

## Foreign Exchange Position

Positions as at: 02 July 2021

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	391,522.27	935,651.50	1,327,173.77
<b>Total</b>	<b>391,522.27</b>	<b>935,651.50</b>	<b>1,327,173.77</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	48,813	123,293	172,106
<b>Total</b>	<b>48,813</b>	<b>123,293</b>	<b>172,106</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	102,206.55	41,634.81	224,508.35	303,028.65	12,703.43	34,958.87	563,693.08	44,440.04	1,327,173.77
<b>Total</b>	<b>102,206.55</b>	<b>41,634.81</b>	<b>224,508.35</b>	<b>303,028.65</b>	<b>12,703.43</b>	<b>34,958.87</b>	<b>563,693.08</b>	<b>44,440.04</b>	<b>1,327,173.77</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	5,952	11,551	31,863	55,328	3,016	9,336	49,991	5,069	172,106
<b>Total</b>	<b>5,952</b>	<b>11,551</b>	<b>31,863</b>	<b>55,328</b>	<b>3,016</b>	<b>9,336</b>	<b>49,991</b>	<b>5,069</b>	<b>172,106</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	988,683.53	159,721.41	99,687.63	47,540.48	23,375.24	7,023.40	1,142.07	1,327,173.77
<b>Total</b>	<b>988,683.53</b>	<b>159,721.41</b>	<b>99,687.63</b>	<b>47,540.48</b>	<b>23,375.24</b>	<b>7,023.40</b>	<b>1,142.07</b>	<b>1,327,173.77</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	149,420	9,624	6,495	3,480	2,070	929	88	172,106
<b>Total</b>	<b>149,420</b>	<b>9,624</b>	<b>6,495</b>	<b>3,480</b>	<b>2,070</b>	<b>929</b>	<b>88</b>	<b>172,106</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	79.15	Afghani
ALL	102.93	Lek
AMD	494.37	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	651.564	Kwanza
ARS	95.69	Argentine Peso
AUD	1.331	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.644	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.63	Taka
BGN	1.6437	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	1959.25	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

02 July 2021

BND	1.3451	Brunei Dollar
BOB	6.87	Boliviano
BRL	4.9559	Brazilian Real
BSD	1	Bahamian Dollar
BTN	74.272	Ngultrum
BWP	10.9051	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2401	Canadian Dollar
CDF	1983	Congolese Franc
CHF	0.9206	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	726.2	Chilean Peso
CNY	6.4635	Yuan Renminbi
COP	3764.5	Colombian Peso
COU	0.0763	Unidad de Valor Real
CRC	618.5	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	92.69	Cape Verde Escudo
CZK	21.42	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.2492	Danish Krone
DOP	56.91	Dominican Peso
DZD	133.72	Algerian Dinar
EGP	15.62	Egyptian Pound
ERN	15	Nakfa
ETB	43.6665	Ethiopian Birr
EUR	0.8404	Euro
FJD	2.0467	Fiji Dollar
FKP	0.7207	Falkland Islands Pound
GBP	0.7226	Pound Sterling
GEL	3.12	Lari
GHS	5.82	Cedi
GIP	0.7207	Gibraltar Pound
GMD	51	Dalasi
GNF	9765	Guinea Franc
GTQ	7.74	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7635	Hong Kong Dollar
HNL	23.849	Lempira
HRK	6.2984	Croatian Kuna
HTG	92	Gourde
HUF	295.63	Forint
IDR	14480	Rupiah
ILS	3.2528	New Israeli Sheqel
INR	74.29	Indian Rupee

## Foreign Exchange Position

Positions as at:

02 July 2021

IQD	1458	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	123.5	Iceland Krona
JMD	149	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	110.5	Yen
KES	107.75	Kenyan Shilling
KGS	84.664	Som
KHR	4063	Riel
KMF	414.08	Comoro Franc
KPW	130	North Korean Won
KRW	1131.62	Won
KWD	0.3003	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	429.13	Tenge
LAK	9470	Kip
LBP	1505.5	Lebanese Pound
LKR	199	Sri Lanka Rupee
LRD	170.5	Liberian Dollar
LSL	14.3388	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.4927	Libyan Dinar
MAD	8.9069	Moroccan Dirham
MDL	17.864	Moldovan Leu
MGA	3860	Malagasy Ariary
MKD	51.74	Denar
MMK	1642	Kyat
MNT	2820	Tugrik
MOP	7.996	Pataca
MRO	356	Ouguiya
MUR	42.35	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	797.7	Kwacha
MXN	19.803	Mexican Peso
MXV	2.9015	Mexican Unidad de Inversion (UDI)
MYR	4.15	Malaysian Ringgit
MZN	62.8	Metical
NAD	14.343	Namibia Dollar
NGN	411	Naira
NIO	34.85	Cordoba Oro
NOK	8.5649	Norwegian Krone
NPR	118.75	Nepalese Rupee
NZD	1.43	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.884	Nuevo Sol

## Foreign Exchange Position

Positions as at:

02 July 2021

PGK	3.4188	Kina
PHP	48.67	Philippine Peso
PKR	158.1	Pakistan Rupee
PLN	3.7961	Zloty
PYG	6736.07	Guarani
QAR	3.6936	Qatari Rial
RON	4.1394	Leu
RSD	98.77	Serbian Dinar
RUB	72.706	Russian Ruble
RWF	1001.92	Rwanda Franc
SAR	3.7503	Saudi Riyal
SBD	7.8186	Solomon Islands Dollar
SCR	15.0514	Seychelles Rupee
SDG	450.9532	Sudanese Pound
SEK	8.5277	Swedish Krona
SGD	1.3451	Singapore Dollar
SHP	0.723	Saint Helena Pound
SLL	10165	Leone
SOS	575	Somali Shilling
SRD	20.702	Surinam Dollar
SSP	175.306	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYR	2510	Syrian Pound
SZL	14.34	Lilangeni
THB	32.09	Baht
TJS	11.31	Somoni
TMT	3.49	New Manat
TND	2.7812	Tunisian Dinar
TOP	2.1768	Pa'anga
TRY	8.7299	Turkish Lira
TTD	6.763	Trinidad and Tobago Dollar
TWD	27.935	New Taiwan Dollar
TZS	2314	Tanzanian Shilling
UAH	27.1893	Hryvnia
UGX	3550	Uganda Shilling
USD	1	US Dollar
UYU	43.48	Peso Uruguayo
UZS	10600.3	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23020	Dong
VUV	107.94	Vatu
WST	2.4845	Tala
XAF	545.76	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	547.5	CFA Franc BCEAO
XPF	100.16	CFP Franc

## Foreign Exchange Position

Positions as at:

02 July 2021

YER	246.7	Yemeni Rial
ZAR	14.3466	Rand
ZMK	5185	Zambian Kwacha
ZWL	83.2322	Zimbabwe Dollar

## Interest Rate Position

Positions as at: 02 July 2021

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	844,816.28	375,082.22	1,219,898.49
Floating vs. Fixed	7,907,669.58	3,400,701.09	11,308,370.67
Overnight Index Swap	514,274.79	310,686.42	824,961.21
<b>Total</b>	<b>9,266,760.65</b>	<b>4,086,469.73</b>	<b>13,353,230.37</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,331	3,569	16,899
Floating vs. Fixed	220,382	113,421	333,803
Overnight Index Swap	13,123	6,501	19,624
<b>Total</b>	<b>246,836</b>	<b>123,491</b>	<b>370,326</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	329,642.76	0.00	54,694.82	6,662.74	191,526.17	142,485.40	494,886.60	1,219,898.49
Floating vs. Fixed	2,414,774.04	1,933,435.21	363,987.67	59,478.22	708,332.56	1,606,297.89	4,222,065.08	11,308,370.67
Overnight Index Swap	186,614.31	30.94	86,131.38	2,922.60	28,697.55	25.81	520,538.61	824,961.21
<b>Total</b>	<b>2,931,031.11</b>	<b>1,933,466.15</b>	<b>504,813.87</b>	<b>69,063.56</b>	<b>928,556.29</b>	<b>1,748,809.10</b>	<b>5,237,490.29</b>	<b>13,353,230.37</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,041	0	205	71	2,395	4,406	5,781	16,899
Floating vs. Fixed	82,253	60,264	5,500	1,339	13,124	60,389	110,935	333,803
Overnight Index Swap	1,071	2	616	100	353	6	17,476	19,624
<b>Total</b>	<b>87,365</b>	<b>60,266</b>	<b>6,321</b>	<b>1,510</b>	<b>15,872</b>	<b>64,801</b>	<b>134,192</b>	<b>370,326</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	410,270.29	209,136.44	350,528.94	184,569.02	35,964.18	18,070.62	11,359.01	1,219,898.49
Floating vs. Fixed	3,944,112.87	1,798,274.40	3,499,534.45	1,545,085.65	215,447.59	138,355.99	167,559.72	11,308,370.67
Overnight Index Swap	502,438.03	135,610.85	152,974.95	27,855.02	2,954.63	1,498.35	1,629.38	824,961.21
<b>Total</b>	<b>4,856,821.19</b>	<b>2,143,021.70</b>	<b>4,003,038.34</b>	<b>1,757,509.69</b>	<b>254,366.39</b>	<b>157,924.96</b>	<b>180,548.10</b>	<b>13,353,230.37</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	2,920	2,465	5,233	3,785	1,040	784	672	16,899
Floating vs. Fixed	57,955	43,284	133,197	74,976	9,724	6,699	7,970	333,803
Overnight Index Swap	5,824	4,507	8,010	1,000	125	93	65	19,624
<b>Total</b>	<b>66,699</b>	<b>50,256</b>	<b>146,440</b>	<b>79,761</b>	<b>10,889</b>	<b>7,576</b>	<b>8,707</b>	<b>370,326</b>

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ERN	15	Nakfa

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ETB	43.6665	Ethiopian Birr
EUR	0.8404	Euro
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GEL	3.12	Lari
GHS	5.82	Cedi
GIP	0.7207	Gibraltar Pound
GMD	51	Dalasi
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GYD	207.98	Guyana Dollar
HKD	7.7635	Hong Kong Dollar
HNL	23.849	Lempira
HRK	6.2984	Croatian Kuna
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LVL	0.5078	Latvian Lats
LYD	4.4927	Libyan Dinar

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02 July 2021

MAD	8.9069 Moroccan Dirham
MDL	17.864 Moldovan Leu
MGA	3860 Malagasy Ariary
MKD	51.74 Denar
MMK	1642 Kyat
MNT	2820 Tugrik
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MYR	4.15 Malaysian Ringgit
MZN	62.8 Metical
NAD	14.343 Namibia Dollar
NGN	411 Naira
NIO	34.85 Cordoba Oro
NOK	8.5649 Norwegian Krone
NPR	118.75 Nepalese Rupee
NZD	1.43 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.884 Nuevo Sol
PGK	3.4188 Kina
PHP	48.67 Philippine Peso
PKR	158.1 Pakistan Rupee
PLN	3.7961 Zloty
PYG	6736.07 Guarani
QAR	3.6936 Qatari Rial
RON	4.1394 Leu
RSD	98.77 Serbian Dinar
RUB	72.706 Russian Ruble
RWF	1001.92 Rwanda Franc
SAR	3.7503 Saudi Riyal
SBD	7.8186 Solomon Islands Dollar
SCR	15.0514 Seychelles Rupee
SDG	450.9532 Sudanese Pound
SEK	8.5277 Swedish Krona
SGD	1.3451 Singapore Dollar
SHP	0.723 Saint Helena Pound
SLL	10165 Leone
SOS	575 Somali Shilling

## Interest Rate Position

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02 July 2021

SRD	20.702 Surinam Dollar
SSP	175.306 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	2510 Syrian Pound
SZL	14.34 Lilangeni
THB	32.09 Baht
TJS	11.31 Somoni
TMT	3.49 New Manat
TND	2.7812 Tunisian Dinar
TOP	2.1768 Pa'anga
TRY	8.7299 Turkish Lira
TTD	6.763 Trinidad and Tobago Dollar
TWD	27.935 New Taiwan Dollar
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UAH	27.1893 Hryvnia
UGX	3550 Uganda Shilling
USD	1 US Dollar
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UZS	10600.3 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23020 Dong
VUV	107.94 Vatu
WST	2.4845 Tala
XAF	545.76 CFA Franc BEAC
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XPF	100.16 CFP Franc
YER	246.7 Yemeni Rial
ZAR	14.3466 Rand
ZMK	5185 Zambian Kwacha
ZWL	83.2322 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

28 June 2021 to

02 July 2021

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	97,721.98	175,533.10	273,255.08
Total	97,721.98	175,533.10	273,255.08

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	13,441	26,371	39,812
Total	13,441	26,371	39,812

### 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	18,858.54	11,117.44	37,314.65	81,406.16	3,623.39	8,417.80	99,512.62	13,004.47	273,255.08
Total	18,858.54	11,117.44	37,314.65	81,406.16	3,623.39	8,417.80	99,512.62	13,004.47	273,255.08

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,167	3,077	6,358	14,210	919	2,682	10,525	875	39,812
Total	1,167	3,077	6,358	14,210	919	2,682	10,525	875	39,812

### 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	229,889.88	20,298.25	11,539.58	5,797.25	5,478.66	251.46	0.00	273,255.08
Total	229,889.88	20,298.25	11,539.58	5,797.25	5,478.66	251.46	0.00	273,255.08

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	37,670	1,128	463	225	301	26	0	39,812
Total	37,670	1,128	463	225	301	26	0	39,812

## Interest Rate Turnover

Turnover for the period:

28 June 2021 to

02 July 2021

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	5,143.05	181,346.56	186,489.61
Floating vs. Fixed	331,551.38	295,986.09	627,537.47
Overnight Index Swap	33,158.61	29,465.15	62,623.76
<b>Total</b>	<b>369,853.03</b>	<b>506,797.80</b>	<b>876,650.83</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	121	1,098	1,219
Floating vs. Fixed	7,267	3,393	10,660
Overnight Index Swap	776	176	952
<b>Total</b>	<b>8,164</b>	<b>4,667</b>	<b>12,830</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	38,857.90	0.00	26,078.31	2,667.52	9,889.33	1,821.34	107,175.21	186,489.61
Floating vs. Fixed	100,032.03	118,003.31	8,170.85	3,706.67	12,675.83	37,842.58	347,106.21	627,537.47
Overnight Index Swap	15,731.69	0.00	0.00	12.97	2,770.70	0.00	44,108.40	62,623.76
<b>Total</b>	<b>154,621.61</b>	<b>118,003.31</b>	<b>34,249.16</b>	<b>6,387.15</b>	<b>25,335.85</b>	<b>39,663.91</b>	<b>498,389.82</b>	<b>876,650.83</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	319	0	147	36	73	82	562	1,219
Floating vs. Fixed	1,270	1,938	131	51	180	1,322	5,770	10,660
Overnight Index Swap	56	0	0	1	12	0	883	952
<b>Total</b>	<b>1,645</b>	<b>1,938</b>	<b>278</b>	<b>88</b>	<b>265</b>	<b>1,404</b>	<b>7,214</b>	<b>12,830</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	122,346.22	36,133.62	19,784.89	5,513.64	1,649.38	545.84	516.02	186,489.61
Floating vs. Fixed	277,144.35	110,850.52	152,834.12	66,615.77	15,043.42	1,702.80	3,346.48	627,537.47
Overnight Index Swap	41,847.15	7,871.44	7,372.78	5,102.93	413.40	16.06	0.00	62,623.76
<b>Total</b>	<b>441,337.72</b>	<b>154,855.58</b>	<b>179,991.79</b>	<b>77,232.35</b>	<b>17,106.20</b>	<b>2,264.70</b>	<b>3,862.50</b>	<b>876,650.83</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	135	124	298	264	123	80	195	1,219
Floating vs. Fixed	1,386	1,055	3,507	3,346	755	162	449	10,660
Overnight Index Swap	131	123	390	279	28	3	0	952
<b>Total</b>	<b>1,652</b>	<b>1,302</b>	<b>4,195</b>	<b>3,888</b>	<b>906</b>	<b>245</b>	<b>644</b>	<b>12,830</b>