

Foreign Exchange Position

Positions as at: 13 August 2021

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	451,340.81	1,049,096.31	1,500,437.13
Total	451,340.81	1,049,096.31	1,500,437.13

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	56,479	145,979	202,458
Total	56,479	145,979	202,458

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	110,364.06	42,144.17	230,375.85	367,827.31	13,894.22	45,101.23	638,189.29	52,540.99	1,500,437.13
Total	110,364.06	42,144.17	230,375.85	367,827.31	13,894.22	45,101.23	638,189.29	52,540.99	1,500,437.13

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,296	13,473	30,705	70,542	3,575	12,846	59,551	5,470	202,458
Total	6,296	13,473	30,705	70,542	3,575	12,846	59,551	5,470	202,458

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	1,095,554.40	214,339.55	93,683.43	63,180.45	24,042.91	8,030.08	1,606.32	1,500,437.13
Total	1,095,554.40	214,339.55	93,683.43	63,180.45	24,042.91	8,030.08	1,606.32	1,500,437.13

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	177,458	11,552	6,080	4,066	2,097	1,055	150	202,458
Total	177,458	11,552	6,080	4,066	2,097	1,055	150	202,458

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	80.38	Afghani
ALL	103.02	Lek
AMD	490.07	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	639.25	Kwanza
ARS	96.847	Argentine Peso
AUD	1.3561	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6657	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.33	Taka
BGN	1.6657	Bulgarian Lev
BHD	0.377	Bahraini Dinar
BIF	1966	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

13 August 2021

BND	1.3555	Brunei Dollar
BOB	6.82	Boliviano
BRL	5.2185	Brazilian Real
BSD	1	Bahamian Dollar
BTN	74.396	Ngultrum
BWP	11.0988	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2506	Canadian Dollar
CDF	1967.1	Congolese Franc
CHF	0.9218	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	770.97	Chilean Peso
CNY	6.4783	Yuan Renminbi
COP	3938.2	Colombian Peso
COU	0.0715	Unidad de Valor Real
CRC	621.3	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	93.91	Cape Verde Escudo
CZK	21.622	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.3345	Danish Krone
DOP	56.59	Dominican Peso
DZD	135	Algerian Dinar
EGP	15.65	Egyptian Pound
ERN	15	Nakfa
ETB	44.7281	Ethiopian Birr
EUR	0.8517	Euro
FJD	2.0555	Fiji Dollar
FKP	0.7202	Falkland Islands Pound
GBP	0.7207	Pound Sterling
GEL	3.0738	Lari
GHS	5.97	Cedi
GIP	0.7205	Gibraltar Pound
GMD	51	Dalasi
GNF	9714	Guinea Franc
GTQ	7.73	Quetzal
GYD	207.68	Guyana Dollar
HKD	7.7784	Hong Kong Dollar
HNL	23.6	Lempira
HRK	6.3828	Croatian Kuna
HTG	96	Gourde
HUF	301.19	Forint
IDR	14380	Rupiah
ILS	3.229	New Israeli Sheqel
INR	74.253	Indian Rupee

Foreign Exchange Position

Positions as at:

13 August 2021

IQD	1458	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	125.93	Iceland Krona
JMD	153.42	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	110.4	Yen
KES	109.05	Kenyan Shilling
KGS	84.4	Som
KHR	4040.7882	Riel
KMF	418.75	Comoro Franc
KPW	130	North Korean Won
KRW	1153.98	Won
KWD	0.3003	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	425.73	Tenge
LAK	9551.68	Kip
LBP	1499.68	Lebanese Pound
LKR	199	Sri Lanka Rupee
LRD	170.8	Liberian Dollar
LSL	14.655	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.5217	Libyan Dinar
MAD	8.9937	Moroccan Dirham
MDL	17.6147	Moldovan Leu
MGA	3790.91	Malagasy Ariary
MKD	52.3	Denar
MMK	1642	Kyat
MNT	2816	Tugrik
MOP	8.012	Pataca
MRO	356	Ouguiya
MUR	42.35	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	804.43	Kwacha
MXN	19.915	Mexican Peso
MXV	2.8913	Mexican Unidad de Inversion (UDI)
MYR	4.238	Malaysian Ringgit
MZN	63	Metical
NAD	14.651	Namibia Dollar
NGN	411	Naira
NIO	35.08	Cordoba Oro
NOK	8.8569	Norwegian Krone
NPR	119.09	Nepalese Rupee
NZD	1.4196	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	4.0827	Nuevo Sol

Foreign Exchange Position

Positions as at:

13 August 2021

PGK	3.5088	Kina
PHP	50.42	Philippine Peso
PKR	163.85	Pakistan Rupee
PLN	3.8982	Zloty
PYG	6896	Guarani
QAR	3.64	Qatari Rial
RON	4.1832	Leu
RSD	100.06	Serbian Dinar
RUB	73.388	Russian Ruble
RWF	1005.75	Rwanda Franc
SAR	3.7502	Saudi Riyal
SBD	7.7821	Solomon Islands Dollar
SCR	13.873	Seychelles Rupee
SDG	443.8032	Sudanese Pound
SEK	8.6747	Swedish Krona
SGD	1.3555	Singapore Dollar
SHP	0.7211	Saint Helena Pound
SLL	10154.3	Leone
SOS	575	Somali Shilling
SRD	21.323	Surinam Dollar
SSP	175.306	South Sudanese Pound
STD	21005	Dobra
SVC	8.7148	El Salvador Colon
SYP	2511	Syrian Pound
SZL	14.651	Lilangeni
THB	33.16	Baht
TJS	11.31	Somoni
TMT	3.49	New Manat
TND	2.789	Tunisian Dinar
TOP	2.193	Pa'anga
TRY	8.6246	Turkish Lira
TTD	6.7617	Trinidad and Tobago Dollar
TWD	27.801	New Taiwan Dollar
TZS	2314	Tanzanian Shilling
UAH	26.8475	Hryvnia
UGX	3525	Uganda Shilling
USD	1	US Dollar
UYU	43.53	Peso Uruguayo
UZS	10606.3	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	22809	Dong
VUV	110.06	Vatu
WST	2.5088	Tala
XAF	553.1	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	556.51	CFA Franc BCEAO
XPF	101.5	CFP Franc

Foreign Exchange Position

Positions as at:

13 August 2021

YER	246.38	Yemeni Rial
ZAR	14.6511	Rand
ZMK	5185	Zambian Kwacha
ZWL	85.5854	Zimbabwe Dollar

Interest Rate Position

Positions as at:

13 August 2021

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	815,374.06	553,241.10	1,368,615.16
Floating vs. Fixed	7,902,974.17	3,436,564.11	11,339,538.28
Overnight Index Swap	651,988.29	343,566.06	995,554.35
Total	9,370,336.53	4,333,371.27	13,703,707.79

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,150	4,016	17,165
Floating vs. Fixed	228,148	114,099	342,247
Overnight Index Swap	14,837	6,710	21,546
Total	256,134	124,824	380,958

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	334,968.94	0.00	54,834.02	5,414.64	186,573.08	142,013.69	644,810.79	1,368,615.16
Floating vs. Fixed	2,458,739.20	1,991,737.23	365,875.61	56,613.51	653,944.53	1,633,891.34	4,178,736.86	11,339,538.28
Overnight Index Swap	221,351.11	80.27	83,796.89	3,203.27	26,758.68	0.08	660,364.06	995,554.35
Total	3,015,059.25	1,991,817.50	504,506.52	65,231.41	867,276.29	1,775,905.10	5,483,911.70	13,703,707.79

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,273	0	241	66	2,365	4,494	5,726	17,165
Floating vs. Fixed	84,590	63,493	5,559	1,331	12,056	62,634	112,587	342,247
Overnight Index Swap	1,344	3	614	135	407	6	19,037	21,546
Total	90,207	63,496	6,414	1,532	14,828	67,134	137,350	380,958

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	558,430.92	221,257.03	346,729.94	177,315.60	35,862.87	17,896.88	11,121.93	1,368,615.16
Floating vs. Fixed	3,829,361.14	1,875,565.58	3,555,628.41	1,567,701.04	212,754.76	131,475.75	167,051.61	11,339,538.28
Overnight Index Swap	609,278.34	169,365.31	174,372.62	33,989.44	4,671.85	1,820.93	2,055.87	995,554.35
Total	4,997,070.40	2,266,187.91	4,076,730.96	1,779,006.08	253,289.48	151,193.55	180,229.40	13,703,707.79

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	2,938	2,434	5,428	3,798	1,068	792	707	17,165
Floating vs. Fixed	57,267	45,266	136,068	79,139	10,179	6,465	7,865	342,247
Overnight Index Swap	6,045	4,877	8,764	1,436	206	123	95	21,546
Total	66,250	52,577	150,260	84,373	11,453	7,380	8,667	380,958

Foreign Exchange Rate

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AED	3.6728	UAE Dirham

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ALL	103.02	Lek
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LKR	199	Sri Lanka Rupee
LRD	170.8	Liberian Dollar
LSL	14.655	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.5217	Libyan Dinar

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13 August 2021

MAD	8.9937 Moroccan Dirham
MDL	17.6147 Moldovan Leu
MGA	3790.91 Malagasy Ariary
MKD	52.3 Denar
MMK	1642 Kyat
MNT	2816 Tugrik
MOP	8.012 Pataca
MRO	356 Ouguiya
MUR	42.35 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	804.43 Kwacha
MXN	19.915 Mexican Peso
MXV	2.8913 Mexican Unidad de Inversion (UDI)
MYR	4.238 Malaysian Ringgit
MZN	63 Metical
NAD	14.651 Namibia Dollar
NGN	411 Naira
NIO	35.08 Cordoba Oro
NOK	8.8569 Norwegian Krone
NPR	119.09 Nepalese Rupee
NZD	1.4196 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	4.0827 Nuevo Sol
PGK	3.5088 Kina
PHP	50.42 Philippine Peso
PKR	163.85 Pakistan Rupee
PLN	3.8982 Zloty
PYG	6896 Guarani
QAR	3.64 Qatari Rial
RON	4.1832 Leu
RSD	100.06 Serbian Dinar
RUB	73.388 Russian Ruble
RWF	1005.75 Rwanda Franc
SAR	3.7502 Saudi Riyal
SBD	7.7821 Solomon Islands Dollar
SCR	13.873 Seychelles Rupee
SDG	443.8032 Sudanese Pound
SEK	8.6747 Swedish Krona
SGD	1.3555 Singapore Dollar
SHP	0.7211 Saint Helena Pound
SLL	10154.3 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:

13 August 2021

SRD	21.323 Surinam Dollar
SSP	175.306 South Sudanese Pound
STD	21005 Dobra
SVC	8.7148 El Salvador Colon
SYP	2511 Syrian Pound
SZL	14.651 Lilangeni
THB	33.16 Baht
TJS	11.31 Somoni
TMT	3.49 New Manat
TND	2.789 Tunisian Dinar
TOP	2.193 Pa'anga
TRY	8.6246 Turkish Lira
TTD	6.7617 Trinidad and Tobago Dollar
TWD	27.801 New Taiwan Dollar
TZS	2314 Tanzanian Shilling
UAH	26.8475 Hryvnia
UGX	3525 Uganda Shilling
USD	1 US Dollar
UYU	43.53 Peso Uruguayo
UZS	10606.3 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	22809 Dong
VUV	110.06 Vatu
WST	2.5088 Tala
XAF	553.1 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	556.51 CFA Franc BCEAO
XPF	101.5 CFP Franc
YER	246.38 Yemeni Rial
ZAR	14.6511 Rand
ZMK	5185 Zambian Kwacha
ZWL	85.5854 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

09 August 2021 to

13 August 2021

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	89,944.71	151,034.45	240,979.16
Total	89,944.71	151,034.45	240,979.16

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	13,602	26,161	39,763
Total	13,602	26,161	39,763

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	11,111.37	7,845.18	34,843.48	73,103.77	2,027.62	7,508.36	96,005.23	8,534.16	240,979.16
Total	11,111.37	7,845.18	34,843.48	73,103.77	2,027.62	7,508.36	96,005.23	8,534.16	240,979.16

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	677	2,509	5,330	17,528	473	2,151	10,388	707	39,763
Total	677	2,509	5,330	17,528	473	2,151	10,388	707	39,763

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	204,901.92	20,586.74	7,629.57	2,413.32	4,750.40	664.83	32.38	240,979.16
Total	204,901.92	20,586.74	7,629.57	2,413.32	4,750.40	664.83	32.38	240,979.16

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	38,084	870	395	116	239	56	4	39,763
Total	38,084	870	395	116	239	56	4	39,763

Interest Rate Turnover

Turnover for the period:

09 August 2021 to

13 August 2021

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	35,631.78	405,592.91	441,224.69
Floating vs. Fixed	899,283.75	417,061.50	1,316,345.25
Overnight Index Swap	480,196.87	51,993.32	532,190.19
Total	1,415,112.41	874,647.73	2,289,760.13

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	324	1,303	1,626
Floating vs. Fixed	15,557	5,080	20,637
Overnight Index Swap	2,354	352	2,705
Total	18,234	6,734	24,968

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	32,694.68	0.00	26,134.75	1,342.07	6,843.41	5,784.32	368,425.47	441,224.69
Floating vs. Fixed	150,982.27	89,299.48	9,575.25	2,219.96	41,318.64	131,109.88	891,839.77	1,316,345.25
Overnight Index Swap	42,814.76	98.79	0.59	0.00	1,058.26	0.00	488,217.79	532,190.19
Total	226,491.71	89,398.27	35,710.59	3,562.03	49,220.31	136,894.20	1,748,483.02	2,289,760.13

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	316	0	179	35	69	191	837	1,626
Floating vs. Fixed	2,183	2,739	160	32	580	3,139	11,804	20,637
Overnight Index Swap	168	2	1	0	11	0	2,523	2,705
Total	2,667	2,741	340	67	660	3,330	15,164	24,968

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	349,592.94	61,541.26	22,271.04	5,062.97	1,553.35	702.42	500.72	441,224.69
Floating vs. Fixed	826,086.23	182,655.30	182,829.79	98,817.14	15,952.58	4,612.50	5,391.72	1,316,345.25
Overnight Index Swap	465,194.54	37,068.23	19,118.54	8,184.53	2,312.41	79.17	232.75	532,190.19
Total	1,640,873.71	281,264.79	224,219.37	112,064.63	19,818.34	5,394.09	6,125.20	2,289,760.13

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	306	174	390	309	129	94	225	1,626
Floating vs. Fixed	7,147	2,218	5,108	4,682	771	203	509	20,637
Overnight Index Swap	1,458	215	568	312	134	4	15	2,705
Total	8,911	2,606	6,066	5,303	1,034	301	749	24,968