

Foreign Exchange Position

Positions as at: 24 September 2021

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	450,867.79	997,361.73	1,448,229.52
Total	450,867.79	997,361.73	1,448,229.52

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	54,210	131,329	185,539
Total	54,210	131,329	185,539

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	115,422.72	38,198.58	208,106.23	354,705.68	12,120.34	37,150.65	630,802.68	51,722.63	1,448,229.52
Total	115,422.72	38,198.58	208,106.23	354,705.68	12,120.34	37,150.65	630,802.68	51,722.63	1,448,229.52

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,494	13,213	27,890	64,642	2,908	9,754	55,631	5,007	185,539
Total	6,494	13,213	27,890	64,642	2,908	9,754	55,631	5,007	185,539

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	1,059,682.21	217,653.92	81,667.76	56,560.47	22,874.66	8,292.44	1,498.05	1,448,229.52
Total	1,059,682.21	217,653.92	81,667.76	56,560.47	22,874.66	8,292.44	1,498.05	1,448,229.52

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	161,195	11,893	5,342	3,731	2,138	1,078	162	185,539
Total	161,195	11,893	5,342	3,731	2,138	1,078	162	185,539

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	87.95	Afghani
ALL	103.59	Lek
AMD	484.25	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	614	Kwanza
ARS	98.48	Argentine Peso
AUD	1.3799	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6732	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	85.18	Taka
BGN	1.6677	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	1973.6	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at: 24 September 2021

BND	1.3536	Brunei Dollar
BOB	6.83	Boliviano
BRL	5.2888	Brazilian Real
BSD	1	Bahamian Dollar
BTN	73.857	Ngultrum
BWP	11.1111	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.277	Canadian Dollar
CDF	1980.95	Congolese Franc
CHF	0.9261	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	787.15	Chilean Peso
CNY	6.4583	Yuan Renminbi
COP	3830.53	Colombian Peso
COU	0.0743	Unidad de Valor Real
CRC	622.5	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	94.33	Cape Verde Escudo
CZK	21.731	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.3615	Danish Krone
DOP	56.41	Dominican Peso
DZD	136.359	Algerian Dinar
EGP	15.66	Egyptian Pound
ERN	15	Nakfa
ETB	45.9571	Ethiopian Birr
EUR	0.8554	Euro
FJD	2.0842	Fiji Dollar
FKP	0.7321	Falkland Islands Pound
GBP	0.7337	Pound Sterling
GEL	3.09	Lari
GHS	5.92	Cedi
GIP	0.732	Gibraltar Pound
GMD	51.5	Dalasi
GNF	9714	Guinea Franc
GTQ	7.72	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7862	Hong Kong Dollar
HNL	24.048	Lempira
HRK	6.4111	Croatian Kuna
HTG	97	Gourde
HUF	303.83	Forint
IDR	14240	Rupiah
ILS	3.2005	New Israeli Sheqel
INR	73.8	Indian Rupee

Foreign Exchange Position

Positions as at:		24 September 2021
IQD	1459	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	129.81	Iceland Krona
JMD	146	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	109.78	Yen
KES	110.3	Kenyan Shilling
KGS	84.8	Som
KHR	4067	Riel
KMF	419.59	Comoro Franc
KPW	130	North Korean Won
KRW	1181.75	Won
KWD	0.3008	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	425.58	Tenge
LAK	9810.34	Kip
LBP	1505.5	Lebanese Pound
LKR	199	Sri Lanka Rupee
LRD	170.3	Liberian Dollar
LSL	14.795	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.5201	Libyan Dinar
MAD	8.9913	Moroccan Dirham
MDL	17.5505	Moldovan Leu
MGA	3931	Malagasy Ariary
MKD	52.43	Denar
MMK	1736	Kyat
MNT	2825	Tugrik
MOP	8.02	Pataca
MRO	356	Ouguiya
MUR	42.25	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	807.5	Kwacha
MXN	20.0831	Mexican Peso
MXV	2.9044	Mexican Unidad de Inversion (UDI)
MYR	4.191	Malaysian Ringgit
MZN	63.2	Metical
NAD	14.795	Namibia Dollar
NGN	411	Naira
NIO	35.08	Cordoba Oro
NOK	8.6631	Norwegian Krone
NPR	118.19	Nepalese Rupee
NZD	1.4257	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	4.0997	Nuevo Sol

Foreign Exchange Position

Positions as at:	24 September 2021
PGK	3.4188 Kina
PHP	50.29 Philippine Peso
PKR	168.25 Pakistan Rupee
PLN	3.951 Zloty
PYG	6880.56 Guarani
QAR	3.64 Qatari Rial
RON	4.2334 Leu
RSD	100.5 Serbian Dinar
RUB	72.86 Russian Ruble
RWF	1011.08 Rwanda Franc
SAR	3.7507 Saudi Riyal
SBD	7.8864 Solomon Islands Dollar
SCR	13.3868 Seychelles Rupee
SDG	439.1532 Sudanese Pound
SEK	8.6925 Swedish Krona
SGD	1.3536 Singapore Dollar
SHP	0.7334 Saint Helena Pound
SLL	10378 Leone
SOS	575 Somali Shilling
SRD	21.291 Surinam Dollar
SSP	175.306 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	2511 Syrian Pound
SZL	14.801 Lilangeni
THB	33.45 Baht
TJS	11.33 Somoni
TMT	3.49 New Manat
TND	2.7799 Tunisian Dinar
TOP	2.2163 Pa'anga
TRY	8.6431 Turkish Lira
TTD	6.7671 Trinidad and Tobago Dollar
TWD	27.762 New Taiwan Dollar
TZS	2311 Tanzanian Shilling
UAH	26.5693 Hryvnia
UGX	3535 Uganda Shilling
USD	1 US Dollar
UYU	42.74 Peso Uruguayo
UZS	10673.05 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	22760 Dong
VUV	110.79 Vatu
WST	2.5394 Tala
XAF	561.13 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	566.93 CFA Franc BCEAO
XPF	101.82 CFP Franc

Foreign Exchange Position

Positions as at: 24 September 2021

YER	250 Yemeni Rial
ZAR	14.7902 Rand
ZMK	5185 Zambian Kwacha
ZWL	84.7535 Zimbabwe Dollar

Interest Rate Position

Positions as at: 24 September 2021

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	818,458.40	496,816.47	1,315,274.87
Floating vs. Fixed	8,899,341.83	3,596,259.83	12,495,601.65
Overnight Index Swap	656,205.11	347,068.62	1,003,273.74
Total	10,374,005.34	4,440,144.92	14,814,150.27

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,570	4,315	17,885
Floating vs. Fixed	260,954	118,352	379,306
Overnight Index Swap	18,820	6,942	25,761
Total	293,343	129,608	422,951

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	338,465.64	0.00	58,701.45	7,557.46	213,319.51	139,752.15	557,478.67	1,315,274.87
Floating vs. Fixed	2,949,267.27	2,146,185.95	380,484.39	54,409.55	666,373.94	1,701,013.32	4,597,867.24	12,495,601.65
Overnight Index Swap	204,255.51	888.00	80,870.15	7,391.68	29,485.82	1.36	680,381.22	1,003,273.74
Total	3,491,988.42	2,147,073.95	520,055.99	69,358.68	909,179.26	1,840,766.82	5,835,727.13	14,814,150.27

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,381	0	239	73	2,642	4,486	6,064	17,885
Floating vs. Fixed	91,456	68,577	5,642	1,291	13,650	66,459	132,231	379,306
Overnight Index Swap	1,712	19	607	167	464	7	22,785	25,761
Total	97,549	68,596	6,488	1,531	16,756	70,952	161,080	422,951

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	471,559.63	228,352.12	357,272.06	188,298.65	39,431.42	18,408.75	11,952.23	1,315,274.87
Floating vs. Fixed	4,184,050.18	2,067,943.38	3,902,608.36	1,757,386.36	236,942.42	153,258.59	193,412.37	12,495,601.65
Overnight Index Swap	558,231.34	165,284.42	223,912.27	44,525.07	6,266.72	2,235.30	2,818.63	1,003,273.74
Total	5,213,841.15	2,461,579.92	4,483,792.68	1,990,210.08	282,640.57	173,902.64	208,183.23	14,814,150.27

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	3,034	2,488	5,636	3,987	1,146	830	765	17,885
Floating vs. Fixed	61,913	50,494	155,526	84,749	10,554	7,060	9,011	379,306
Overnight Index Swap	6,205	5,602	11,345	2,036	263	142	170	25,761
Total	71,152	58,583	172,507	90,771	11,962	8,032	9,946	422,951

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RUB	72.86 Russian Ruble
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SBD	7.8864 Solomon Islands Dollar
SCR	13.3868 Seychelles Rupee
SDG	439.1532 Sudanese Pound
SEK	8.6925 Swedish Krona
SGD	1.3536 Singapore Dollar
SHP	0.7334 Saint Helena Pound
SLL	10378 Leone
SOS	575 Somali Shilling

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SSP	175.306 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	2511 Syrian Pound
SZL	14.801 Lilangeni
THB	33.45 Baht
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TMT	3.49 New Manat
TND	2.7799 Tunisian Dinar
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TTD	6.7671 Trinidad and Tobago Dollar
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UGX	3535 Uganda Shilling
USD	1 US Dollar
UYU	42.74 Peso Uruguayo
UZS	10673.05 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	22760 Dong
VUV	110.79 Vatu
WST	2.5394 Tala
XAF	561.13 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	566.93 CFA Franc BCEAO
XPF	101.82 CFP Franc
YER	250 Yemeni Rial
ZAR	14.7902 Rand
ZMK	5185 Zambian Kwacha
ZWL	84.7535 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 20 September 2021 to 24 September 2021

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	74,130.74	133,413.84	207,544.57
Total	74,130.74	133,413.84	207,544.57

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	12,120	25,830	37,950
Total	12,120	25,830	37,950

By Product and Currency

New Trade Turnover (US\$mn)	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	14,655.06	8,688.18	44,369.90	49,455.37	2,565.84	8,002.72	72,690.69	7,116.82	207,544.57
Total	14,655.06	8,688.18	44,369.90	49,455.37	2,565.84	8,002.72	72,690.69	7,116.82	207,544.57

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	797	3,109	7,329	13,414	670	2,220	9,847	566	37,950
Total	797	3,109	7,329	13,414	670	2,220	9,847	566	37,950

By Product and Residual Maturity

New Trade Turnover (US\$mn)	0 - 3 Months	3 - 6 Months	6 - 9 Months	9 - 12 Months	1 - 2 Years	2 - 5 Years	> 5 Years	Total
Non-deliverable Forward	186,773.73	12,013.01	5,450.08	1,790.80	1,458.82	54.87	3.25	207,544.57
Total	186,773.73	12,013.01	5,450.08	1,790.80	1,458.82	54.87	3.25	207,544.57

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	36,851	631	216	95	149	9	1	37,950
Total	36,851	631	216	95	149	9	1	37,950

Interest Rate Turnover

Turnover for the period: 20 September 2021 to 24 September 2021

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	7,576.41	306,656.93	314,233.34
Floating vs. Fixed	684,537.91	366,895.91	1,051,433.81
Overnight Index Swap	66,110.80	37,618.75	103,729.55
Total	758,225.12	711,171.59	1,469,396.71

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	102	1,434	1,536
Floating vs. Fixed	14,898	4,335	19,233
Overnight Index Swap	1,779	297	2,076
Total	16,779	6,065	22,844

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	40,572.92	0.00	32,230.54	3,658.53	21,653.56	2,581.54	213,536.24	314,233.34
Floating vs. Fixed	362,231.52	61,950.21	14,150.25	8,833.61	54,210.90	64,983.47	485,073.84	1,051,433.81
Overnight Index Swap	21,014.28	190.24	249.17	455.88	959.84	1.28	80,858.86	103,729.55
Total	423,818.73	62,140.45	46,629.97	12,948.02	76,824.30	67,566.30	779,468.94	1,469,396.71

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	379	0	179	56	107	86	730	1,536
Floating vs. Fixed	3,461	1,575	199	152	362	2,143	11,343	19,233
Overnight Index Swap	273	5	3	18	41	1	1,736	2,076
Total	4,112	1,580	381	226	510	2,229	13,808	22,844

By Product and Residual Maturity

New Trade Turnover (US\$mn)	0 - 1 Year	1 - 2 Years	2 - 5 Years	5 - 10 Years	10 - 15 Years	15 - 20 Years	> 20 Years	Total
Basis Swap	218,411.68	57,503.35	28,699.50	5,906.37	2,153.21	824.81	734.42	314,233.34
Floating vs. Fixed	472,083.45	196,350.13	198,841.05	140,556.21	17,772.37	10,645.07	15,185.53	1,051,433.81
Overnight Index Swap	49,933.07	13,147.90	20,521.68	16,436.90	2,413.51	441.95	834.53	103,729.55
Total	740,428.20	267,001.38	248,062.24	162,899.48	22,339.09	11,911.84	16,754.49	1,469,396.71

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	174	169	351	307	151	107	278	1,536
Floating vs. Fixed	2,574	2,247	6,988	5,457	876	299	793	19,233
Overnight Index Swap	278	186	912	493	117	30	62	2,076
Total	3,025	2,601	8,250	6,257	1,143	436	1,133	22,844