

## Foreign Exchange Position

Positions as at: 27 August 2021

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	465,323.10	1,074,353.92	1,539,677.02
<b>Total</b>	<b>465,323.10</b>	<b>1,074,353.92</b>	<b>1,539,677.02</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	56,528	153,319	209,847
<b>Total</b>	<b>56,528</b>	<b>153,319</b>	<b>209,847</b>

### 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	113,017.20	42,224.60	234,114.86	379,312.53	14,542.90	45,099.15	653,395.87	57,969.90	1,539,677.02
<b>Total</b>	<b>113,017.20</b>	<b>42,224.60</b>	<b>234,114.86</b>	<b>379,312.53</b>	<b>14,542.90</b>	<b>45,099.15</b>	<b>653,395.87</b>	<b>57,969.90</b>	<b>1,539,677.02</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,338	13,905	28,837	79,873	3,691	12,400	58,987	5,816	209,847
<b>Total</b>	<b>6,338</b>	<b>13,905</b>	<b>28,837</b>	<b>79,873</b>	<b>3,691</b>	<b>12,400</b>	<b>58,987</b>	<b>5,816</b>	<b>209,847</b>

### 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	1,122,997.71	229,897.51	89,443.98	64,243.31	23,590.18	7,898.71	1,605.62	1,539,677.02
<b>Total</b>	<b>1,122,997.71</b>	<b>229,897.51</b>	<b>89,443.98</b>	<b>64,243.31</b>	<b>23,590.18</b>	<b>7,898.71</b>	<b>1,605.62</b>	<b>1,539,677.02</b>

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	183,673	12,957	5,905	4,025	2,073	1,064	150	209,847
<b>Total</b>	<b>183,673</b>	<b>12,957</b>	<b>5,905</b>	<b>4,025</b>	<b>2,073</b>	<b>1,064</b>	<b>150</b>	<b>209,847</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	86.04	Afghani
ALL	103.19	Lek
AMD	491.28	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	635.73	Kwanza
ARS	97.287	Argentine Peso
AUD	1.3742	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6613	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.79	Taka
BGN	1.6611	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	1968.05	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

27 August 2021

BND	1.3531	Brunei Dollar
BOB	6.82	Boliviano
BRL	5.2117	Brazilian Real
BSD	1	Bahamian Dollar
BTN	74.229	Ngultrum
BWP	11.1982	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2589	Canadian Dollar
CDF	1980.89	Congolese Franc
CHF	0.9136	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	783.27	Chilean Peso
CNY	6.4756	Yuan Renminbi
COP	3863.5	Colombian Peso
COU	0.0738	Unidad de Valor Real
CRC	619	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	93.67	Cape Verde Escudo
CZK	21.692	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.3165	Danish Krone
DOP	56.85	Dominican Peso
DZD	135.01	Algerian Dinar
EGP	15.65	Egyptian Pound
ERN	15	Nakfa
ETB	45.2673	Ethiopian Birr
EUR	0.8493	Euro
FJD	2.096	Fiji Dollar
FKP	0.7291	Falkland Islands Pound
GBP	0.7266	Pound Sterling
GEL	3.1	Lari
GHS	5.98	Cedi
GIP	0.7291	Gibraltar Pound
GMD	51.1	Dalasi
GNF	9742	Guinea Franc
GTQ	7.725	Quetzal
GYD	207.56	Guyana Dollar
HKD	7.7838	Hong Kong Dollar
HNL	23.754	Lempira
HRK	6.3625	Croatian Kuna
HTG	97	Gourde
HUF	295.64	Forint
IDR	14395	Rupiah
ILS	3.2247	New Israeli Sheqel
INR	74.11	Indian Rupee

## Foreign Exchange Position

Positions as at:

27 August 2021

IQD	1458	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	126.09	Iceland Krona
JMD	151.61	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	109.99	Yen
KES	109.65	Kenyan Shilling
KGS	84.6964	Som
KHR	4068	Riel
KMF	419.34	Comoro Franc
KPW	130	North Korean Won
KRW	1163.87	Won
KWD	0.3008	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	425.88	Tenge
LAK	9545.87	Kip
LBP	1505.7	Lebanese Pound
LKR	199	Sri Lanka Rupee
LRD	170.8	Liberian Dollar
LSL	14.9413	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.5169	Libyan Dinar
MAD	8.9815	Moroccan Dirham
MDL	17.5805	Moldovan Leu
MGA	3841	Malagasy Ariary
MKD	52.23	Denar
MMK	1642	Kyat
MNT	2823	Tugrik
MOP	8.017	Pataca
MRO	356	Ouguiya
MUR	42.55	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	804.55	Kwacha
MXN	20.215	Mexican Peso
MXV	2.9294	Mexican Unidad de Inversion (UDI)
MYR	4.202	Malaysian Ringgit
MZN	63.08	Metical
NAD	14.939	Namibia Dollar
NGN	411.05	Naira
NIO	35.08	Cordoba Oro
NOK	8.8062	Norwegian Krone
NPR	118.79	Nepalese Rupee
NZD	1.4337	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	4.0762	Nuevo Sol

## Foreign Exchange Position

Positions as at:

27 August 2021

PGK	3.5088	Kina
PHP	49.73	Philippine Peso
PKR	165.75	Pakistan Rupee
PLN	3.8824	Zloty
PYG	6918	Guarani
QAR	3.64	Qatari Rial
RON	4.1838	Leu
RSD	99.78	Serbian Dinar
RUB	73.755	Russian Ruble
RWF	1007.29	Rwanda Franc
SAR	3.7503	Saudi Riyal
SBD	7.764	Solomon Islands Dollar
SCR	13.0718	Seychelles Rupee
SDG	441.2122	Sudanese Pound
SEK	8.6809	Swedish Krona
SGD	1.3531	Singapore Dollar
SHP	0.7284	Saint Helena Pound
SLL	10223	Leone
SOS	575	Somali Shilling
SRD	21.278	Surinam Dollar
SSP	175.306	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	2511	Syrian Pound
SZL	14.9473	Lilangeni
THB	32.8	Baht
TJS	11.32	Somoni
TMT	3.49	New Manat
TND	2.7858	Tunisian Dinar
TOP	2.1954	Pa'anga
TRY	8.3682	Turkish Lira
TTD	6.7598	Trinidad and Tobago Dollar
TWD	27.896	New Taiwan Dollar
TZS	2314	Tanzanian Shilling
UAH	26.6999	Hryvnia
UGX	3531.53	Uganda Shilling
USD	1	US Dollar
UYU	42.81	Peso Uruguayo
UZS	10649.01	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	22790	Dong
VUV	111	Vatu
WST	2.5	Tala
XAF	551.55	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	555	CFA Franc BCEAO
XPF	101.1	CFP Franc

## Foreign Exchange Position

Positions as at:

27 August 2021

YER	249.55	Yemeni Rial
ZAR	14.9494	Rand
ZMK	5185	Zambian Kwacha
ZWL	83.7607	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

27 August 2021

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	840,796.13	764,608.39	1,605,404.52
Floating vs. Fixed	8,571,305.48	3,604,151.48	12,175,456.96
Overnight Index Swap	660,216.29	352,880.66	1,013,096.95
<b>Total</b>	<b>10,072,317.90</b>	<b>4,721,640.53</b>	<b>14,793,958.44</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,623	4,807	18,429
Floating vs. Fixed	254,385	116,574	370,959
Overnight Index Swap	17,649	6,827	24,475
<b>Total</b>	<b>285,656</b>	<b>128,207</b>	<b>413,863</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	345,566.12	0.00	70,908.62	6,164.62	207,194.24	142,409.63	833,161.28	1,605,404.52
Floating vs. Fixed	2,511,243.70	2,054,385.22	371,696.08	56,751.54	747,802.97	1,704,330.90	4,729,246.55	12,175,456.96
Overnight Index Swap	227,356.97	189.17	82,714.02	3,547.13	24,874.88	0.08	674,414.70	1,013,096.95
<b>Total</b>	<b>3,084,166.79</b>	<b>2,054,574.39</b>	<b>525,318.72</b>	<b>66,463.29</b>	<b>979,872.09</b>	<b>1,846,740.61</b>	<b>6,236,822.54</b>	<b>14,793,958.44</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,455	0	339	87	2,672	4,537	6,339	18,429
Floating vs. Fixed	86,796	66,159	5,673	1,336	14,588	65,289	131,119	370,959
Overnight Index Swap	1,399	6	610	144	380	6	21,930	24,475
<b>Total</b>	<b>92,650</b>	<b>66,165</b>	<b>6,622</b>	<b>1,567</b>	<b>17,640</b>	<b>69,832</b>	<b>159,388</b>	<b>413,863</b>

### 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	726,893.77	252,693.81	365,254.75	189,091.43	40,664.65	18,746.23	12,059.88	1,605,404.52
Floating vs. Fixed	4,163,367.33	1,968,924.09	3,806,107.32	1,706,723.81	224,053.01	137,083.97	169,197.44	12,175,456.96
Overnight Index Swap	580,811.87	180,434.18	203,089.86	38,935.84	6,064.50	1,698.59	2,062.10	1,013,096.95
<b>Total</b>	<b>5,471,072.97</b>	<b>2,402,052.07</b>	<b>4,374,451.94</b>	<b>1,934,751.08</b>	<b>270,782.17</b>	<b>157,528.79</b>	<b>183,319.41</b>	<b>14,793,958.44</b>

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	3,083	2,604	5,729	4,089	1,204	869	851	18,429
Floating vs. Fixed	61,512	47,837	148,204	86,961	11,119	6,835	8,492	370,959
Overnight Index Swap	6,303	5,149	10,743	1,706	352	110	112	24,475
<b>Total</b>	<b>70,898</b>	<b>55,590</b>	<b>164,676</b>	<b>92,756</b>	<b>12,675</b>	<b>7,814</b>	<b>9,455</b>	<b>413,863</b>

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## Interest Rate Position

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LRD	170.8	Liberian Dollar
LSL	14.9413	Loti
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LVL	0.5078	Latvian Lats
LYD	4.5169	Libyan Dinar

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Positions as at:

27 August 2021

MAD	8.9815 Moroccan Dirham
MDL	17.5805 Moldovan Leu
MGA	3841 Malagasy Ariary
MKD	52.23 Denar
MMK	1642 Kyat
MNT	2823 Tugrik
MOP	8.017 Pataca
MRO	356 Ouguiya
MUR	42.55 Mauritian Rupee
MVR	15.42 Rufiyaa
MWK	804.55 Kwacha
MXN	20.215 Mexican Peso
MXV	2.9294 Mexican Unidad de Inversion (UDI)
MYR	4.202 Malaysian Ringgit
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NAD	14.939 Namibia Dollar
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NIO	35.08 Cordoba Oro
NOK	8.8062 Norwegian Krone
NPR	118.79 Nepalese Rupee
NZD	1.4337 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	4.0762 Nuevo Sol
PGK	3.5088 Kina
PHP	49.73 Philippine Peso
PKR	165.75 Pakistan Rupee
PLN	3.8824 Zloty
PYG	6918 Guarani
QAR	3.64 Qatari Rial
RON	4.1838 Leu
RSD	99.78 Serbian Dinar
RUB	73.755 Russian Ruble
RWF	1007.29 Rwanda Franc
SAR	3.7503 Saudi Riyal
SBD	7.764 Solomon Islands Dollar
SCR	13.0718 Seychelles Rupee
SDG	441.2122 Sudanese Pound
SEK	8.6809 Swedish Krona
SGD	1.3531 Singapore Dollar
SHP	0.7284 Saint Helena Pound
SLL	10223 Leone
SOS	575 Somali Shilling

## Interest Rate Position

Positions as at:

27 August 2021

SRD	21.278	Surinam Dollar
SSP	175.306	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	2511	Syrian Pound
SZL	14.9473	Lilangeni
THB	32.8	Baht
TJS	11.32	Somoni
TMT	3.49	New Manat
TND	2.7858	Tunisian Dinar
TOP	2.1954	Pa'anga
TRY	8.3682	Turkish Lira
TTD	6.7598	Trinidad and Tobago Dollar
TWD	27.896	New Taiwan Dollar
TZS	2314	Tanzanian Shilling
UAH	26.6999	Hryvnia
UGX	3531.53	Uganda Shilling
USD	1	US Dollar
UYU	42.81	Peso Uruguayo
UZS	10649.01	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	22790	Dong
VUV	111	Vatu
WST	2.5	Tala
XAF	551.55	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	555	CFA Franc BCEAO
XPF	101.1	CFP Franc
YER	249.55	Yemeni Rial
ZAR	14.9494	Rand
ZMK	5185	Zambian Kwacha
ZWL	83.7607	Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

23 August 2021 to

27 August 2021

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	112,284.46	194,056.57	306,341.03
Total	112,284.46	194,056.57	306,341.03

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	13,893	27,643	41,536
Total	13,893	27,643	41,536

### 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	19,869.49	9,069.08	50,046.98	77,097.71	3,530.61	10,226.35	124,391.11	12,109.70	306,341.03
Total	19,869.49	9,069.08	50,046.98	77,097.71	3,530.61	10,226.35	124,391.11	12,109.70	306,341.03

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,059	2,950	5,420	17,363	733	2,538	10,726	750	41,536
Total	1,059	2,950	5,420	17,363	733	2,538	10,726	750	41,536

### 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	260,267.98	32,011.22	7,261.52	3,655.02	2,986.54	158.75	0.00	306,341.03
Total	260,267.98	32,011.22	7,261.52	3,655.02	2,986.54	158.75	0.00	306,341.03

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	39,245	1,576	333	144	227	13	0	41,536
Total	39,245	1,576	333	144	227	13	0	41,536

## Interest Rate Turnover

Turnover for the period:

23 August 2021 to

27 August 2021

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	24,182.08	584,661.28	608,843.35
Floating vs. Fixed	673,923.21	585,169.48	1,259,092.69
Overnight Index Swap	256,970.77	82,322.87	339,293.65
<b>Total</b>	<b>955,076.06</b>	<b>1,252,153.63</b>	<b>2,207,229.69</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	339	2,115	2,454
Floating vs. Fixed	14,562	5,473	20,035
Overnight Index Swap	1,979	298	2,277
<b>Total</b>	<b>16,879</b>	<b>7,886</b>	<b>24,765</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	48,571.45	0.00	41,934.65	2,064.06	28,438.00	3,080.83	484,754.37	608,843.35
Floating vs. Fixed	138,559.26	84,194.61	10,592.82	2,082.53	118,946.58	92,048.89	812,667.99	1,259,092.69
Overnight Index Swap	30,384.04	49.38	0.00	138.04	1,347.70	0.00	307,374.49	339,293.65
<b>Total</b>	<b>217,514.75</b>	<b>84,243.99</b>	<b>52,527.47</b>	<b>4,284.63</b>	<b>148,732.28</b>	<b>95,129.73</b>	<b>1,604,796.84</b>	<b>2,207,229.69</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	569	0	278	54	380	160	1,013	2,454
Floating vs. Fixed	2,738	1,607	221	36	2,849	2,458	10,128	20,035
Overnight Index Swap	199	1	0	2	22	0	2,053	2,277
<b>Total</b>	<b>3,505</b>	<b>1,608</b>	<b>499</b>	<b>92</b>	<b>3,251</b>	<b>2,618</b>	<b>13,194</b>	<b>24,765</b>

### 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	464,196.15	85,242.62	34,695.98	14,714.55	7,075.36	1,409.61	1,509.07	608,843.35
Floating vs. Fixed	698,824.57	160,770.56	235,203.18	126,363.19	25,449.89	7,907.67	4,573.62	1,259,092.69
Overnight Index Swap	285,265.65	11,979.05	20,518.97	15,532.40	5,264.73	230.06	502.79	339,293.65
<b>Total</b>	<b>1,448,286.38</b>	<b>257,992.24</b>	<b>290,418.14</b>	<b>156,610.15</b>	<b>37,789.98</b>	<b>9,547.33</b>	<b>6,585.48</b>	<b>2,207,229.69</b>

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	274	274	558	527	278	160	383	2,454
Floating vs. Fixed	4,497	1,908	5,893	5,227	1,473	468	571	20,035
Overnight Index Swap	741	147	561	479	292	10	48	2,277
<b>Total</b>	<b>5,512</b>	<b>2,328</b>	<b>7,012</b>	<b>6,233</b>	<b>2,043</b>	<b>638</b>	<b>1,001</b>	<b>24,765</b>