

Foreign Exchange Position

Positions as at: 17 September 2021

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	456,215.70	997,972.06	1,454,187.76
Total	456,215.70	997,972.06	1,454,187.76

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	57,104	138,252	195,356
Total	57,104	138,252	195,356

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	115,840.24	39,249.51	195,446.55	359,574.15	12,022.79	37,074.79	646,223.16	48,756.56	1,454,187.76
Total	115,840.24	39,249.51	195,446.55	359,574.15	12,022.79	37,074.79	646,223.16	48,756.56	1,454,187.76

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,550	13,357	25,841	74,624	2,890	9,671	57,509	4,914	195,356
Total	6,550	13,357	25,841	74,624	2,890	9,671	57,509	4,914	195,356

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	1,062,020.93	216,747.91	83,100.57	58,790.28	23,721.38	8,311.51	1,495.17	1,454,187.76
Total	1,062,020.93	216,747.91	83,100.57	58,790.28	23,721.38	8,311.51	1,495.17	1,454,187.76

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	170,772	11,885	5,461	3,801	2,200	1,076	161	195,356
Total	170,772	11,885	5,461	3,801	2,200	1,076	161	195,356

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	84.89	Afghani
ALL	102.57	Lek
AMD	486	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	620.75	Kwanza
ARS	98.054	Argentine Peso
AUD	1.3631	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6552	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.74	Taka
BGN	1.6549	Bulgarian Lev
BHD	0.3767	Bahraini Dinar
BIF	1972.25	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

17 September 2021

BND	1.3407	Brunei Dollar
BOB	6.82	Boliviano
BRL	5.2219	Brazilian Real
BSD	1	Bahamian Dollar
BTN	73.463	Ngultrum
BWP	10.9769	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2633	Canadian Dollar
CDF	1971.5	Congolese Franc
CHF	0.9196	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	777.67	Chilean Peso
CNY	6.432	Yuan Renminbi
COP	3812.53	Colombian Peso
COU	0.0745	Unidad de Valor Real
CRC	621.625	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	93.32	Cape Verde Escudo
CZK	21.423	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.2929	Danish Krone
DOP	56.44	Dominican Peso
DZD	135.5206	Algerian Dinar
EGP	15.67	Egyptian Pound
ERN	15	Nakfa
ETB	45.808	Ethiopian Birr
EUR	0.8461	Euro
FJD	2.0687	Fiji Dollar
FKP	0.7222	Falkland Islands Pound
GBP	0.7226	Pound Sterling
GEL	3.0838	Lari
GHS	5.93	Cedi
GIP	0.7228	Gibraltar Pound
GMD	51.25	Dalasi
GNF	9718	Guinea Franc
GTQ	7.72	Quetzal
GYD	207.68	Guyana Dollar
HKD	7.7818	Hong Kong Dollar
HNL	24.01	Lempira
HRK	6.3326	Croatian Kuna
HTG	96	Gourde
HUF	295.04	Forint
IDR	14240	Rupiah
ILS	3.2036	New Israeli Sheqel
INR	73.44	Indian Rupee

Foreign Exchange Position

Positions as at:

17 September 2021

IQD	1457	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	126.62	Iceland Krona
JMD	148	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	109.36	Yen
KES	109.9	Kenyan Shilling
KGS	84.5	Som
KHR	4070	Riel
KMF	416.4	Comoro Franc
KPW	130	North Korean Won
KRW	1166.23	Won
KWD	0.3004	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	425.88	Tenge
LAK	9585	Kip
LBP	1502.99	Lebanese Pound
LKR	199	Sri Lanka Rupee
LRD	170.4	Liberian Dollar
LSL	14.4025	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.5035	Libyan Dinar
MAD	8.9446	Moroccan Dirham
MDL	17.5548	Moldovan Leu
MGA	3860	Malagasy Ariary
MKD	51.95	Denar
MMK	1736	Kyat
MNT	2830	Tugrik
MOP	8.015	Pataca
MRO	356	Ouguiya
MUR	42.9	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	802.94	Kwacha
MXN	19.854	Mexican Peso
MXV	2.8758	Mexican Unidad de Inversion (UDI)
MYR	4.157	Malaysian Ringgit
MZN	63.15	Metical
NAD	14.399	Namibia Dollar
NGN	411	Naira
NIO	35.08	Cordoba Oro
NOK	8.5756	Norwegian Krone
NPR	117.58	Nepalese Rupee
NZD	1.4071	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	4.0999	Nuevo Sol

Foreign Exchange Position

Positions as at:

17 September 2021

PGK	3.4188	Kina
PHP	49.71	Philippine Peso
PKR	169.25	Pakistan Rupee
PLN	3.8594	Zloty
PYG	6888	Guarani
QAR	3.64	Qatari Rial
RON	4.1848	Leu
RSD	99.41	Serbian Dinar
RUB	72.1675	Russian Ruble
RWF	1010.01	Rwanda Franc
SAR	3.7501	Saudi Riyal
SBD	7.8864	Solomon Islands Dollar
SCR	12.8105	Seychelles Rupee
SDG	439.2072	Sudanese Pound
SEK	8.5694	Swedish Krona
SGD	1.3407	Singapore Dollar
SHP	0.7225	Saint Helena Pound
SLL	10315.3	Leone
SOS	575	Somali Shilling
SRD	21.317	Surinam Dollar
SSP	175.306	South Sudanese Pound
STD	21005	Dobra
SVC	8.732	El Salvador Colon
SYP	2511	Syrian Pound
SZL	14.4085	Lilangeni
THB	32.87	Baht
TJS	11.33	Somoni
TMT	3.49	New Manat
TND	2.787	Tunisian Dinar
TOP	2.2056	Pa'anga
TRY	8.4263	Turkish Lira
TTD	6.7622	Trinidad and Tobago Dollar
TWD	27.664	New Taiwan Dollar
TZS	2314	Tanzanian Shilling
UAH	26.6291	Hryvnia
UGX	3522.85	Uganda Shilling
USD	1	US Dollar
UYU	42.63	Peso Uruguayo
UZS	10679.6	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	22758	Dong
VUV	109.94	Vatu
WST	2.5227	Tala
XAF	555	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	559.63	CFA Franc BCEAO
XPF	100.83	CFP Franc

Foreign Exchange Position

Positions as at:

17 September 2021

YER	249.5	Yemeni Rial
ZAR	14.4067	Rand
ZMK	5185	Zambian Kwacha
ZWL	84.1435	Zimbabwe Dollar

Interest Rate Position

Positions as at:

17 September 2021

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	826,019.67	493,558.63	1,319,578.30
Floating vs. Fixed	9,030,147.03	3,612,585.06	12,642,732.09
Overnight Index Swap	647,116.65	340,150.51	987,267.16
Total	10,503,283.35	4,446,294.20	14,949,577.55

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,582	4,290	17,872
Floating vs. Fixed	265,484	118,503	383,986
Overnight Index Swap	19,387	6,937	26,323
Total	298,452	129,729	428,181

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	328,922.06	0.00	54,312.34	7,674.74	209,630.89	140,666.75	578,371.52	1,319,578.30
Floating vs. Fixed	2,763,976.07	2,186,615.15	392,719.01	53,833.49	711,639.70	1,729,646.71	4,804,301.96	12,642,732.09
Overnight Index Swap	198,595.56	821.67	82,881.84	7,259.47	30,873.62	0.08	666,834.91	987,267.16
Total	3,291,493.69	2,187,436.83	529,913.19	68,767.69	952,144.22	1,870,313.54	6,049,508.39	14,949,577.55

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,334	0	238	92	2,657	4,499	6,052	17,872
Floating vs. Fixed	89,472	69,110	5,705	1,279	14,032	66,950	137,438	383,986
Overnight Index Swap	1,581	17	610	162	451	6	23,496	26,323
Total	95,387	69,127	6,553	1,533	17,140	71,455	166,986	428,181

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	482,690.44	223,262.72	354,376.35	189,832.27	39,143.18	18,324.83	11,948.50	1,319,578.30
Floating vs. Fixed	4,253,751.17	2,032,381.19	4,037,990.52	1,759,086.32	234,101.26	143,691.05	181,730.57	12,642,732.09
Overnight Index Swap	544,318.41	162,583.84	231,733.30	38,466.49	5,429.20	2,105.67	2,630.25	987,267.16
Total	5,280,760.02	2,418,227.75	4,624,100.17	1,987,385.08	278,673.65	164,121.56	196,309.32	14,949,577.55

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	3,055	2,489	5,613	3,991	1,142	828	755	17,872
Floating vs. Fixed	63,880	50,198	158,537	85,366	10,299	7,005	8,702	383,986
Overnight Index Swap	6,391	5,715	11,863	1,849	231	133	143	26,323
Total	73,326	58,402	176,012	91,205	11,671	7,966	9,600	428,181

Foreign Exchange Rate

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AED	3.6728	UAE Dirham

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ALL	102.57	Lek
AMD	486	Armenian Dram
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LAK	9585	Kip
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LYD	4.5035	Libyan Dinar

Interest Rate Position

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MNT	2830 Tugrik
MOP	8.015 Pataca
MRO	356 Ouguiya
MUR	42.9 Mauritian Rupee
MVR	15.42 Rufiyaa
MWK	802.94 Kwacha
MXN	19.854 Mexican Peso
MXV	2.8758 Mexican Unidad de Inversion (UDI)
MYR	4.157 Malaysian Ringgit
MZN	63.15 Metical
NAD	14.399 Namibia Dollar
NGN	411 Naira
NIO	35.08 Cordoba Oro
NOK	8.5756 Norwegian Krone
NPR	117.58 Nepalese Rupee
NZD	1.4071 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	4.0999 Nuevo Sol
PGK	3.4188 Kina
PHP	49.71 Philippine Peso
PKR	169.25 Pakistan Rupee
PLN	3.8594 Zloty
PYG	6888 Guarani
QAR	3.64 Qatari Rial
RON	4.1848 Leu
RSD	99.41 Serbian Dinar
RUB	72.1675 Russian Ruble
RWF	1010.01 Rwanda Franc
SAR	3.7501 Saudi Riyal
SBD	7.8864 Solomon Islands Dollar
SCR	12.8105 Seychelles Rupee
SDG	439.2072 Sudanese Pound
SEK	8.5694 Swedish Krona
SGD	1.3407 Singapore Dollar
SHP	0.7225 Saint Helena Pound
SLL	10315.3 Leone
SOS	575 Somali Shilling

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Positions as at:

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SSP	175.306 South Sudanese Pound
STD	21005 Dobra
SVC	8.732 El Salvador Colon
SYP	2511 Syrian Pound
SZL	14.4085 Lilangeni
THB	32.87 Baht
TJS	11.33 Somoni
TMT	3.49 New Manat
TND	2.787 Tunisian Dinar
TOP	2.2056 Pa'anga
TRY	8.4263 Turkish Lira
TTD	6.7622 Trinidad and Tobago Dollar
TWD	27.664 New Taiwan Dollar
TZS	2314 Tanzanian Shilling
UAH	26.6291 Hryvnia
UGX	3522.85 Uganda Shilling
USD	1 US Dollar
UYU	42.63 Peso Uruguayo
UZS	10679.6 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	22758 Dong
VUV	109.94 Vatu
WST	2.5227 Tala
XAF	555 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	559.63 CFA Franc BCEAO
XPF	100.83 CFP Franc
YER	249.5 Yemeni Rial
ZAR	14.4067 Rand
ZMK	5185 Zambian Kwacha
ZWL	84.1435 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

13 September 2021 to

17 September 2021

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	104,229.96	167,958.85	272,188.81
Total	104,229.96	167,958.85	272,188.81

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	13,679	28,713	42,392
Total	13,679	28,713	42,392

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	24,448.13	8,989.81	28,480.56	80,200.71	2,734.89	9,228.15	110,034.72	8,071.85	272,188.81
Total	24,448.13	8,989.81	28,480.56	80,200.71	2,734.89	9,228.15	110,034.72	8,071.85	272,188.81

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,371	3,141	5,485	16,591	673	3,089	11,320	724	42,392
Total	1,371	3,141	5,485	16,591	673	3,089	11,320	724	42,392

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	234,687.35	28,232.19	4,944.88	1,630.14	2,544.45	134.71	15.08	272,188.81
Total	234,687.35	28,232.19	4,944.88	1,630.14	2,544.45	134.71	15.08	272,188.81

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	39,732	1,935	278	151	265	25	7	42,392
Total	39,732	1,935	278	151	265	25	7	42,392

Interest Rate Turnover

Turnover for the period:

13 September 2021 to

17 September 2021

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	9,869.99	320,940.12	330,810.11
Floating vs. Fixed	1,067,532.05	589,112.72	1,656,644.78
Overnight Index Swap	82,774.70	40,141.50	122,916.19
Total	1,160,176.74	950,194.34	2,110,371.08

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	163	1,494	1,657
Floating vs. Fixed	22,424	7,071	29,494
Overnight Index Swap	3,093	290	3,383
Total	25,680	8,854	34,534

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	44,022.55	0.00	27,454.45	4,782.66	14,299.97	1,427.78	238,822.69	330,810.11
Floating vs. Fixed	566,415.22	172,857.06	36,955.53	3,626.73	64,181.18	92,352.21	720,256.86	1,656,644.78
Overnight Index Swap	27,976.78	733.05	28.52	4,171.75	4,700.85	0.00	85,305.24	122,916.19
Total	638,414.55	173,590.11	64,438.50	12,581.14	83,182.00	93,779.99	1,044,384.79	2,110,371.08

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	445	0	176	73	116	83	764	1,657
Floating vs. Fixed	4,345	2,895	339	41	449	3,304	18,122	29,494
Overnight Index Swap	274	12	1	62	72	0	2,962	3,383
Total	5,064	2,907	516	176	636	3,387	21,848	34,534

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	237,574.28	53,613.24	24,546.36	10,830.94	2,052.11	1,229.19	964.00	330,810.11
Floating vs. Fixed	705,963.74	303,997.68	369,401.22	209,661.71	35,764.39	13,864.22	17,991.82	1,656,644.78
Overnight Index Swap	40,733.48	19,544.29	40,800.70	16,238.85	4,170.62	515.97	912.29	122,916.19
Total	984,271.50	377,155.21	434,748.27	236,731.49	41,987.11	15,609.38	19,868.11	2,110,371.08

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	165	189	354	401	157	122	270	1,657
Floating vs. Fixed	5,330	3,588	9,248	8,883	1,222	438	787	29,494
Overnight Index Swap	384	456	1,680	618	157	32	58	3,383
Total	5,878	4,233	11,282	9,901	1,536	591	1,115	34,534