

Foreign Exchange Position

Positions as at: 10 September 2021

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	495,071.89	1,121,939.08	1,617,010.97
Total	495,071.89	1,121,939.08	1,617,010.97

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	57,930	161,659	219,589
Total	57,930	161,659	219,589

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	112,488.78	45,001.74	225,926.14	422,230.84	18,152.03	45,399.21	692,952.03	54,860.20	1,617,010.97
Total	112,488.78	45,001.74	225,926.14	422,230.84	18,152.03	45,399.21	692,952.03	54,860.20	1,617,010.97

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,545	14,758	29,772	82,971	4,645	11,715	63,090	6,094	219,589
Total	6,545	14,758	29,772	82,971	4,645	11,715	63,090	6,094	219,589

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	1,172,771.91	261,023.17	86,284.51	62,776.18	24,448.02	8,227.27	1,479.90	1,617,010.97
Total	1,172,771.91	261,023.17	86,284.51	62,776.18	24,448.02	8,227.27	1,479.90	1,617,010.97

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	190,300	16,133	5,820	3,926	2,186	1,070	154	219,589
Total	190,300	16,133	5,820	3,926	2,186	1,070	154	219,589

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	86.12	Afghani
ALL	102.89	Lek
AMD	492.66	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	631.27	Kwanza
ARS	98	Argentine Peso
AUD	1.3576	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6551	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.81	Taka
BGN	1.6549	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	1971	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

10 September 2021

BND	1.3454	Brunei Dollar
BOB	6.83	Boliviano
BRL	5.3214	Brazilian Real
BSD	1	Bahamian Dollar
BTN	73.555	Ngultrum
BWP	10.929	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2689	Canadian Dollar
CDF	1971.4	Congolese Franc
CHF	0.922	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	786.93	Chilean Peso
CNY	6.4612	Yuan Renminbi
COP	3814.08	Colombian Peso
COU	0.0748	Unidad de Valor Real
CRC	621.35	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	93.32	Cape Verde Escudo
CZK	21.503	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.2921	Danish Krone
DOP	56.3	Dominican Peso
DZD	135.73	Algerian Dinar
EGP	15.7	Egyptian Pound
ERN	15	Nakfa
ETB	45.6636	Ethiopian Birr
EUR	0.8462	Euro
FJD	2.067	Fiji Dollar
FKP	0.7257	Falkland Islands Pound
GBP	0.726	Pound Sterling
GEL	3.09	Lari
GHS	5.98	Cedi
GIP	0.7257	Gibraltar Pound
GMD	51.2	Dalasi
GNF	9726	Guinea Franc
GTQ	7.728	Quetzal
GYD	207.56	Guyana Dollar
HKD	7.7759	Hong Kong Dollar
HNL	23.95	Lempira
HRK	6.328	Croatian Kuna
HTG	98.0718	Gourde
HUF	296.01	Forint
IDR	14250	Rupiah
ILS	3.2031	New Israeli Sheqel
INR	73.769	Indian Rupee

Foreign Exchange Position

Positions as at:

10 September 2021

IQD	1457.08	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	127.32	Iceland Krona
JMD	150.06	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	110.23	Yen
KES	110	Kenyan Shilling
KGS	84.8	Som
KHR	4064.6094	Riel
KMF	415.99	Comoro Franc
KPW	130	North Korean Won
KRW	1166.54	Won
KWD	0.3007	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	425.93	Tenge
LAK	9533.75	Kip
LBP	1502.49	Lebanese Pound
LKR	199	Sri Lanka Rupee
LRD	171	Liberian Dollar
LSL	14.175	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.5063	Libyan Dinar
MAD	8.9456	Moroccan Dirham
MDL	17.4001	Moldovan Leu
MGA	3845	Malagasy Ariary
MKD	51.75	Denar
MMK	1642	Kyat
MNT	2823	Tugrik
MOP	8.009	Pataca
MRO	356	Ouguiya
MUR	42.2	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	803.36	Kwacha
MXN	19.931	Mexican Peso
MXV	2.8868	Mexican Unidad de Inversion (UDI)
MYR	4.153	Malaysian Ringgit
MZN	63.15	Metical
NAD	14.178	Namibia Dollar
NGN	410.8	Naira
NIO	35.08	Cordoba Oro
NOK	8.7095	Norwegian Krone
NPR	117.76	Nepalese Rupee
NZD	1.4088	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	4.0834	Nuevo Sol

Foreign Exchange Position

Positions as at:

10 September 2021

PGK	3.5088	Kina
PHP	50.131	Philippine Peso
PKR	167	Pakistan Rupee
PLN	3.821	Zloty
PYG	6911.64	Guarani
QAR	3.64	Qatari Rial
RON	4.1859	Leu
RSD	99.41	Serbian Dinar
RUB	73.1175	Russian Ruble
RWF	1009.17	Rwanda Franc
SAR	3.7505	Saudi Riyal
SBD	7.8125	Solomon Islands Dollar
SCR	12.8081	Seychelles Rupee
SDG	439.9752	Sudanese Pound
SEK	8.6273	Swedish Krona
SGD	1.3454	Singapore Dollar
SHP	0.7259	Saint Helena Pound
SLL	10380.2	Leone
SOS	575	Somali Shilling
SRD	21.386	Surinam Dollar
SSP	175.306	South Sudanese Pound
STD	21005	Dobra
SVC	8.7323	El Salvador Colon
SYP	2511	Syrian Pound
SZL	14.178	Lilangeni
THB	32.75	Baht
TJS	11.33	Somoni
TMT	3.49	New Manat
TND	2.7852	Tunisian Dinar
TOP	2.2026	Pa'anga
TRY	8.4597	Turkish Lira
TTD	6.7637	Trinidad and Tobago Dollar
TWD	27.706	New Taiwan Dollar
TZS	2314	Tanzanian Shilling
UAH	26.7498	Hryvnia
UGX	3531.92	Uganda Shilling
USD	1	US Dollar
UYU	42.72	Peso Uruguayo
UZS	10656.5	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	22757	Dong
VUV	109.45	Vatu
WST	2.5189	Tala
XAF	555.1	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	551.68	CFA Franc BCEAO
XPF	100.84	CFP Franc

Foreign Exchange Position

Positions as at:

10 September 2021

YER	249.5	Yemeni Rial
ZAR	14.1806	Rand
ZMK	5185	Zambian Kwacha
ZWL	84.0578	Zimbabwe Dollar

Interest Rate Position

Positions as at:

10 September 2021

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	842,822.58	512,255.29	1,355,077.87
Floating vs. Fixed	8,803,350.41	3,539,344.25	12,342,694.66
Overnight Index Swap	634,282.85	352,646.83	986,929.68
Total	10,280,455.84	4,404,246.37	14,684,702.21

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,578	4,195	17,773
Floating vs. Fixed	260,170	116,778	376,948
Overnight Index Swap	18,394	6,922	25,315
Total	292,142	127,894	420,035

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	336,140.27	0.00	55,310.51	5,545.75	210,693.17	140,547.61	606,840.55	1,355,077.87
Floating vs. Fixed	2,535,370.71	2,140,798.86	380,073.11	55,417.36	700,791.66	1,729,679.31	4,800,563.65	12,342,694.66
Overnight Index Swap	224,554.77	452.70	83,298.49	3,637.32	28,516.33	0.08	646,470.00	986,929.68
Total	3,096,065.75	2,141,251.56	518,682.11	64,600.44	940,001.15	1,870,227.01	6,053,874.20	14,684,702.21

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,277	0	240	75	2,669	4,490	6,022	17,773
Floating vs. Fixed	87,394	68,234	5,667	1,324	13,992	66,462	133,876	376,948
Overnight Index Swap	1,524	11	614	147	413	6	22,600	25,315
Total	93,195	68,245	6,521	1,546	17,074	70,958	162,498	420,035

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	511,978.66	228,511.10	356,692.55	188,618.03	39,195.63	18,267.89	11,814.02	1,355,077.87
Floating vs. Fixed	4,146,638.05	2,003,930.72	3,887,807.64	1,771,867.20	230,694.52	132,346.98	169,409.56	12,342,694.66
Overnight Index Swap	559,599.51	156,759.72	216,791.53	42,690.97	7,077.22	1,777.07	2,233.65	986,929.68
Total	5,218,216.22	2,389,201.54	4,461,291.71	2,003,176.21	276,967.37	152,391.93	183,457.23	14,684,702.21

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	3,028	2,495	5,604	3,949	1,133	821	743	17,773
Floating vs. Fixed	62,193	48,519	150,320	89,311	11,380	6,765	8,461	376,948
Overnight Index Swap	6,286	5,275	11,045	2,066	396	119	130	25,315
Total	71,507	56,289	166,968	95,326	12,908	7,704	9,334	420,035

Foreign Exchange Rate

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AED	3.6726	UAE Dirham

Interest Rate Position

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AFN	86.12	Afghani
ALL	102.89	Lek
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KZT	425.93	Tenge
LAK	9533.75	Kip
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LKR	199	Sri Lanka Rupee
LRD	171	Liberian Dollar
LSL	14.175	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.5063	Libyan Dinar

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Positions as at:

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MAD	8.9456 Moroccan Dirham
MDL	17.4001 Moldovan Leu
MGA	3845 Malagasy Ariary
MKD	51.75 Denar
MMK	1642 Kyat
MNT	2823 Tugrik
MOP	8.009 Pataca
MRO	356 Ouguiya
MUR	42.2 Mauritian Rupee
MVR	15.42 Rufiyaa
MWK	803.36 Kwacha
MXN	19.931 Mexican Peso
MXV	2.8868 Mexican Unidad de Inversion (UDI)
MYR	4.153 Malaysian Ringgit
MZN	63.15 Metical
NAD	14.178 Namibia Dollar
NGN	410.8 Naira
NIO	35.08 Cordoba Oro
NOK	8.7095 Norwegian Krone
NPR	117.76 Nepalese Rupee
NZD	1.4088 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	4.0834 Nuevo Sol
PGK	3.5088 Kina
PHP	50.131 Philippine Peso
PKR	167 Pakistan Rupee
PLN	3.821 Zloty
PYG	6911.64 Guarani
QAR	3.64 Qatari Rial
RON	4.1859 Leu
RSD	99.41 Serbian Dinar
RUB	73.1175 Russian Ruble
RWF	1009.17 Rwanda Franc
SAR	3.7505 Saudi Riyal
SBD	7.8125 Solomon Islands Dollar
SCR	12.8081 Seychelles Rupee
SDG	439.9752 Sudanese Pound
SEK	8.6273 Swedish Krona
SGD	1.3454 Singapore Dollar
SHP	0.7259 Saint Helena Pound
SLL	10380.2 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:

10 September 2021

SRD	21.386	Surinam Dollar
SSP	175.306	South Sudanese Pound
STD	21005	Dobra
SVC	8.7323	El Salvador Colon
SYP	2511	Syrian Pound
SZL	14.178	Lilangeni
THB	32.75	Baht
TJS	11.33	Somoni
TMT	3.49	New Manat
TND	2.7852	Tunisian Dinar
TOP	2.2026	Pa'anga
TRY	8.4597	Turkish Lira
TTD	6.7637	Trinidad and Tobago Dollar
TWD	27.706	New Taiwan Dollar
TZS	2314	Tanzanian Shilling
UAH	26.7498	Hryvnia
UGX	3531.92	Uganda Shilling
USD	1	US Dollar
UYU	42.72	Peso Uruguayo
UZS	10656.5	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	22757	Dong
VUV	109.45	Vatu
WST	2.5189	Tala
XAF	555.1	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	551.68	CFA Franc BCEAO
XPF	100.84	CFP Franc
YER	249.5	Yemeni Rial
ZAR	14.1806	Rand
ZMK	5185	Zambian Kwacha
ZWL	84.0578	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

06 September 2021 to

10 September 2021

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	128,067.60	228,663.88	356,731.48
Total	128,067.60	228,663.88	356,731.48

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	16,094	31,063	47,157
Total	16,094	31,063	47,157

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	20,755.41	9,409.50	38,423.41	122,261.77	5,111.52	11,461.29	140,043.77	9,264.81	356,731.48
Total	20,755.41	9,409.50	38,423.41	122,261.77	5,111.52	11,461.29	140,043.77	9,264.81	356,731.48

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,399	3,276	6,599	16,395	1,223	2,500	15,116	650	47,157
Total	1,399	3,276	6,599	16,395	1,223	2,500	15,116	650	47,157

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	303,553.56	41,183.65	4,852.49	3,156.58	3,533.56	449.64	2.00	356,731.48
Total	303,553.56	41,183.65	4,852.49	3,156.58	3,533.56	449.64	2.00	356,731.48

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	43,532	2,895	292	144	259	33	2	47,157
Total	43,532	2,895	292	144	259	33	2	47,157

Interest Rate Turnover

Turnover for the period:

06 September 2021 to

10 September 2021

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	16,599.74	432,773.31	449,373.05
Floating vs. Fixed	795,781.96	628,569.11	1,424,351.07
Overnight Index Swap	44,460.54	23,770.30	68,230.84
Total	856,842.23	1,085,112.73	1,941,954.96

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	200	1,501	1,701
Floating vs. Fixed	23,732	8,488	32,219
Overnight Index Swap	1,456	323	1,779
Total	25,388	10,312	35,699

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	36,828.37	0.00	27,531.54	1,599.52	14,439.62	1,388.58	367,585.42	449,373.05
Floating vs. Fixed	176,809.24	195,130.56	29,075.67	2,415.14	17,292.37	98,840.30	904,787.79	1,424,351.07
Overnight Index Swap	12,443.35	277.05	1,032.43	31.75	5,904.25	0.00	48,542.01	68,230.84
Total	226,080.96	195,407.61	57,639.64	4,046.41	37,636.24	100,228.88	1,320,915.22	1,941,954.96

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	365	0	182	42	112	72	929	1,701
Floating vs. Fixed	3,313	5,104	243	33	195	5,062	18,269	32,219
Overnight Index Swap	193	5	19	2	44	0	1,517	1,779
Total	3,870	5,109	444	77	351	5,134	20,715	35,699

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	337,682.93	69,819.50	26,111.89	11,890.43	2,146.35	921.81	800.13	449,373.05
Floating vs. Fixed	630,328.09	258,311.87	296,740.60	211,584.18	21,253.99	3,036.18	3,096.15	1,424,351.07
Overnight Index Swap	21,365.48	7,547.99	19,226.65	15,044.46	4,446.58	81.95	517.73	68,230.84
Total	989,376.50	335,679.36	342,079.15	238,519.08	27,846.91	4,039.94	4,414.02	1,941,954.96

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	215	202	387	388	149	106	256	1,701
Floating vs. Fixed	4,777	4,779	10,461	10,511	972	239	481	32,219
Overnight Index Swap	135	189	529	583	287	15	43	1,779
Total	5,126	5,169	11,376	11,482	1,408	360	779	35,699