

Foreign Exchange Position

Positions as at: 20 August 2021

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	448,380.79	1,040,752.02	1,489,132.81
Total	448,380.79	1,040,752.02	1,489,132.81

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	57,222	151,059	208,281
Total	57,222	151,059	208,281

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	111,849.36	42,693.22	222,551.98	365,514.98	13,954.30	44,148.34	636,395.94	52,024.69	1,489,132.81
Total	111,849.36	42,693.22	222,551.98	365,514.98	13,954.30	44,148.34	636,395.94	52,024.69	1,489,132.81

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,337	13,873	29,368	76,855	3,536	12,548	60,074	5,690	208,281
Total	6,337	13,873	29,368	76,855	3,536	12,548	60,074	5,690	208,281

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	1,083,455.88	212,326.54	95,255.51	64,721.52	23,522.11	8,235.44	1,615.81	1,489,132.81
Total	1,083,455.88	212,326.54	95,255.51	64,721.52	23,522.11	8,235.44	1,615.81	1,489,132.81

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	182,816	11,832	6,226	4,109	2,069	1,076	153	208,281
Total	182,816	11,832	6,226	4,109	2,069	1,076	153	208,281

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	86.04	Afghani
ALL	103.35	Lek
AMD	490.08	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	638.88	Kwanza
ARS	97.26	Argentine Peso
AUD	1.3826	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6702	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.58	Taka
BGN	1.6703	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	1967.78	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

20 August 2021

BND	1.3604	Brunei Dollar
BOB	6.83	Boliviano
BRL	5.3794	Brazilian Real
BSD	1	Bahamian Dollar
BTN	74.253	Ngultrum
BWP	11.1857	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2655	Canadian Dollar
CDF	1983.06	Congolese Franc
CHF	0.9168	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	786.83	Chilean Peso
CNY	6.4841	Yuan Renminbi
COP	3847.5	Colombian Peso
COU	0.0736	Unidad de Valor Real
CRC	616.1	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	94.17	Cape Verde Escudo
CZK	21.71	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.3505	Danish Krone
DOP	56.9	Dominican Peso
DZD	135.17	Algerian Dinar
EGP	15.65	Egyptian Pound
ERN	15	Nakfa
ETB	44.989	Ethiopian Birr
EUR	0.8537	Euro
FJD	2.0934	Fiji Dollar
FKP	0.7273	Falkland Islands Pound
GBP	0.7268	Pound Sterling
GEL	3.1	Lari
GHS	5.98	Cedi
GIP	0.7272	Gibraltar Pound
GMD	51.1	Dalasi
GNF	9747	Guinea Franc
GTQ	7.73	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7881	Hong Kong Dollar
HNL	23.708	Lempira
HRK	6.4	Croatian Kuna
HTG	97	Gourde
HUF	299.11	Forint
IDR	14370	Rupiah
ILS	3.2318	New Israeli Sheqel
INR	74.28	Indian Rupee

Foreign Exchange Position

Positions as at:

20 August 2021

IQD	1458	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	126.57	Iceland Krona
JMD	153	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	109.74	Yen
KES	109.4	Kenyan Shilling
KGS	84.6	Som
KHR	4070	Riel
KMF	420.2	Comoro Franc
KPW	130	North Korean Won
KRW	1170.03	Won
KWD	0.3008	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	425.68	Tenge
LAK	9590	Kip
LBP	1505.5	Lebanese Pound
LKR	199	Sri Lanka Rupee
LRD	170.9	Liberian Dollar
LSL	14.9534	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.5195	Libyan Dinar
MAD	8.9945	Moroccan Dirham
MDL	17.465	Moldovan Leu
MGA	3823	Malagasy Ariary
MKD	52.49	Denar
MMK	1642	Kyat
MNT	2830	Tugrik
MOP	8.022	Pataca
MRO	356	Ouguiya
MUR	42.65	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	804.55	Kwacha
MXN	20.0425	Mexican Peso
MXV	2.9081	Mexican Unidad de Inversion (UDI)
MYR	4.236	Malaysian Ringgit
MZN	63.05	Metical
NAD	14.967	Namibia Dollar
NGN	411.4	Naira
NIO	35.08	Cordoba Oro
NOK	8.8982	Norwegian Krone
NPR	118.78	Nepalese Rupee
NZD	1.451	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	4.0844	Nuevo Sol

Foreign Exchange Position

Positions as at:

20 August 2021

PGK	3.4188	Kina
PHP	50.36	Philippine Peso
PKR	163.6	Pakistan Rupee
PLN	3.8877	Zloty
PYG	6918.86	Guarani
QAR	3.6835	Qatari Rial
RON	4.2018	Leu
RSD	100.32	Serbian Dinar
RUB	73.4574	Russian Ruble
RWF	1006.28	Rwanda Franc
SAR	3.7503	Saudi Riyal
SBD	7.8125	Solomon Islands Dollar
SCR	13.0264	Seychelles Rupee
SDG	443.8132	Sudanese Pound
SEK	8.7281	Swedish Krona
SGD	1.3604	Singapore Dollar
SHP	0.7257	Saint Helena Pound
SLL	10205	Leone
SOS	575	Somali Shilling
SRD	21.311	Surinam Dollar
SSP	175.306	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	2511	Syrian Pound
SZL	14.967	Lilangeni
THB	33.28	Baht
TJS	11.32	Somoni
TMT	3.49	New Manat
TND	2.7931	Tunisian Dinar
TOP	2.1959	Pa'anga
TRY	8.4485	Turkish Lira
TTD	6.7623	Trinidad and Tobago Dollar
TWD	27.83	New Taiwan Dollar
TZS	2314	Tanzanian Shilling
UAH	26.6148	Hryvnia
UGX	3526	Uganda Shilling
USD	1	US Dollar
UYU	43.2	Peso Uruguayo
UZS	10640	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	22807	Dong
VUV	110.9	Vatu
WST	2.5297	Tala
XAF	554.47	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	556.75	CFA Franc BCEAO
XPF	101.64	CFP Franc

Foreign Exchange Position

Positions as at:

20 August 2021

YER	246.4	Yemeni Rial
ZAR	14.9385	Rand
ZMK	5185	Zambian Kwacha
ZWL	83.6833	Zimbabwe Dollar

Interest Rate Position

Positions as at:

20 August 2021

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	830,923.33	532,859.82	1,363,783.14
Floating vs. Fixed	8,600,185.77	3,418,805.47	12,018,991.25
Overnight Index Swap	699,553.48	342,137.80	1,041,691.27
Total	10,130,662.58	4,293,803.08	14,424,465.66

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,486	4,039	17,524
Floating vs. Fixed	252,549	114,847	367,396
Overnight Index Swap	17,199	6,832	24,030
Total	283,233	125,717	408,950

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	333,379.22	0.00	54,615.62	5,400.26	188,209.01	142,220.47	639,958.58	1,363,783.14
Floating vs. Fixed	2,584,653.12	2,044,994.09	370,188.05	55,935.99	673,883.39	1,690,661.63	4,598,674.98	12,018,991.25
Overnight Index Swap	220,392.20	188.92	83,189.66	3,408.15	24,782.65	0.08	709,729.61	1,041,691.27
Total	3,138,424.53	2,045,183.01	507,993.33	64,744.40	886,875.06	1,832,882.17	5,948,363.17	14,424,465.66

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,278	0	241	69	2,377	4,505	6,054	17,524
Floating vs. Fixed	86,643	65,878	5,629	1,323	12,099	64,706	131,120	367,396
Overnight Index Swap	1,409	6	613	142	401	6	21,453	24,030
Total	92,330	65,884	6,483	1,534	14,877	69,217	158,627	408,950

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	545,748.28	221,423.94	351,540.98	179,510.98	36,401.38	18,026.30	11,131.29	1,363,783.14
Floating vs. Fixed	4,083,068.75	1,958,786.43	3,771,220.86	1,680,533.90	217,792.17	132,912.19	174,676.94	12,018,991.25
Overnight Index Swap	612,476.80	180,058.94	202,692.49	37,462.80	4,876.77	1,938.71	2,184.76	1,041,691.27
Total	5,241,293.83	2,360,269.31	4,325,454.33	1,897,507.68	259,070.32	152,877.20	187,992.99	14,424,465.66

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	2,993	2,496	5,530	3,896	1,081	808	720	17,524
Floating vs. Fixed	61,334	47,496	146,912	85,720	10,941	6,594	8,401	367,396
Overnight Index Swap	6,347	5,119	10,521	1,593	220	125	105	24,030
Total	70,674	55,111	162,963	91,209	12,242	7,527	9,226	408,950

Foreign Exchange Rate

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AED	3.6728	UAE Dirham

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ALL	103.35	Lek
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LRD	170.9	Liberian Dollar
LSL	14.9534	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.5195	Libyan Dinar

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MNT	2830 Tugrik
MOP	8.022 Pataca
MRO	356 Ouguiya
MUR	42.65 Mauritius Rupee
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MWK	804.55 Kwacha
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NZD	1.451 New Zealand Dollar
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PAB	1 Balboa
PEN	4.0844 Nuevo Sol
PGK	3.4188 Kina
PHP	50.36 Philippine Peso
PKR	163.6 Pakistan Rupee
PLN	3.8877 Zloty
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RWF	1006.28 Rwanda Franc
SAR	3.7503 Saudi Riyal
SBD	7.8125 Solomon Islands Dollar
SCR	13.0264 Seychelles Rupee
SDG	443.8132 Sudanese Pound
SEK	8.7281 Swedish Krona
SGD	1.3604 Singapore Dollar
SHP	0.7257 Saint Helena Pound
SLL	10205 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:

20 August 2021

SRD	21.311 Surinam Dollar
SSP	175.306 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	2511 Syrian Pound
SZL	14.967 Lilangeni
THB	33.28 Baht
TJS	11.32 Somoni
TMT	3.49 New Manat
TND	2.7931 Tunisian Dinar
TOP	2.1959 Pa'anga
TRY	8.4485 Turkish Lira
TTD	6.7623 Trinidad and Tobago Dollar
TWD	27.83 New Taiwan Dollar
TZS	2314 Tanzanian Shilling
UAH	26.6148 Hryvnia
UGX	3526 Uganda Shilling
USD	1 US Dollar
UYU	43.2 Peso Uruguayo
UZS	10640 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	22807 Dong
VUV	110.9 Vatu
WST	2.5297 Tala
XAF	554.47 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	556.75 CFA Franc BCEAO
XPF	101.64 CFP Franc
YER	246.4 Yemeni Rial
ZAR	14.9385 Rand
ZMK	5185 Zambian Kwacha
ZWL	83.6833 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

16 August 2021 to

20 August 2021

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	93,248.05	150,940.35	244,188.40
Total	93,248.05	150,940.35	244,188.40

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	15,251	30,801	46,052
Total	15,251	30,801	46,052

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	19,718.84	7,581.49	32,828.12	62,592.50	2,400.31	7,919.33	103,460.00	7,687.80	244,188.40
Total	19,718.84	7,581.49	32,828.12	62,592.50	2,400.31	7,919.33	103,460.00	7,687.80	244,188.40

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,149	2,953	4,362	21,309	493	2,126	13,013	648	46,052
Total	1,149	2,953	4,362	21,309	493	2,126	13,013	648	46,052

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	210,122.37	20,699.31	6,711.16	2,022.66	3,785.35	838.00	9.55	244,188.40
Total	210,122.37	20,699.31	6,711.16	2,022.66	3,785.35	838.00	9.55	244,188.40

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	43,970	1,237	408	148	234	54	3	46,052
Total	43,970	1,237	408	148	234	54	3	46,052

Interest Rate Turnover

Turnover for the period:

16 August 2021 to

20 August 2021

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	35,068.35	370,092.93	405,161.28
Floating vs. Fixed	1,307,340.34	374,515.63	1,681,855.97
Overnight Index Swap	261,100.43	15,661.97	276,762.40
Total	1,603,509.12	760,270.53	2,363,779.65

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	512	1,312	1,823
Floating vs. Fixed	36,204	4,104	40,308
Overnight Index Swap	3,277	270	3,547
Total	39,993	5,685	45,678

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	35,923.66	0.00	25,856.55	1,361.87	9,076.21	3,174.31	329,768.68	405,161.28
Floating vs. Fixed	258,526.48	114,622.22	12,358.47	1,268.69	59,683.75	106,317.09	1,129,079.27	1,681,855.97
Overnight Index Swap	8,795.63	168.09	28.35	486.51	822.03	0.00	266,461.78	276,762.40
Total	303,245.78	114,790.31	38,243.36	3,117.08	69,581.99	109,491.39	1,725,309.74	2,363,779.65

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	406	0	180	38	75	129	996	1,823
Floating vs. Fixed	4,518	3,607	237	24	526	3,877	27,520	40,308
Overnight Index Swap	170	5	1	15	18	0	3,339	3,547
Total	5,093	3,612	418	77	619	4,006	31,854	45,678

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	301,264.30	58,937.18	30,508.22	10,375.18	2,326.42	925.85	824.12	405,161.28
Floating vs. Fixed	631,949.81	317,134.14	438,273.64	239,461.13	37,419.27	6,383.05	11,234.93	1,681,855.97
Overnight Index Swap	205,336.67	17,301.12	40,349.95	11,422.59	1,739.86	206.15	406.07	276,762.40
Total	1,138,550.77	393,372.44	509,131.80	261,258.90	41,485.56	7,515.06	12,465.12	2,363,779.65

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	217	241	462	393	148	107	256	1,823
Floating vs. Fixed	5,737	4,503	15,716	11,225	1,725	407	996	40,308
Overnight Index Swap	514	317	2,090	446	133	14	34	3,547
Total	6,468	5,061	18,267	12,064	2,006	528	1,286	45,678