

Foreign Exchange Position

Positions as at: 03 December 2021

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	453,553.18	1,047,512.13	1,501,065.31
Total	453,553.18	1,047,512.13	1,501,065.31

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	62,183	157,801	219,984
Total	62,183	157,801	219,984

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	118,530.90	44,949.84	245,720.75	424,332.99	14,124.76	42,339.22	562,450.02	48,616.82	1,501,065.31
Total	118,530.90	44,949.84	245,720.75	424,332.99	14,124.76	42,339.22	562,450.02	48,616.82	1,501,065.31

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,585	15,911	38,520	77,241	3,693	11,302	60,881	5,851	219,984
Total	6,585	15,911	38,520	77,241	3,693	11,302	60,881	5,851	219,984

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	1,156,378.02	183,662.73	85,170.13	43,135.08	23,010.78	8,103.58	1,605.00	1,501,065.31
Total	1,156,378.02	183,662.73	85,170.13	43,135.08	23,010.78	8,103.58	1,605.00	1,501,065.31

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	192,889	15,149	5,388	3,269	2,054	1,079	156	219,984
Total	192,889	15,149	5,388	3,269	2,054	1,079	156	219,984

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham
AFN	95.7	Afghani
ALL	106.69	Lek
AMD	485.5	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	582.42	Kwanza
ARS	100.9	Argentine Peso
AUD	1.4069	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7277	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	85.61	Taka
BGN	1.7274	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	1984.5	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:	03 December 2021
BND	1.3653 Brunei Dollar
BOB	6.82 Boliviano
BRL	5.6955 Brazilian Real
BSD	1 Bahamian Dollar
BTN	74.9155 Ngultrum
BWP	11.6279 Pula
BYR	19560 Belarussian Ruble
BZD	1.9982 Belize Dollar
CAD	1.2817 Canadian Dollar
CDF	1985.8 Congolese Franc
CHF	0.9204 Swiss Franc
CLF	24948.04 Unidades de fomento
CLP	838.53 Chilean Peso
CNY	6.3673 Yuan Renminbi
COP	3963.76 Colombian Peso
COU	0.0719 Unidad de Valor Real
CRC	626.85 Costa Rican Colon
CUC	1 Peso Convertible
CUP	24 Cuban Peso
CVE	97.41 Cape Verde Escudo
CZK	22.471 Czech Koruna
DJF	177.5 Djibouti Franc
DKK	6.569 Danish Krone
DOP	56.27 Dominican Peso
DZD	138.379 Algerian Dinar
EGP	15.66 Egyptian Pound
ERN	15 Nakfa
ETB	47.9404 Ethiopian Birr
EUR	0.8833 Euro
FJD	2.116 Fiji Dollar
FKP	0.7499 Falkland Islands Pound
GBP	0.7529 Pound Sterling
GEL	3.105 Lari
GHS	6.03 Cedi
GIP	0.7499 Gibraltar Pound
GMD	52.5 Dalasi
GNF	9318 Guinea Franc
GTQ	7.723 Quetzal
GYD	207.77 Guyana Dollar
HKD	7.7928 Hong Kong Dollar
HNL	24.06 Lempira
HRK	6.6409 Croatian Kuna
HTG	98 Gourde
HUF	320.28 Forint
IDR	14340 Rupiah
ILS	3.162 New Israeli Sheqel
INR	75.0043 Indian Rupee

Foreign Exchange Position

Positions as at:		03 December 2021
IQD	1458	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	129.35	Iceland Krona
JMD	154.58	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	112.75	Yen
KES	112.5	Kenyan Shilling
KGS	84.7969	Som
KHR	4055.94	Riel
KMF	434.28	Comoro Franc
KPW	130	North Korean Won
KRW	1176.93	Won
KWD	0.3022	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	436.08	Tenge
LAK	10816.5	Kip
LBP	1503.99	Lebanese Pound
LKR	201	Sri Lanka Rupee
LRD	141.2	Liberian Dollar
LSL	16.0288	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.5821	Libyan Dinar
MAD	9.2255	Moroccan Dirham
MDL	17.6622	Moldovan Leu
MGA	3960	Malagasy Ariary
MKD	54.11	Denar
MMK	1776.5	Kyat
MNT	2834	Tugrik
MOP	8.027	Pataca
MRO	356	Ouguiya
MUR	43.55	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	803.23	Kwacha
MXN	21.5016	Mexican Peso
MXV	3.0463	Mexican Unidad de Inversion (UDI)
MYR	4.218	Malaysian Ringgit
MZN	63.2	Metical
NAD	16.03	Namibia Dollar
NGN	409.66	Naira
NIO	35.21	Cordoba Oro
NOK	8.9884	Norwegian Krone
NPR	119.85	Nepalese Rupee
NZD	1.4682	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	4.0649	Nuevo Sol

Foreign Exchange Position

Positions as at:

03 December 2021

PGK	3.4072	Kina
PHP	50.38	Philippine Peso
PKR	174.98	Pakistan Rupee
PLN	4.0794	Zloty
PYG	6814	Guarani
QAR	3.6628	Qatari Rial
RON	4.369	Leu
RSD	103.83	Serbian Dinar
RUB	74.227	Russian Ruble
RWF	1021.74	Rwanda Franc
SAR	3.7515	Saudi Riyal
SBD	7.7821	Solomon Islands Dollar
SCR	13.5337	Seychelles Rupee
SDG	436.3422	Sudanese Pound
SEK	9.0795	Swedish Krona
SGD	1.3653	Singapore Dollar
SHP	0.7502	Saint Helena Pound
SLL	10995	Leone
SOS	575	Somali Shilling
SRD	21.464	Surinam Dollar
SSP	406.4649	South Sudanese Pound
STD	21005	Dobra
SVC	8.7411	El Salvador Colon
SYP	2511	Syrian Pound
SZL	16.03	Lilangeni
THB	33.72	Baht
TJS	11.28	Somoni
TMT	3.49	New Manat
TND	2.8697	Tunisian Dinar
TOP	2.208	Pa'anga
TRY	13.2635	Turkish Lira
TTD	6.7291	Trinidad and Tobago Dollar
TWD	27.687	New Taiwan Dollar
TZS	2298	Tanzanian Shilling
UAH	27.3492	Hryvnia
UGX	3556.44	Uganda Shilling
USD	1	US Dollar
UYU	44.08	Peso Uruguayo
UZS	10750.7	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	22710	Dong
VUV	112.07	Vatu
WST	2.5265	Tala
XAF	579.36	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	576.71	CFA Franc BCEAO
XPF	105.26	CFP Franc

Foreign Exchange Position

Positions as at: 03 December 2021

YER	249.7	Yemeni Rial
ZAR	16.0296	Rand
ZMK	5185	Zambian Kwacha
ZWL	103.0474	Zimbabwe Dollar

Interest Rate Position

Positions as at: 03 December 2021

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	769,316.90	377,678.70	1,146,995.60
Floating vs. Fixed	9,342,094.26	3,278,706.87	12,620,801.14
Overnight Index Swap	724,509.95	369,009.22	1,093,519.17
Total	10,835,921.11	4,025,394.79	14,861,315.90

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,985	3,878	16,863
Floating vs. Fixed	278,485	117,193	395,677
Overnight Index Swap	25,565	7,553	33,118
Total	317,035	128,623	445,657

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	329,487.99	0.00	61,983.77	2,394.19	123,952.29	143,324.47	485,852.89	1,146,995.60
Floating vs. Fixed	2,880,878.15	2,333,751.10	367,090.04	49,590.16	632,289.14	1,808,267.39	4,548,935.15	12,620,801.14
Overnight Index Swap	245,683.58	2,306.32	82,189.03	22,553.46	56,819.32	468.46	683,499.02	1,093,519.17
Total	3,456,049.71	2,336,057.41	511,262.84	74,537.81	813,060.74	1,952,060.32	5,718,287.06	14,861,315.90

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,440	0	247	18	1,611	4,577	5,970	16,863
Floating vs. Fixed	91,475	74,048	5,804	1,274	12,415	71,333	139,330	395,677
Overnight Index Swap	3,077	53	616	282	755	20	28,315	33,118
Total	98,991	74,101	6,667	1,574	14,781	75,930	173,615	445,657

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	388,776.54	200,945.44	326,877.11	169,673.05	33,701.54	15,562.37	11,459.55	1,146,995.60
Floating vs. Fixed	4,130,510.68	2,172,712.87	3,990,035.06	1,768,186.14	243,586.86	135,536.46	180,233.06	12,620,801.14
Overnight Index Swap	521,340.18	195,351.51	277,161.79	73,452.78	15,123.84	5,473.53	5,615.53	1,093,519.17
Total	5,040,627.41	2,569,009.82	4,594,073.96	2,011,311.97	292,412.24	156,572.36	197,308.15	14,861,315.90

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	2,871	2,405	5,444	3,773	979	727	665	16,863
Floating vs. Fixed	62,198	54,399	162,153	90,112	11,846	6,383	8,588	395,677
Overnight Index Swap	6,819	7,175	14,159	3,859	518	245	344	33,118
Total	71,887	63,979	181,756	97,743	13,342	7,354	9,597	445,657

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham

Interest Rate Position

Positions as at:

03 December 2021

AFN	95.7 Afghani
ALL	106.69 Lek
AMD	485.5 Armenian Dram
ANG	1.7845 Netherlands Antillean Guilder
AOA	582.42 Kwanza
ARS	100.9 Argentine Peso
AUD	1.4069 Australian Dollar
AWG	1.78 Aruban Florin
AZN	1.693 Azerbaijanian Manat
BAM	1.7277 Convertible Mark
BBD	1.9981 Barbados Dollar
BDT	85.61 Taka
BGN	1.7274 Bulgarian Lev
BHD	0.3769 Bahraini Dinar
BIF	1984.5 Burundi Franc
BMD	1 Bermudian Dollar
BND	1.3653 Brunei Dollar
BOB	6.82 Boliviano
BRL	5.6955 Brazilian Real
BSD	1 Bahamian Dollar
BTN	74.9155 Ngultrum
BWP	11.6279 Pula
BYR	19560 Belarussian Ruble
BZD	1.9982 Belize Dollar
CAD	1.2817 Canadian Dollar
CDF	1985.8 Congolese Franc
CHF	0.9204 Swiss Franc
CLF	24948.04 Unidades de fomento
CLP	838.53 Chilean Peso
CNY	6.3673 Yuan Renminbi
COP	3963.76 Colombian Peso
COU	0.0719 Unidad de Valor Real
CRC	626.85 Costa Rican Colon
CUC	1 Peso Convertible
CUP	24 Cuban Peso
CVE	97.41 Cape Verde Escudo
CZK	22.471 Czech Koruna
DJF	177.5 Djibouti Franc
DKK	6.569 Danish Krone
DOP	56.27 Dominican Peso
DZD	138.379 Algerian Dinar
EGP	15.66 Egyptian Pound
ERN	15 Nakfa

Interest Rate Position

Positions as at:

03 December 2021

ETB	47.9404	Ethiopian Birr
EUR	0.8833	Euro
FJD	2.116	Fiji Dollar
FKP	0.7499	Falkland Islands Pound
GBP	0.7529	Pound Sterling
GEL	3.105	Lari
GHS	6.03	Cedi
GIP	0.7499	Gibraltar Pound
GMD	52.5	Dalasi
GNF	9318	Guinea Franc
GTQ	7.723	Quetzal
GYD	207.77	Guyana Dollar
HKD	7.7928	Hong Kong Dollar
HNL	24.06	Lempira
HRK	6.6409	Croatian Kuna
HTG	98	Gourde
HUF	320.28	Forint
IDR	14340	Rupiah
ILS	3.162	New Israeli Sheqel
INR	75.0043	Indian Rupee
IQD	1458	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	129.35	Iceland Krona
JMD	154.58	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	112.75	Yen
KES	112.5	Kenyan Shilling
KGS	84.7969	Som
KHR	4055.94	Riel
KMF	434.28	Comoro Franc
KPW	130	North Korean Won
KRW	1176.93	Won
KWD	0.3022	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	436.08	Tenge
LAK	10816.5	Kip
LBP	1503.99	Lebanese Pound
LKR	201	Sri Lanka Rupee
LRD	141.2	Liberian Dollar
LSL	16.0288	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.5821	Libyan Dinar

Interest Rate Position

Positions as at:

03 December 2021

MAD	9.2255 Moroccan Dirham
MDL	17.6622 Moldovan Leu
MGA	3960 Malagasy Ariary
MKD	54.11 Denar
MMK	1776.5 Kyat
MNT	2834 Tugrik
MOP	8.027 Pataca
MRO	356 Ouguiya
MUR	43.55 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	803.23 Kwacha
MXN	21.5016 Mexican Peso
MXV	3.0463 Mexican Unidad de Inversion (UDI)
MYR	4.218 Malaysian Ringgit
MZN	63.2 Metical
NAD	16.03 Namibia Dollar
NGN	409.66 Naira
NIO	35.21 Cordoba Oro
NOK	8.9884 Norwegian Krone
NPR	119.85 Nepalese Rupee
NZD	1.4682 New Zealand Dollar
OMR	0.3847 Rial Omani
PAB	1 Balboa
PEN	4.0649 Nuevo Sol
PGK	3.4072 Kina
PHP	50.38 Philippine Peso
PKR	174.98 Pakistan Rupee
PLN	4.0794 Zloty
PYG	6814 Guarani
QAR	3.6628 Qatari Rial
RON	4.369 Leu
RSD	103.83 Serbian Dinar
RUB	74.227 Russian Ruble
RWF	1021.74 Rwanda Franc
SAR	3.7515 Saudi Riyal
SBD	7.7821 Solomon Islands Dollar
SCR	13.5337 Seychelles Rupee
SDG	436.3422 Sudanese Pound
SEK	9.0795 Swedish Krona
SGD	1.3653 Singapore Dollar
SHP	0.7502 Saint Helena Pound
SLL	10995 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:

03 December 2021

SRD	21.464	Surinam Dollar
SSP	406.4649	South Sudanese Pound
STD	21005	Dobra
SVC	8.7411	El Salvador Colon
SYP	2511	Syrian Pound
SZL	16.03	Lilangeni
THB	33.72	Baht
TJS	11.28	Somoni
TMT	3.49	New Manat
TND	2.8697	Tunisian Dinar
TOP	2.208	Pa'anga
TRY	13.2635	Turkish Lira
TTD	6.7291	Trinidad and Tobago Dollar
TWD	27.687	New Taiwan Dollar
TZS	2298	Tanzanian Shilling
UAH	27.3492	Hryvnia
UGX	3556.44	Uganda Shilling
USD	1	US Dollar
UYU	44.08	Peso Uruguayo
UZS	10750.7	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	22710	Dong
VUV	112.07	Vatu
WST	2.5265	Tala
XAF	579.36	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	576.71	CFA Franc BCEAO
XPF	105.26	CFP Franc
YER	249.7	Yemeni Rial
ZAR	16.0296	Rand
ZMK	5185	Zambian Kwacha
ZWL	103.0474	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 29 November 2021 to 03 December 2021

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	110,379.34	198,468.32	308,847.66
Total	110,379.34	198,468.32	308,847.66

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	20,360	38,308	58,668
Total	20,360	38,308	58,668

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	24,974.85	13,297.68	60,200.11	86,167.11	4,240.77	8,595.64	97,690.94	13,680.54	308,847.66
Total	24,974.85	13,297.68	60,200.11	86,167.11	4,240.77	8,595.64	97,690.94	13,680.54	308,847.66

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,286	4,886	11,980	21,264	944	2,196	15,294	821	58,668
Total	1,286	4,886	11,980	21,264	944	2,196	15,294	821	58,668

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	273,619.09	27,735.10	3,428.97	1,313.92	2,609.93	140.66	0.00	308,847.66
Total	273,619.09	27,735.10	3,428.97	1,313.92	2,609.93	140.66	0.00	308,847.66

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	54,867	3,231	204	135	208	24	0	58,668
Total	54,867	3,231	204	135	208	24	0	58,668

Interest Rate Turnover

Turnover for the period: 29 November 2021 to 03 December 2021

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,553.14	197,809.66	213,362.81
Floating vs. Fixed	306,464.33	330,716.33	637,180.66
Overnight Index Swap	68,174.31	49,945.92	118,120.23
Total	390,191.78	578,471.91	968,663.70

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	156	1,257	1,413
Floating vs. Fixed	7,797	6,752	14,549
Overnight Index Swap	1,941	600	2,541
Total	9,894	8,608	18,502

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	38,325.14	0.00	25,111.98	0.00	0.00	1,356.39	148,569.29	213,362.81
Floating vs. Fixed	92,577.69	139,184.63	11,649.78	1,400.30	5,323.34	46,060.72	340,984.20	637,180.66
Overnight Index Swap	38,019.29	37.70	6,167.61	4,096.40	8,468.57	51.29	61,279.39	118,120.23
Total	168,922.12	139,222.33	42,929.37	5,496.70	13,791.90	47,468.41	550,832.88	968,663.70

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	485	0	146	0	0	60	722	1,413
Floating vs. Fixed	1,412	2,923	227	29	54	1,809	8,096	14,549
Overnight Index Swap	526	3	14	82	121	4	1,791	2,541
Total	2,423	2,926	387	111	175	1,873	10,608	18,502

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	137,669.26	30,746.13	26,084.75	12,545.94	4,195.97	670.20	1,450.55	213,362.81
Floating vs. Fixed	233,233.00	136,945.38	146,655.64	95,554.55	15,375.64	1,604.32	7,812.13	637,180.66
Overnight Index Swap	42,267.24	19,988.71	25,074.16	23,738.35	4,855.85	635.76	1,560.16	118,120.23
Total	413,169.51	187,680.22	197,814.55	131,838.85	24,427.46	2,910.29	10,822.83	968,663.70

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	139	123	349	325	150	94	233	1,413
Floating vs. Fixed	2,027	1,757	4,469	4,653	1,062	143	439	14,549
Overnight Index Swap	329	397	588	917	171	26	114	2,541
Total	2,495	2,277	5,405	5,895	1,383	263	785	18,502