

Foreign Exchange Position

Positions as at: 03 September 2021

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	459,645.07	1,076,201.24	1,535,846.31
Total	459,645.07	1,076,201.24	1,535,846.31

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	57,456	157,259	214,715
Total	57,456	157,259	214,715

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	106,027.07	43,910.46	218,469.24	393,905.38	15,319.28	45,472.02	660,030.70	52,712.15	1,535,846.31
Total	106,027.07	43,910.46	218,469.24	393,905.38	15,319.28	45,472.02	660,030.70	52,712.15	1,535,846.31

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,086	15,006	29,526	81,290	3,972	12,470	60,448	5,917	214,715
Total	6,086	15,006	29,526	81,290	3,972	12,470	60,448	5,917	214,715

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	1,107,618.34	242,471.08	88,530.32	64,282.07	23,329.52	7,985.62	1,629.37	1,535,846.31
Total	1,107,618.34	242,471.08	88,530.32	64,282.07	23,329.52	7,985.62	1,629.37	1,535,846.31

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	187,427	14,119	5,824	4,041	2,069	1,079	156	214,715
Total	187,427	14,119	5,824	4,041	2,069	1,079	156	214,715

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	88.34	Afghani
ALL	102.78	Lek
AMD	492.6	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	633.26	Kwanza
ARS	97.596	Argentine Peso
AUD	1.357	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6518	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.64	Taka
BGN	1.6517	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	1969.65	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

03 September 2021

BND	1.3443	Brunei Dollar
BOB	6.82	Boliviano
BRL	5.1858	Brazilian Real
BSD	1	Bahamian Dollar
BTN	73.078	Ngultrum
BWP	10.9649	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2616	Canadian Dollar
CDF	1980.5	Congolese Franc
CHF	0.915	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	770.71	Chilean Peso
CNY	6.4586	Yuan Renminbi
COP	3757.53	Colombian Peso
COU	0.0755	Unidad de Valor Real
CRC	621.15	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	93.13	Cape Verde Escudo
CZK	21.396	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.2805	Danish Krone
DOP	56.77	Dominican Peso
DZD	135.3213	Algerian Dinar
EGP	15.67	Egyptian Pound
ERN	15	Nakfa
ETB	45.51	Ethiopian Birr
EUR	0.8446	Euro
FJD	2.0691	Fiji Dollar
FKP	0.7265	Falkland Islands Pound
GBP	0.7261	Pound Sterling
GEL	3.09	Lari
GHS	5.98	Cedi
GIP	0.7264	Gibraltar Pound
GMD	51.15	Dalasi
GNF	9740	Guinea Franc
GTQ	7.728	Quetzal
GYD	207.68	Guyana Dollar
HKD	7.7769	Hong Kong Dollar
HNL	23.898	Lempira
HRK	6.3243	Croatian Kuna
HTG	97.5558	Gourde
HUF	293.62	Forint
IDR	14280	Rupiah
ILS	3.203	New Israeli Sheqel
INR	72.99	Indian Rupee

Foreign Exchange Position

Positions as at:

03 September 2021

IQD	1458	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	126.55	Iceland Krona
JMD	150.25	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	109.99	Yen
KES	109.8	Kenyan Shilling
KGS	84.705	Som
KHR	4071	Riel
KMF	415.28	Comoro Franc
KPW	130	North Korean Won
KRW	1155.47	Won
KWD	0.3003	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	425.9	Tenge
LAK	9514.68	Kip
LBP	1505.5	Lebanese Pound
LKR	199	Sri Lanka Rupee
LRD	171	Liberian Dollar
LSL	14.4075	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.5097	Libyan Dinar
MAD	8.936	Moroccan Dirham
MDL	17.6195	Moldovan Leu
MGA	3835	Malagasy Ariary
MKD	51.62	Denar
MMK	1642	Kyat
MNT	2830	Tugrik
MOP	8.01	Pataca
MRO	356	Ouguiya
MUR	42.2	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	804.55	Kwacha
MXN	19.982	Mexican Peso
MXV	2.8949	Mexican Unidad de Inversion (UDI)
MYR	4.1525	Malaysian Ringgit
MZN	63.13	Metical
NAD	14.394	Namibia Dollar
NGN	411	Naira
NIO	35.08	Cordoba Oro
NOK	8.6915	Norwegian Krone
NPR	116.94	Nepalese Rupee
NZD	1.414	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	4.0739	Nuevo Sol

Foreign Exchange Position

Positions as at:

03 September 2021

PGK	3.4188	Kina
PHP	49.885	Philippine Peso
PKR	166.5	Pakistan Rupee
PLN	3.8032	Zloty
PYG	6902	Guarani
QAR	3.6681	Qatari Rial
RON	4.1661	Leu
RSD	99.21	Serbian Dinar
RUB	72.96	Russian Ruble
RWF	1008.3	Rwanda Franc
SAR	3.7504	Saudi Riyal
SBD	7.7821	Solomon Islands Dollar
SCR	13.2515	Seychelles Rupee
SDG	440.0052	Sudanese Pound
SEK	8.599	Swedish Krona
SGD	1.3443	Singapore Dollar
SHP	0.7278	Saint Helena Pound
SLL	10253	Leone
SOS	575	Somali Shilling
SRD	21.206	Surinam Dollar
SSP	175.306	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYR	2511	Syrian Pound
SZL	14.394	Lilangeni
THB	32.3	Baht
TJS	11.33	Somoni
TMT	3.49	New Manat
TND	2.7879	Tunisian Dinar
TOP	2.1853	Pa'anga
TRY	8.291	Turkish Lira
TTD	6.7661	Trinidad and Tobago Dollar
TWD	27.714	New Taiwan Dollar
TZS	2314	Tanzanian Shilling
UAH	27.0197	Hryvnia
UGX	3535.43	Uganda Shilling
USD	1	US Dollar
UYU	42.46	Peso Uruguayo
UZS	10665	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	22760	Dong
VUV	110.12	Vatu
WST	2.5063	Tala
XAF	553.97	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	552.5	CFA Franc BCEAO
XPF	100.63	CFP Franc

Foreign Exchange Position

Positions as at: 03 September 2021

YER	250	Yemeni Rial
ZAR	14.4083	Rand
ZMK	5185	Zambian Kwacha
ZWL	85.9084	Zimbabwe Dollar

Interest Rate Position

Positions as at:

03 September 2021

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	842,973.56	823,682.47	1,666,656.03
Floating vs. Fixed	8,662,797.18	3,673,983.75	12,336,780.92
Overnight Index Swap	684,259.09	351,958.33	1,036,217.42
Total	10,190,029.83	4,849,624.55	15,039,654.38

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,586	4,751	18,336
Floating vs. Fixed	256,488	116,840	373,327
Overnight Index Swap	18,160	6,888	25,047
Total	288,233	128,478	416,710

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	349,322.28	0.00	64,550.00	5,947.27	213,988.36	142,634.10	890,214.03	1,666,656.03
Floating vs. Fixed	2,525,401.37	2,093,505.72	374,901.48	56,661.03	710,423.37	1,722,227.71	4,853,660.24	12,336,780.92
Overnight Index Swap	219,797.34	288.76	83,217.79	3,605.07	24,203.55	0.08	705,104.82	1,036,217.42
Total	3,094,520.99	2,093,794.49	522,669.27	66,213.37	948,615.28	1,864,861.88	6,448,979.09	15,039,654.38

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,415	0	340	88	2,687	4,534	6,272	18,336
Floating vs. Fixed	87,063	67,052	5,682	1,340	13,988	65,911	132,292	373,327
Overnight Index Swap	1,449	8	612	145	390	6	22,437	25,047
Total	92,927	67,060	6,634	1,573	17,065	70,451	161,001	416,710

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	789,607.42	256,252.79	362,353.64	188,531.51	39,829.45	18,311.54	11,769.68	1,666,656.03
Floating vs. Fixed	4,226,692.44	1,985,703.98	3,851,751.43	1,740,849.10	227,231.02	135,572.02	168,980.93	12,336,780.92
Overnight Index Swap	585,594.54	186,210.71	212,244.93	41,049.24	7,265.95	1,741.89	2,110.15	1,036,217.42
Total	5,601,894.40	2,428,167.49	4,426,350.00	1,970,429.85	274,326.42	155,625.45	182,860.77	15,039,654.38

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	3,092	2,575	5,709	4,054	1,197	864	845	18,336
Floating vs. Fixed	61,662	47,926	149,082	88,084	11,239	6,820	8,515	373,327
Overnight Index Swap	6,333	5,196	10,915	1,857	512	119	116	25,047
Total	71,087	55,697	165,706	93,995	12,948	7,803	9,476	416,710

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AED	3.6728	UAE Dirham

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ALL	102.78	Lek
AMD	492.6	Armenian Dram
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MOP	8.01 Pataca
MRO	356 Ouguiya
MUR	42.2 Mauritius Rupee
MVR	15.42 Rufiyaa
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MXV	2.8949 Mexican Unidad de Inversion (UDI)
MYR	4.1525 Malaysian Ringgit
MZN	63.13 Metical
NAD	14.394 Namibia Dollar
NGN	411 Naira
NIO	35.08 Cordoba Oro
NOK	8.6915 Norwegian Krone
NPR	116.94 Nepalese Rupee
NZD	1.414 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	4.0739 Nuevo Sol
PGK	3.4188 Kina
PHP	49.885 Philippine Peso
PKR	166.5 Pakistan Rupee
PLN	3.8032 Zloty
PYG	6902 Guarani
QAR	3.6681 Qatari Rial
RON	4.1661 Leu
RSD	99.21 Serbian Dinar
RUB	72.96 Russian Ruble
RWF	1008.3 Rwanda Franc
SAR	3.7504 Saudi Riyal
SBD	7.7821 Solomon Islands Dollar
SCR	13.2515 Seychelles Rupee
SDG	440.0052 Sudanese Pound
SEK	8.599 Swedish Krona
SGD	1.3443 Singapore Dollar
SHP	0.7278 Saint Helena Pound
SLL	10253 Leone
SOS	575 Somali Shilling

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Positions as at:

03 September 2021

SRD	21.206	Surinam Dollar
SSP	175.306	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	2511	Syrian Pound
SZL	14.394	Lilangeni
THB	32.3	Baht
TJS	11.33	Somoni
TMT	3.49	New Manat
TND	2.7879	Tunisian Dinar
TOP	2.1853	Pa'anga
TRY	8.291	Turkish Lira
TTD	6.7661	Trinidad and Tobago Dollar
TWD	27.714	New Taiwan Dollar
TZS	2314	Tanzanian Shilling
UAH	27.0197	Hryvnia
UGX	3535.43	Uganda Shilling
USD	1	US Dollar
UYU	42.46	Peso Uruguayo
UZS	10665	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	22760	Dong
VUV	110.12	Vatu
WST	2.5063	Tala
XAF	553.97	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	552.5	CFA Franc BCEAO
XPF	100.63	CFP Franc
YER	250	Yemeni Rial
ZAR	14.4083	Rand
ZMK	5185	Zambian Kwacha
ZWL	85.9084	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

30 August 2021 to

03 September 2021

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	122,005.38	212,722.64	334,728.02
Total	122,005.38	212,722.64	334,728.02

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	18,150	32,743	50,892
Total	18,150	32,743	50,892

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	21,659.76	11,399.86	44,906.81	93,743.40	4,298.73	7,677.31	138,679.48	12,362.68	334,728.02
Total	21,659.76	11,399.86	44,906.81	93,743.40	4,298.73	7,677.31	138,679.48	12,362.68	334,728.02

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,170	4,127	7,353	18,178	894	2,151	16,128	892	50,892
Total	1,170	4,127	7,353	18,178	894	2,151	16,128	892	50,892

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	277,099.02	43,651.86	6,428.89	5,046.16	2,347.32	128.12	26.65	334,728.02
Total	277,099.02	43,651.86	6,428.89	5,046.16	2,347.32	128.12	26.65	334,728.02

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	47,732	2,422	293	192	227	19	9	50,892
Total	47,732	2,422	293	192	227	19	9	50,892

Interest Rate Turnover

Turnover for the period:

30 August 2021 to

03 September 2021

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,050.86	653,897.84	667,948.70
Floating vs. Fixed	569,426.06	677,846.01	1,247,272.07
Overnight Index Swap	59,606.88	27,055.70	86,662.59
Total	643,083.80	1,358,799.55	2,001,883.35

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	163	2,084	2,247
Floating vs. Fixed	16,780	8,380	25,160
Overnight Index Swap	1,588	421	2,009
Total	18,531	10,885	29,416

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	48,832.35	0.00	35,377.69	1,843.89	16,594.34	3,779.36	561,521.06	667,948.70
Floating vs. Fixed	114,460.13	126,638.17	15,319.80	1,874.74	52,175.09	108,985.48	827,818.67	1,247,272.07
Overnight Index Swap	10,829.18	198.10	23.68	56.69	2,617.64	0.00	72,937.29	86,662.59
Total	174,121.65	126,836.27	50,721.18	3,775.32	71,387.07	112,764.84	1,462,277.03	2,001,883.35

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	486	0	295	55	142	102	1,167	2,247
Floating vs. Fixed	1,893	3,804	213	39	603	3,515	15,094	25,160
Overnight Index Swap	113	4	2	3	29	0	1,859	2,009
Total	2,491	3,808	510	97	774	3,617	18,119	29,416

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	534,772.73	88,500.76	31,407.17	8,902.56	2,559.69	1,008.76	797.04	667,948.70
Floating vs. Fixed	578,941.44	194,651.10	252,121.31	189,391.58	22,519.10	4,941.99	4,705.56	1,247,272.07
Overnight Index Swap	36,144.65	15,819.56	14,824.36	16,413.19	3,304.04	85.25	71.53	86,662.59
Total	1,149,858.81	298,971.42	298,352.84	214,707.34	28,382.82	6,036.00	5,574.12	2,001,883.35

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	279	277	500	469	210	149	363	2,247
Floating vs. Fixed	3,713	2,816	7,827	8,739	1,152	337	577	25,160
Overnight Index Swap	212	251	671	518	333	18	8	2,009
Total	4,204	3,344	8,997	9,725	1,695	504	948	29,416