

Foreign Exchange Position

Positions as at: 19 November 2021

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	465,282.50	1,047,943.62	1,513,226.12
Total	465,282.50	1,047,943.62	1,513,226.12

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	63,124	152,771	215,895
Total	63,124	152,771	215,895

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	122,711.69	40,700.15	246,440.91	409,564.72	11,941.80	39,603.69	598,090.34	44,172.83	1,513,226.12
Total	122,711.69	40,700.15	246,440.91	409,564.72	11,941.80	39,603.69	598,090.34	44,172.83	1,513,226.12

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,820	14,985	37,384	77,001	3,221	10,725	60,104	5,655	215,895
Total	6,820	14,985	37,384	77,001	3,221	10,725	60,104	5,655	215,895

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	1,163,976.29	185,114.11	87,949.75	42,966.64	23,420.53	8,148.32	1,650.47	1,513,226.12
Total	1,163,976.29	185,114.11	87,949.75	42,966.64	23,420.53	8,148.32	1,650.47	1,513,226.12

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	190,990	12,715	5,551	3,330	2,069	1,077	163	215,895
Total	190,990	12,715	5,551	3,330	2,069	1,077	163	215,895

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	92.79	Afghani
ALL	107.23	Lek
AMD	473.3	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	596.304	Kwanza
ARS	100.24	Argentine Peso
AUD	1.3759	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7277	Convertible Mark
BBD	1.997	Barbados Dollar
BDT	85.56	Taka
BGN	1.7277	Bulgarian Lev
BHD	0.377	Bahraini Dinar
BIF	1981.9	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

19 November 2021

BND	1.3555	Brunei Dollar
BOB	6.81	Boliviano
BRL	5.5292	Brazilian Real
BSD	1	Bahamian Dollar
BTN	74.252	Ngultrum
BWP	11.5473	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.2605	Canadian Dollar
CDF	1979.8	Congolese Franc
CHF	0.9282	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	828.7	Chilean Peso
CNY	6.3775	Yuan Renminbi
COP	3916.53	Colombian Peso
COU	0.0738	Unidad de Valor Real
CRC	635	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	97.4	Cape Verde Escudo
CZK	22.247	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.5682	Danish Krone
DOP	56.3	Dominican Peso
DZD	138.5206	Algerian Dinar
EGP	15.68	Egyptian Pound
ERN	15	Nakfa
ETB	47.6099	Ethiopian Birr
EUR	0.8834	Euro
FJD	2.0899	Fiji Dollar
FKP	0.7411	Falkland Islands Pound
GBP	0.7416	Pound Sterling
GEL	3.1129	Lari
GHS	6.03	Cedi
GIP	0.7437	Gibraltar Pound
GMD	52.2	Dalasi
GNF	9414	Guinea Franc
GTQ	7.723	Quetzal
GYD	207.59	Guyana Dollar
HKD	7.7877	Hong Kong Dollar
HNL	24.02	Lempira
HRK	6.6354	Croatian Kuna
HTG	98	Gourde
HUF	321.59	Forint
IDR	14240	Rupiah
ILS	3.0755	New Israeli Sheqel
INR	74.238	Indian Rupee

Foreign Exchange Position

Positions as at:

19 November 2021

IQD	1458.54	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	131.82	Iceland Krona
JMD	154.07	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	114.07	Yen
KES	111.9	Kenyan Shilling
KGS	84.7891	Som
KHR	4056.4499	Riel
KMF	434.49	Comoro Franc
KPW	130	North Korean Won
KRW	1180.46	Won
KWD	0.3022	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	432.78	Tenge
LAK	10625.2	Kip
LBP	1503	Lebanese Pound
LKR	201	Sri Lanka Rupee
LRD	142.4	Liberian Dollar
LSL	15.5038	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.5888	Libyan Dinar
MAD	9.1909	Moroccan Dirham
MDL	17.5824	Moldovan Leu
MGA	3968	Malagasy Ariary
MKD	54.28	Denar
MMK	1761	Kyat
MNT	2831	Tugrik
MOP	8.021	Pataca
MRO	356	Ouguiya
MUR	43.15	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	807.32	Kwacha
MXN	20.64	Mexican Peso
MXV	2.9481	Mexican Unidad de Inversion (UDI)
MYR	4.177	Malaysian Ringgit
MZN	63.2	Metical
NAD	15.4633	Namibia Dollar
NGN	410.43	Naira
NIO	35.21	Cordoba Oro
NOK	8.7434	Norwegian Krone
NPR	118.83	Nepalese Rupee
NZD	1.4284	New Zealand Dollar
OMR	0.3846	Rial Omani
PAB	1	Balboa
PEN	4.004	Nuevo Sol

Foreign Exchange Position

Positions as at:

19 November 2021

PGK	3.4188	Kina
PHP	50.33	Philippine Peso
PKR	174.25	Pakistan Rupee
PLN	4.115	Zloty
PYG	6838	Guarani
QAR	3.6568	Qatari Rial
RON	4.3696	Leu
RSD	103.77	Serbian Dinar
RUB	72.3247	Russian Ruble
RWF	1019.67	Rwanda Franc
SAR	3.7508	Saudi Riyal
SBD	7.8864	Solomon Islands Dollar
SCR	14.4961	Seychelles Rupee
SDG	436.6072	Sudanese Pound
SEK	8.8603	Swedish Krona
SGD	1.3555	Singapore Dollar
SHP	0.741	Saint Helena Pound
SLL	10888.7	Leone
SOS	575	Somali Shilling
SRD	21.398	Surinam Dollar
SSP	398	South Sudanese Pound
STD	21005	Dobra
SVC	8.7321	El Salvador Colon
SYP	2510	Syrian Pound
SZL	15.5098	Lilangeni
THB	32.63	Baht
TJS	11.28	Somoni
TMT	3.49	New Manat
TND	2.8686	Tunisian Dinar
TOP	2.2178	Pa'anga
TRY	10.6103	Turkish Lira
TTD	6.7332	Trinidad and Tobago Dollar
TWD	27.769	New Taiwan Dollar
TZS	2296	Tanzanian Shilling
UAH	26.4191	Hryvnia
UGX	3540.91	Uganda Shilling
USD	1	US Dollar
UYU	44.04	Peso Uruguayo
UZS	10728.8	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	22648	Dong
VUV	110.6	Vatu
WST	2.54	Tala
XAF	579.36	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	577.73	CFA Franc BCEAO
XPF	105.27	CFP Franc

Foreign Exchange Position

Positions as at: 19 November 2021

YER	249.59	Yemeni Rial
ZAR	15.4933	Rand
ZMK	5185	Zambian Kwacha
ZWL	97.4318	Zimbabwe Dollar

Interest Rate Position

Positions as at: 19 November 2021

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	774,511.03	350,984.49	1,125,495.51
Floating vs. Fixed	9,387,430.77	3,417,914.63	12,805,345.40
Overnight Index Swap	760,603.87	362,534.64	1,123,138.51
Total	10,922,545.66	4,131,433.76	15,053,979.43

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,978	3,909	16,887
Floating vs. Fixed	277,264	120,248	397,512
Overnight Index Swap	24,345	7,540	31,884
Total	314,587	131,696	446,282

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	326,654.07	0.00	57,311.36	2,430.67	123,256.42	145,297.93	470,545.06	1,125,495.51
Floating vs. Fixed	2,961,093.74	2,291,830.67	374,421.31	52,512.19	644,094.25	1,809,013.81	4,672,379.44	12,805,345.40
Overnight Index Swap	231,199.76	2,275.97	75,311.07	20,088.77	48,898.02	436.66	744,928.25	1,123,138.51
Total	3,518,947.57	2,294,106.64	507,043.73	75,031.64	816,248.70	1,954,748.40	5,887,852.75	15,053,979.43

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,390	0	206	18	1,620	4,626	6,027	16,887
Floating vs. Fixed	93,101	73,027	5,758	1,297	12,675	71,038	140,617	397,512
Overnight Index Swap	2,717	51	609	263	700	17	27,527	31,884
Total	100,208	73,078	6,573	1,578	14,995	75,681	174,171	446,282

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	365,134.50	203,330.84	327,495.78	169,373.58	32,940.98	15,548.36	11,671.47	1,125,495.51
Floating vs. Fixed	4,208,671.57	2,216,080.97	4,026,482.15	1,789,777.27	244,837.54	139,646.76	179,849.14	12,805,345.40
Overnight Index Swap	575,692.74	193,580.31	266,338.51	63,126.37	14,569.22	5,003.69	4,827.67	1,123,138.51
Total	5,149,498.82	2,612,992.11	4,620,316.43	2,022,277.22	292,347.74	160,198.82	196,348.28	15,053,979.43

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	2,923	2,403	5,445	3,759	972	719	667	16,887
Floating vs. Fixed	62,606	54,770	162,505	90,270	11,822	6,760	8,781	397,512
Overnight Index Swap	6,779	6,939	13,666	3,469	484	251	298	31,884
Total	72,307	64,111	181,615	97,497	13,277	7,729	9,746	446,282

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AED	3.6726	UAE Dirham

Interest Rate Position

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AFN	92.79	Afghani
ALL	107.23	Lek
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LAK	10625.2	Kip
LBP	1503	Lebanese Pound
LKR	201	Sri Lanka Rupee
LRD	142.4	Liberian Dollar
LSL	15.5038	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.5888	Libyan Dinar

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MAD	9.1909 Moroccan Dirham
MDL	17.5824 Moldovan Leu
MGA	3968 Malagasy Ariary
MKD	54.28 Denar
MMK	1761 Kyat
MNT	2831 Tugrik
MOP	8.021 Pataca
MRO	356 Ouguiya
MUR	43.15 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	807.32 Kwacha
MXN	20.64 Mexican Peso
MXV	2.9481 Mexican Unidad de Inversion (UDI)
MYR	4.177 Malaysian Ringgit
MZN	63.2 Metical
NAD	15.4633 Namibia Dollar
NGN	410.43 Naira
NIO	35.21 Cordoba Oro
NOK	8.7434 Norwegian Krone
NPR	118.83 Nepalese Rupee
NZD	1.4284 New Zealand Dollar
OMR	0.3846 Rial Omani
PAB	1 Balboa
PEN	4.004 Nuevo Sol
PGK	3.4188 Kina
PHP	50.33 Philippine Peso
PKR	174.25 Pakistan Rupee
PLN	4.115 Zloty
PYG	6838 Guarani
QAR	3.6568 Qatari Rial
RON	4.3696 Leu
RSD	103.77 Serbian Dinar
RUB	72.3247 Russian Ruble
RWF	1019.67 Rwanda Franc
SAR	3.7508 Saudi Riyal
SBD	7.8864 Solomon Islands Dollar
SCR	14.4961 Seychelles Rupee
SDG	436.6072 Sudanese Pound
SEK	8.8603 Swedish Krona
SGD	1.3555 Singapore Dollar
SHP	0.741 Saint Helena Pound
SLL	10888.7 Leone
SOS	575 Somali Shilling

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SRD	21.398	Surinam Dollar
SSP	398	South Sudanese Pound
STD	21005	Dobra
SVC	8.7321	El Salvador Colon
SYP	2510	Syrian Pound
SZL	15.5098	Lilangeni
THB	32.63	Baht
TJS	11.28	Somoni
TMT	3.49	New Manat
TND	2.8686	Tunisian Dinar
TOP	2.2178	Pa'anga
TRY	10.6103	Turkish Lira
TTD	6.7332	Trinidad and Tobago Dollar
TWD	27.769	New Taiwan Dollar
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UAH	26.4191	Hryvnia
UGX	3540.91	Uganda Shilling
USD	1	US Dollar
UYU	44.04	Peso Uruguayo
UZS	10728.8	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	22648	Dong
VUV	110.6	Vatu
WST	2.54	Tala
XAF	579.36	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	577.73	CFA Franc BCEAO
XPF	105.27	CFP Franc
YER	249.59	Yemeni Rial
ZAR	15.4933	Rand
ZMK	5185	Zambian Kwacha
ZWL	97.4318	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 15 November 2021 to 19 November 2021

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	105,832.99	156,630.03	262,463.02
Total	105,832.99	156,630.03	262,463.02

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	16,377	29,019	45,396
Total	16,377	29,019	45,396

By Product and Currency

New Trade Turnover (US\$mn)	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	18,481.60	9,365.53	51,835.53	72,595.65	2,410.26	14,468.82	86,242.90	7,062.73	262,463.02
Total	18,481.60	9,365.53	51,835.53	72,595.65	2,410.26	14,468.82	86,242.90	7,062.73	262,463.02

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,084	3,218	7,547	16,680	723	2,786	12,595	765	45,396
Total	1,084	3,218	7,547	16,680	723	2,786	12,595	765	45,396

By Product and Residual Maturity

New Trade Turnover (US\$mn)	0 - 3 Months	3 - 6 Months	6 - 9 Months	9 - 12 Months	1 - 2 Years	2 - 5 Years	> 5 Years	Total
Non-deliverable Forward	236,941.01	18,787.76	2,119.92	2,268.09	2,192.06	154.18	0.00	262,463.02
Total	236,941.01	18,787.76	2,119.92	2,268.09	2,192.06	154.18	0.00	262,463.02

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	43,176	1,722	170	176	141	12	0	45,396
Total	43,176	1,722	170	176	141	12	0	45,396

Interest Rate Turnover

Turnover for the period: 15 November 2021 to 19 November 2021

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,253.30	176,230.89	188,484.19
Floating vs. Fixed	351,026.08	519,788.01	870,814.10
Overnight Index Swap	62,075.68	52,894.59	114,970.27
Total	425,355.06	748,913.50	1,174,268.56

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	140	1,282	1,422
Floating vs. Fixed	8,853	12,339	21,191
Overnight Index Swap	1,480	868	2,348
Total	10,473	14,488	24,961

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	34,702.02	0.00	26,287.58	0.00	87.63	2,810.32	124,596.64	188,484.19
Floating vs. Fixed	118,418.66	93,725.35	9,164.09	2,706.50	9,645.34	63,729.45	573,424.72	870,814.10
Overnight Index Swap	42,375.55	78.28	2,604.93	2,484.83	7,304.61	96.30	60,025.77	114,970.27
Total	195,496.22	93,803.63	38,056.60	5,191.33	17,037.58	66,636.07	758,047.13	1,174,268.56

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	466	0	144	0	2	127	683	1,422
Floating vs. Fixed	2,282	2,771	194	41	154	2,121	13,630	21,191
Overnight Index Swap	502	2	16	29	41	2	1,758	2,348
Total	3,249	2,773	354	70	197	2,249	16,070	24,961

By Product and Residual Maturity

New Trade Turnover (US\$mn)	0 - 1 Year	1 - 2 Years	2 - 5 Years	5 - 10 Years	10 - 15 Years	15 - 20 Years	> 20 Years	Total
Basis Swap	113,131.05	31,722.96	27,453.86	10,099.80	3,425.20	658.92	1,992.41	188,484.19
Floating vs. Fixed	423,875.04	158,092.27	168,394.31	91,819.97	20,370.90	3,960.98	4,300.64	870,814.10
Overnight Index Swap	56,836.76	19,581.77	20,235.03	13,682.83	3,156.87	205.33	1,271.69	114,970.27
Total	593,842.85	209,396.99	216,083.20	115,602.59	26,952.96	4,825.23	7,564.75	1,174,268.56

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	137	132	353	325	140	91	245	1,422
Floating vs. Fixed	6,738	2,085	6,194	4,253	1,215	216	491	21,191
Overnight Index Swap	651	313	528	592	133	32	100	2,348
Total	7,525	2,530	7,074	5,170	1,488	339	836	24,961