krona
SGD	1.3527 Singapore Dollar
SHP	0.7397 Saint Helena Pound
SLL	10811.1 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:

12 November 2021

SRD	21.389	Surinam Dollar
SSP	399	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	2511	Syrian Pound
SZL	15.4285	Lilangeni
THB	32.8	Baht
TJS	11.29	Somoni
TMT	3.49	New Manat
TND	2.816	Tunisian Dinar
TOP	2.2065	Pa'anga
TRY	9.8379	Turkish Lira
TTD	6.7493	Trinidad and Tobago Dollar
TWD	27.783	New Taiwan Dollar
TZS	2297	Tanzanian Shilling
UAH	26.089	Hryvnia
UGX	3525	Uganda Shilling
USD	1	US Dollar
UYU	43.51	Peso Uruguayo
UZS	10710.3	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	22660	Dong
VUV	109.5	Vatu
WST	2.5253	Tala
XAF	563	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	575.64	CFA Franc BCEAO
XPF	103.83	CFP Franc
YER	249.98	Yemeni Rial
ZAR	15.4143	Rand
ZMK	5185	Zambian Kwacha
ZWL	96.5075	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

08 November 2021 to

12 November 2021

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	108,195.57	168,249.73	276,445.30
Total	108,195.57	168,249.73	276,445.30

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	18,437	33,116	51,552
Total	18,437	33,116	51,552

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	23,054.71	8,760.26	47,156.78	76,125.89	2,507.75	7,541.13	106,441.55	4,857.24	276,445.30
Total	23,054.71	8,760.26	47,156.78	76,125.89	2,507.75	7,541.13	106,441.55	4,857.24	276,445.30

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,412	3,099	9,693	19,222	607	2,437	14,422	661	51,552
Total	1,412	3,099	9,693	19,222	607	2,437	14,422	661	51,552

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	249,808.27	19,524.30	2,581.78	1,064.79	3,151.14	311.03	3.98	276,445.30
Total	249,808.27	19,524.30	2,581.78	1,064.79	3,151.14	311.03	3.98	276,445.30

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	49,787	1,223	179	115	205	40	4	51,552
Total	49,787	1,223	179	115	205	40	4	51,552

Interest Rate Turnover

Turnover for the period:

08 November 2021 to

12 November 2021

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,686.63	194,589.56	207,276.19
Floating vs. Fixed	353,712.57	284,663.58	638,376.16
Overnight Index Swap	81,869.90	35,362.85	117,232.76
Total	448,269.10	514,615.99	962,885.10

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	149	1,440	1,589
Floating vs. Fixed	9,389	4,446	13,835
Overnight Index Swap	1,790	443	2,232
Total	11,327	6,329	17,656

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	34,848.05	0.00	29,672.27	2,876.56	14,040.48	2,006.08	123,832.75	207,276.19
Floating vs. Fixed	90,631.90	95,581.69	11,772.32	1,557.34	47,405.54	57,519.41	333,907.96	638,376.16
Overnight Index Swap	31,796.29	637.09	367.44	3,822.32	5,416.70	629.00	74,563.92	117,232.76
Total	157,276.25	96,218.78	41,812.03	8,256.21	66,862.72	60,154.49	532,304.62	962,885.10

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	449	0	180	36	71	93	760	1,589
Floating vs. Fixed	1,758	3,038	211	18	483	1,792	6,536	13,835
Overnight Index Swap	473	15	4	28	57	17	1,638	2,232
Total	2,680	3,053	395	82	611	1,902	8,934	17,656

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	123,075.79	34,286.02	29,005.72	13,494.75	4,756.69	1,134.23	1,522.99	207,276.19
Floating vs. Fixed	201,539.44	167,745.22	147,398.22	95,521.00	17,781.06	3,847.39	4,543.83	638,376.16
Overnight Index Swap	33,335.52	31,130.09	31,142.13	15,935.84	3,738.54	964.45	986.18	117,232.76
Total	357,950.75	233,161.33	207,546.07	124,951.59	26,276.29	5,946.06	7,053.00	962,885.10

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	149	146	374	370	165	109	276	1,589
Floating vs. Fixed	1,402	2,101	3,804	4,626	1,214	201	487	13,835
Overnight Index Swap	141	398	738	700	157	25	74	2,232
Total	1,692	2,645	4,916	5,696	1,536	335	837	17,656