

## Foreign Exchange Position

Positions as at: 16 July 2021

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	414,267.53	984,927.75	1,399,195.28
<b>Total</b>	<b>414,267.53</b>	<b>984,927.75</b>	<b>1,399,195.28</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	52,018	131,879	183,897
<b>Total</b>	<b>52,018</b>	<b>131,879</b>	<b>183,897</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	107,765.86	40,529.02	228,152.07	319,190.08	13,754.38	40,424.23	601,357.65	48,022.00	1,399,195.28
<b>Total</b>	<b>107,765.86</b>	<b>40,529.02</b>	<b>228,152.07</b>	<b>319,190.08</b>	<b>13,754.38</b>	<b>40,424.23</b>	<b>601,357.65</b>	<b>48,022.00</b>	<b>1,399,195.28</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,125	12,361	31,080	59,128	3,336	11,770	55,048	5,049	183,897
<b>Total</b>	<b>6,125</b>	<b>12,361</b>	<b>31,080</b>	<b>59,128</b>	<b>3,336</b>	<b>11,770</b>	<b>55,048</b>	<b>5,049</b>	<b>183,897</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	1,028,477.18	187,385.15	98,797.73	53,262.18	22,778.86	7,182.36	1,311.83	1,399,195.28
<b>Total</b>	<b>1,028,477.18</b>	<b>187,385.15</b>	<b>98,797.73</b>	<b>53,262.18</b>	<b>22,778.86</b>	<b>7,182.36</b>	<b>1,311.83</b>	<b>1,399,195.28</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	159,966	11,049	5,998	3,753	2,066	967	98	183,897
<b>Total</b>	<b>159,966</b>	<b>11,049</b>	<b>5,998</b>	<b>3,753</b>	<b>2,066</b>	<b>967</b>	<b>98</b>	<b>183,897</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	79.49	Afghani
ALL	103.22	Lek
AMD	494.61	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	646.537	Kwanza
ARS	96.15	Argentine Peso
AUD	1.3365	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6522	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.8	Taka
BGN	1.6521	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	1961.95	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

16 July 2021

BND	1.3534	Brunei Dollar
BOB	6.83	Boliviano
BRL	5.0706	Brazilian Real
BSD	1	Bahamian Dollar
BTN	74.528	Ngultrum
BWP	10.989	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2506	Canadian Dollar
CDF	1980.5	Congolese Franc
CHF	0.9149	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	744.68	Chilean Peso
CNY	6.4688	Yuan Renminbi
COP	3790.02	Colombian Peso
COU	0.0744	Unidad de Valor Real
CRC	617.55	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	93.15	Cape Verde Escudo
CZK	21.613	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.283	Danish Krone
DOP	56.98	Dominican Peso
DZD	133.81	Algerian Dinar
EGP	15.66	Egyptian Pound
ERN	15	Nakfa
ETB	43.9784	Ethiopian Birr
EUR	0.8447	Euro
FJD	2.0471	Fiji Dollar
FKP	0.7218	Falkland Islands Pound
GBP	0.7214	Pound Sterling
GEL	3.1	Lari
GHS	5.89	Cedi
GIP	0.7217	Gibraltar Pound
GMD	51	Dalasi
GNF	9758	Guinea Franc
GTQ	7.74	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7667	Hong Kong Dollar
HNL	23.748	Lempira
HRK	6.3278	Croatian Kuna
HTG	92.8	Gourde
HUF	302.49	Forint
IDR	14475	Rupiah
ILS	3.2611	New Israeli Sheqel
INR	74.46	Indian Rupee

## Foreign Exchange Position

Positions as at:

16 July 2021

IQD	1458	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	123.28	Iceland Krona
JMD	152	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	109.99	Yen
KES	107.95	Kenyan Shilling
KGS	84.25	Som
KHR	4060	Riel
KMF	416.52	Comoro Franc
KPW	130	North Korean Won
KRW	1144.22	Won
KWD	0.3005	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	426.63	Tenge
LAK	9500	Kip
LBP	1505.7	Lebanese Pound
LKR	198.5	Sri Lanka Rupee
LRD	170.7	Liberian Dollar
LSL	14.4613	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.4994	Libyan Dinar
MAD	8.935	Moroccan Dirham
MDL	17.93	Moldovan Leu
MGA	3755	Malagasy Ariary
MKD	51.92	Denar
MMK	1642	Kyat
MNT	2820	Tugrik
MOP	7.999	Pataca
MRO	356	Ouguiya
MUR	42.9	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	801.6	Kwacha
MXN	19.8669	Mexican Peso
MXV	2.9004	Mexican Unidad de Inversion (UDI)
MYR	4.199	Malaysian Ringgit
MZN	63	Metical
NAD	14.474	Namibia Dollar
NGN	411	Naira
NIO	34.85	Cordoba Oro
NOK	8.7214	Norwegian Krone
NPR	119.33	Nepalese Rupee
NZD	1.4215	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.9534	Nuevo Sol

## Foreign Exchange Position

Positions as at:

16 July 2021

PGK	3.4188	Kina
PHP	50.2	Philippine Peso
PKR	158.5	Pakistan Rupee
PLN	3.8521	Zloty
PYG	6822.98	Guarani
QAR	3.6975	Qatari Rial
RON	4.1614	Leu
RSD	99.17	Serbian Dinar
RUB	74.041	Russian Ruble
RWF	1003.25	Rwanda Franc
SAR	3.7504	Saudi Riyal
SBD	7.8125	Solomon Islands Dollar
SCR	15.5091	Seychelles Rupee
SDG	444.0192	Sudanese Pound
SEK	8.618	Swedish Krona
SGD	1.3534	Singapore Dollar
SHP	0.7212	Saint Helena Pound
SLL	10155	Leone
SOS	575	Somali Shilling
SRD	21	Surinam Dollar
SSP	175.306	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	2511	Syrian Pound
SZL	14.4673	Lilangeni
THB	32.61	Baht
TJS	11.31	Somoni
TMT	3.49	New Manat
TND	2.7882	Tunisian Dinar
TOP	2.1939	Pa'anga
TRY	8.5828	Turkish Lira
TTD	6.763	Trinidad and Tobago Dollar
TWD	27.967	New Taiwan Dollar
TZS	2314	Tanzanian Shilling
UAH	27.2697	Hryvnia
UGX	3530	Uganda Shilling
USD	1	US Dollar
UYU	43.96	Peso Uruguayo
UZS	10560	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23011	Dong
VUV	109.45	Vatu
WST	2.5082	Tala
XAF	548.52	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	553	CFA Franc BCEAO
XPF	100.66	CFP Franc

## Foreign Exchange Position

Positions as at:

16 July 2021

YER	246.48	Yemeni Rial
ZAR	14.5071	Rand
ZMK	5185	Zambian Kwacha
ZWL	83.3722	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

16 July 2021

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	823,123.56	397,111.03	1,220,234.59
Floating vs. Fixed	7,876,693.04	3,410,935.47	11,287,628.50
Overnight Index Swap	569,834.03	320,196.75	890,030.78
<b>Total</b>	<b>9,269,650.63</b>	<b>4,128,243.26</b>	<b>13,397,893.88</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,109	3,823	16,931
Floating vs. Fixed	222,624	112,764	335,387
Overnight Index Swap	13,723	6,659	20,381
<b>Total</b>	<b>249,455</b>	<b>123,245</b>	<b>372,699</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	334,753.59	0.00	54,781.82	6,898.44	189,662.90	143,274.04	490,863.81	1,220,234.59
Floating vs. Fixed	2,500,058.55	1,937,148.02	369,143.75	58,603.09	726,146.55	1,604,672.23	4,091,856.32	11,287,628.50
Overnight Index Swap	209,954.51	30.92	85,644.52	3,015.13	26,655.08	0.08	564,730.55	890,030.78
<b>Total</b>	<b>3,044,766.65</b>	<b>1,937,178.94</b>	<b>509,570.09</b>	<b>68,516.65</b>	<b>942,464.53</b>	<b>1,747,946.34</b>	<b>5,147,450.68</b>	<b>13,397,893.88</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,241	0	202	69	2,373	4,476	5,570	16,931
Floating vs. Fixed	83,351	61,194	5,532	1,326	13,113	61,117	109,755	335,387
Overnight Index Swap	1,214	2	617	116	372	6	18,054	20,381
<b>Total</b>	<b>88,806</b>	<b>61,196</b>	<b>6,351</b>	<b>1,511</b>	<b>15,858</b>	<b>65,599</b>	<b>133,379</b>	<b>372,699</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	420,580.69	208,393.22	344,860.02	180,901.45	36,269.82	18,033.22	11,196.18	1,220,234.59
Floating vs. Fixed	3,828,202.41	1,822,048.23	3,532,774.56	1,579,211.31	220,538.16	137,097.63	167,756.20	11,287,628.50
Overnight Index Swap	556,124.27	138,423.72	157,779.05	31,266.08	3,128.78	1,633.83	1,675.05	890,030.78
<b>Total</b>	<b>4,804,907.37</b>	<b>2,168,865.17</b>	<b>4,035,413.63</b>	<b>1,791,378.84</b>	<b>259,936.76</b>	<b>156,764.68</b>	<b>180,627.43</b>	<b>13,397,893.88</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	2,943	2,464	5,266	3,764	1,049	782	663	16,931
Floating vs. Fixed	57,194	43,483	133,828	76,345	9,909	6,596	8,033	335,387
Overnight Index Swap	5,975	4,697	8,259	1,118	163	99	70	20,381
<b>Total</b>	<b>66,112</b>	<b>50,644</b>	<b>147,353</b>	<b>81,227</b>	<b>11,121</b>	<b>7,477</b>	<b>8,766</b>	<b>372,699</b>

### Foreign Exchange Rate

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## Interest Rate Position

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DOP	56.98	Dominican Peso
DZD	133.81	Algerian Dinar
EGP	15.66	Egyptian Pound
ERN	15	Nakfa

## Interest Rate Position

Positions as at:

16 July 2021

ETB	43.9784	Ethiopian Birr
EUR	0.8447	Euro
FJD	2.0471	Fiji Dollar
FKP	0.7218	Falkland Islands Pound
GBP	0.7214	Pound Sterling
GEL	3.1	Lari
GHS	5.89	Cedi
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GMD	51	Dalasi
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HUF	302.49	Forint
IDR	14475	Rupiah
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KYD	0.825	Cayman Islands Dollar
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LKR	198.5	Sri Lanka Rupee
LRD	170.7	Liberian Dollar
LSL	14.4613	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.4994	Libyan Dinar

## Interest Rate Position

Positions as at:

16 July 2021

MAD	8.935 Moroccan Dirham
MDL	17.93 Moldovan Leu
MGA	3755 Malagasy Ariary
MKD	51.92 Denar
MMK	1642 Kyat
MNT	2820 Tugrik
MOP	7.999 Pataca
MRO	356 Ouguiya
MUR	42.9 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	801.6 Kwacha
MXN	19.8669 Mexican Peso
MXV	2.9004 Mexican Unidad de Inversion (UDI)
MYR	4.199 Malaysian Ringgit
MZN	63 Metical
NAD	14.474 Namibia Dollar
NGN	411 Naira
NIO	34.85 Cordoba Oro
NOK	8.7214 Norwegian Krone
NPR	119.33 Nepalese Rupee
NZD	1.4215 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.9534 Nuevo Sol
PGK	3.4188 Kina
PHP	50.2 Philippine Peso
PKR	158.5 Pakistan Rupee
PLN	3.8521 Zloty
PYG	6822.98 Guarani
QAR	3.6975 Qatari Rial
RON	4.1614 Leu
RSD	99.17 Serbian Dinar
RUB	74.041 Russian Ruble
RWF	1003.25 Rwanda Franc
SAR	3.7504 Saudi Riyal
SBD	7.8125 Solomon Islands Dollar
SCR	15.5091 Seychelles Rupee
SDG	444.0192 Sudanese Pound
SEK	8.618 Swedish Krona
SGD	1.3534 Singapore Dollar
SHP	0.7212 Saint Helena Pound
SLL	10155 Leone
SOS	575 Somali Shilling

## Interest Rate Position

Positions as at:

16 July 2021

SRD	21	Surinam Dollar
SSP	175.306	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	2511	Syrian Pound
SZL	14.4673	Lilangeni
THB	32.61	Baht
TJS	11.31	Somoni
TMT	3.49	New Manat
TND	2.7882	Tunisian Dinar
TOP	2.1939	Pa'anga
TRY	8.5828	Turkish Lira
TTD	6.763	Trinidad and Tobago Dollar
TWD	27.967	New Taiwan Dollar
TZS	2314	Tanzanian Shilling
UAH	27.2697	Hryvnia
UGX	3530	Uganda Shilling
USD	1	US Dollar
UYU	43.96	Peso Uruguayo
UZS	10560	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23011	Dong
VUV	109.45	Vatu
WST	2.5082	Tala
XAF	548.52	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	553	CFA Franc BCEAO
XPF	100.66	CFP Franc
YER	246.48	Yemeni Rial
ZAR	14.5071	Rand
ZMK	5185	Zambian Kwacha
ZWL	83.3722	Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

12 July 2021 to

16 July 2021

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	100,639.93	188,654.37	289,294.30
Total	100,639.93	188,654.37	289,294.30

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	13,976	26,835	40,810
Total	13,976	26,835	40,810

### 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	25,876.16	8,842.70	45,304.51	71,907.84	3,950.93	9,332.25	114,517.77	9,562.14	289,294.30
Total	25,876.16	8,842.70	45,304.51	71,907.84	3,950.93	9,332.25	114,517.77	9,562.14	289,294.30

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,058	3,190	6,071	13,561	819	2,997	12,528	587	40,810
Total	1,058	3,190	6,071	13,561	819	2,997	12,528	587	40,810

### 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	239,009.88	25,537.91	16,902.42	2,926.04	4,553.88	228.32	135.85	289,294.30
Total	239,009.88	25,537.91	16,902.42	2,926.04	4,553.88	228.32	135.85	289,294.30

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	38,626	1,193	496	162	312	17	5	40,810
Total	38,626	1,193	496	162	312	17	5	40,810

## Interest Rate Turnover

Turnover for the period:

12 July 2021 to

16 July 2021

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	10,085.14	206,327.59	216,412.73
Floating vs. Fixed	416,728.90	331,837.87	748,566.77
Overnight Index Swap	121,747.00	20,258.20	142,005.20
<b>Total</b>	<b>548,561.03</b>	<b>558,423.67</b>	<b>1,106,984.70</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	209	1,144	1,353
Floating vs. Fixed	9,175	3,963	13,138
Overnight Index Swap	796	234	1,030
<b>Total</b>	<b>10,179</b>	<b>5,341</b>	<b>15,520</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	38,708.89	0.00	25,526.29	2,771.98	8,288.04	3,533.78	137,583.75	216,412.73
Floating vs. Fixed	154,807.14	97,526.56	11,492.23	2,541.73	86,790.14	38,794.93	356,614.04	748,566.77
Overnight Index Swap	12,516.58	0.00	62.53	77.82	825.27	0.03	128,522.98	142,005.20
<b>Total</b>	<b>206,032.61</b>	<b>97,526.56</b>	<b>37,081.05</b>	<b>5,391.53</b>	<b>95,903.45</b>	<b>42,328.74</b>	<b>622,720.76</b>	<b>1,106,984.70</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	291	0	139	36	59	159	669	1,353
Floating vs. Fixed	1,846	2,949	132	24	790	1,449	5,948	13,138
Overnight Index Swap	118	0	2	11	30	2	867	1,030
<b>Total</b>	<b>2,254</b>	<b>2,949</b>	<b>273</b>	<b>71</b>	<b>879</b>	<b>1,610</b>	<b>7,484</b>	<b>15,520</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	146,564.69	40,174.02	18,794.90	7,607.62	2,025.69	661.53	584.28	216,412.73
Floating vs. Fixed	229,305.88	134,543.86	207,195.59	143,670.68	24,755.55	5,491.19	3,604.01	748,566.77
Overnight Index Swap	118,387.77	9,122.50	7,296.37	6,622.68	497.05	38.35	40.48	142,005.20
<b>Total</b>	<b>494,258.34</b>	<b>183,840.38</b>	<b>233,286.86</b>	<b>157,900.99</b>	<b>27,278.29</b>	<b>6,191.07</b>	<b>4,228.76</b>	<b>1,106,984.70</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	149	150	305	327	132	86	204	1,353
Floating vs. Fixed	1,257	1,433	4,022	4,691	943	258	535	13,138
Overnight Index Swap	200	187	341	226	67	6	4	1,030
<b>Total</b>	<b>1,606</b>	<b>1,769</b>	<b>4,668</b>	<b>5,244</b>	<b>1,142</b>	<b>350</b>	<b>743</b>	<b>15,520</b>