

## Foreign Exchange Position

Positions as at: 23 July 2021

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	421,967.55	987,946.34	1,409,913.90
<b>Total</b>	<b>421,967.55</b>	<b>987,946.34</b>	<b>1,409,913.90</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	52,739	132,280	185,019
<b>Total</b>	<b>52,739</b>	<b>132,280</b>	<b>185,019</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	105,050.62	39,780.72	225,302.51	320,046.24	13,413.72	42,409.81	615,820.32	48,089.96	1,409,913.90
<b>Total</b>	<b>105,050.62</b>	<b>39,780.72</b>	<b>225,302.51</b>	<b>320,046.24</b>	<b>13,413.72</b>	<b>42,409.81</b>	<b>615,820.32</b>	<b>48,089.96</b>	<b>1,409,913.90</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,230	11,964	30,164	58,811	3,452	12,083	57,138	5,177	185,019
<b>Total</b>	<b>6,230</b>	<b>11,964</b>	<b>30,164</b>	<b>58,811</b>	<b>3,452</b>	<b>12,083</b>	<b>57,138</b>	<b>5,177</b>	<b>185,019</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	1,038,398.66	191,954.63	93,064.87	54,223.11	23,132.17	7,560.35	1,580.11	1,409,913.90
<b>Total</b>	<b>1,038,398.66</b>	<b>191,954.63</b>	<b>93,064.87</b>	<b>54,223.11</b>	<b>23,132.17</b>	<b>7,560.35</b>	<b>1,580.11</b>	<b>1,409,913.90</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	161,019	11,095	5,908	3,786	2,053	1,018	140	185,019
<b>Total</b>	<b>161,019</b>	<b>11,095</b>	<b>5,908</b>	<b>3,786</b>	<b>2,053</b>	<b>1,018</b>	<b>140</b>	<b>185,019</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	79.41	Afghani
ALL	103.43	Lek
AMD	486.57	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	640	Kwanza
ARS	96.36	Argentine Peso
AUD	1.3587	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.661	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.79	Taka
BGN	1.658	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	1962.75	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

23 July 2021

BND	1.3634	Brunei Dollar
BOB	6.83	Boliviano
BRL	5.1874	Brazilian Real
BSD	1	Bahamian Dollar
BTN	74.584	Ngultrum
BWP	11.0619	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2552	Canadian Dollar
CDF	1983.03	Congolese Franc
CHF	0.9175	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	752.18	Chilean Peso
CNY	6.4664	Yuan Renminbi
COP	3851	Colombian Peso
COU	0.0741	Unidad de Valor Real
CRC	618.1	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	93.63	Cape Verde Escudo
CZK	21.775	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.3057	Danish Krone
DOP	57.04	Dominican Peso
DZD	134.05	Algerian Dinar
EGP	15.62	Egyptian Pound
ERN	15	Nakfa
ETB	44.096	Ethiopian Birr
EUR	0.8477	Euro
FJD	2.0614	Fiji Dollar
FKP	0.7341	Falkland Islands Pound
GBP	0.7292	Pound Sterling
GEL	3.07	Lari
GHS	5.89	Cedi
GIP	0.7341	Gibraltar Pound
GMD	51	Dalasi
GNF	9739	Guinea Franc
GTQ	7.74	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.773	Hong Kong Dollar
HNL	23.704	Lempira
HRK	6.3789	Croatian Kuna
HTG	93	Gourde
HUF	304.77	Forint
IDR	14540	Rupiah
ILS	3.2735	New Israeli Sheqel
INR	74.486	Indian Rupee

## Foreign Exchange Position

Positions as at:

23 July 2021

IQD	1458	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	125.34	Iceland Krona
JMD	153	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	110.27	Yen
KES	108.1	Kenyan Shilling
KGS	84.6983	Som
KHR	4062	Riel
KMF	417.97	Comoro Franc
KPW	130	North Korean Won
KRW	1149.31	Won
KWD	0.3005	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	427.43	Tenge
LAK	9540	Kip
LBP	1505.5	Lebanese Pound
LKR	199	Sri Lanka Rupee
LRD	170.8	Liberian Dollar
LSL	14.5813	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.5006	Libyan Dinar
MAD	8.9504	Moroccan Dirham
MDL	17.977	Moldovan Leu
MGA	3816.02	Malagasy Ariary
MKD	52.18	Denar
MMK	1642	Kyat
MNT	2825	Tugrik
MOP	8.006	Pataca
MRO	356	Ouguiya
MUR	42.35	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	801.6	Kwacha
MXN	20.131	Mexican Peso
MXV	2.9361	Mexican Unidad de Inversion (UDI)
MYR	4.23	Malaysian Ringgit
MZN	62.95	Metical
NAD	14.611	Namibia Dollar
NGN	411	Naira
NIO	35.07	Cordoba Oro
NOK	8.8865	Norwegian Krone
NPR	119.38	Nepalese Rupee
NZD	1.4341	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.944	Nuevo Sol

## Foreign Exchange Position

Positions as at:

23 July 2021

PGK	3.4188	Kina
PHP	50.12	Philippine Peso
PKR	160.7	Pakistan Rupee
PLN	3.8768	Zloty
PYG	6881.35	Guarani
QAR	3.64	Qatari Rial
RON	4.1728	Leu
RSD	99.64	Serbian Dinar
RUB	73.87	Russian Ruble
RWF	1003.77	Rwanda Franc
SAR	3.7505	Saudi Riyal
SBD	7.8125	Solomon Islands Dollar
SCR	15.36	Seychelles Rupee
SDG	444.0002	Sudanese Pound
SEK	8.6876	Swedish Krona
SGD	1.3634	Singapore Dollar
SHP	0.7337	Saint Helena Pound
SLL	10143	Leone
SOS	575	Somali Shilling
SRD	21.147	Surinam Dollar
SSP	175.306	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	2510	Syrian Pound
SZL	14.613	Lilangeni
THB	32.83	Baht
TJS	11.31	Somoni
TMT	3.49	New Manat
TND	2.7817	Tunisian Dinar
TOP	2.1964	Pa'anga
TRY	8.5577	Turkish Lira
TTD	6.7454	Trinidad and Tobago Dollar
TWD	27.996	New Taiwan Dollar
TZS	2314	Tanzanian Shilling
UAH	27.1993	Hryvnia
UGX	3550	Uganda Shilling
USD	1	US Dollar
UYU	43.9	Peso Uruguayo
UZS	10593.66	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23022	Dong
VUV	110.25	Vatu
WST	2.5189	Tala
XAF	550.52	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	557.57	CFA Franc BCEAO
XPF	101.02	CFP Franc

## Foreign Exchange Position

Positions as at:

23 July 2021

YER	246.38	Yemeni Rial
ZAR	14.5958	Rand
ZMK	5185	Zambian Kwacha
ZWL	83.4964	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

23 July 2021

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	816,376.75	471,269.94	1,287,646.68
Floating vs. Fixed	7,849,494.37	3,387,141.97	11,236,636.34
Overnight Index Swap	582,365.30	321,042.00	903,407.30
<b>Total</b>	<b>9,248,236.42</b>	<b>4,179,453.91</b>	<b>13,427,690.32</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,116	4,040	17,155
Floating vs. Fixed	225,327	113,683	339,010
Overnight Index Swap	13,960	6,674	20,633
<b>Total</b>	<b>252,402</b>	<b>124,396</b>	<b>376,798</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	332,631.73	0.00	56,209.76	6,794.21	188,894.39	142,606.99	560,509.60	1,287,646.68
Floating vs. Fixed	2,452,621.84	1,945,979.74	371,294.84	57,947.06	684,976.00	1,607,362.26	4,116,454.61	11,236,636.34
Overnight Index Swap	208,360.58	30.93	85,261.21	3,147.48	25,662.57	0.08	580,944.44	903,407.30
<b>Total</b>	<b>2,993,614.14</b>	<b>1,946,010.67</b>	<b>512,765.81</b>	<b>67,888.75</b>	<b>899,532.97</b>	<b>1,749,969.32</b>	<b>5,257,908.66</b>	<b>13,427,690.32</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,267	0	238	69	2,386	4,476	5,719	17,155
Floating vs. Fixed	83,511	61,863	5,568	1,332	12,799	61,527	112,412	339,010
Overnight Index Swap	1,186	2	617	127	377	6	18,318	20,633
<b>Total</b>	<b>88,964</b>	<b>61,865</b>	<b>6,423</b>	<b>1,528</b>	<b>15,562</b>	<b>66,009</b>	<b>136,449</b>	<b>376,798</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	485,345.92	212,927.59	345,109.00	179,053.41	36,282.44	17,856.78	11,071.55	1,287,646.68
Floating vs. Fixed	3,814,351.04	1,824,783.23	3,519,164.05	1,557,375.78	217,713.35	134,519.61	168,729.29	11,236,636.34
Overnight Index Swap	559,601.76	147,053.26	159,169.67	30,312.51	3,863.89	1,552.99	1,853.22	903,407.30
<b>Total</b>	<b>4,859,298.73</b>	<b>2,184,764.07</b>	<b>4,023,442.71</b>	<b>1,766,741.69</b>	<b>257,859.68</b>	<b>153,929.38</b>	<b>181,654.05</b>	<b>13,427,690.32</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	2,966	2,476	5,349	3,798	1,076	792	698	17,155
Floating vs. Fixed	57,146	43,926	134,840	78,280	10,228	6,587	8,005	339,010
Overnight Index Swap	6,036	4,734	8,340	1,184	162	98	79	20,633
<b>Total</b>	<b>66,148</b>	<b>51,136</b>	<b>148,529</b>	<b>83,262</b>	<b>11,466</b>	<b>7,477</b>	<b>8,782</b>	<b>376,798</b>

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## Interest Rate Position

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DZD	134.05	Algerian Dinar
EGP	15.62	Egyptian Pound
ERN	15	Nakfa

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23 July 2021

ETB	44.096	Ethiopian Birr
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FKP	0.7341	Falkland Islands Pound
GBP	0.7292	Pound Sterling
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GHS	5.89	Cedi
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LRD	170.8	Liberian Dollar
LSL	14.5813	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.5006	Libyan Dinar

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Positions as at:

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MAD	8.9504 Moroccan Dirham
MDL	17.977 Moldovan Leu
MGA	3816.02 Malagasy Ariary
MKD	52.18 Denar
MMK	1642 Kyat
MNT	2825 Tugrik
MOP	8.006 Pataca
MRO	356 Ouguiya
MUR	42.35 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	801.6 Kwacha
MXN	20.131 Mexican Peso
MXV	2.9361 Mexican Unidad de Inversion (UDI)
MYR	4.23 Malaysian Ringgit
MZN	62.95 Metical
NAD	14.611 Namibia Dollar
NGN	411 Naira
NIO	35.07 Cordoba Oro
NOK	8.8865 Norwegian Krone
NPR	119.38 Nepalese Rupee
NZD	1.4341 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.944 Nuevo Sol
PGK	3.4188 Kina
PHP	50.12 Philippine Peso
PKR	160.7 Pakistan Rupee
PLN	3.8768 Zloty
PYG	6881.35 Guarani
QAR	3.64 Qatari Rial
RON	4.1728 Leu
RSD	99.64 Serbian Dinar
RUB	73.87 Russian Ruble
RWF	1003.77 Rwanda Franc
SAR	3.7505 Saudi Riyal
SBD	7.8125 Solomon Islands Dollar
SCR	15.36 Seychelles Rupee
SDG	444.0002 Sudanese Pound
SEK	8.6876 Swedish Krona
SGD	1.3634 Singapore Dollar
SHP	0.7337 Saint Helena Pound
SLL	10143 Leone
SOS	575 Somali Shilling

## Interest Rate Position

Positions as at:

23 July 2021

SRD	21.147 Surinam Dollar
SSP	175.306 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	2510 Syrian Pound
SZL	14.613 Lilangeni
THB	32.83 Baht
TJS	11.31 Somoni
TMT	3.49 New Manat
TND	2.7817 Tunisian Dinar
TOP	2.1964 Pa'anga
TRY	8.5577 Turkish Lira
TTD	6.7454 Trinidad and Tobago Dollar
TWD	27.996 New Taiwan Dollar
TZS	2314 Tanzanian Shilling
UAH	27.1993 Hryvnia
UGX	3550 Uganda Shilling
USD	1 US Dollar
UYU	43.9 Peso Uruguayo
UZS	10593.66 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23022 Dong
VUV	110.25 Vatu
WST	2.5189 Tala
XAF	550.52 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	557.57 CFA Franc BCEAO
XPF	101.02 CFP Franc
YER	246.38 Yemeni Rial
ZAR	14.5958 Rand
ZMK	5185 Zambian Kwacha
ZWL	83.4964 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

19 July 2021 to

23 July 2021

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	117,343.48	182,531.37	299,874.85
Total	117,343.48	182,531.37	299,874.85

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	16,435	30,496	46,931
Total	16,435	30,496	46,931

### 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	20,222.92	9,941.81	47,336.85	67,438.74	3,491.52	10,836.91	130,519.85	10,086.25	299,874.85
Total	20,222.92	9,941.81	47,336.85	67,438.74	3,491.52	10,836.91	130,519.85	10,086.25	299,874.85

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,251	2,824	7,136	16,394	849	2,881	14,925	673	46,931
Total	1,251	2,824	7,136	16,394	849	2,881	14,925	673	46,931

### 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	256,916.98	20,218.30	11,707.69	5,037.17	4,795.93	689.21	509.57	299,874.85
Total	256,916.98	20,218.30	11,707.69	5,037.17	4,795.93	689.21	509.57	299,874.85

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	44,784	1,085	428	260	273	58	44	46,931
Total	44,784	1,085	428	260	273	58	44	46,931

## Interest Rate Turnover

Turnover for the period:

19 July 2021 to

23 July 2021

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	8,319.93	311,248.11	319,568.04
Floating vs. Fixed	347,941.56	349,734.42	697,675.98
Overnight Index Swap	83,577.34	23,697.18	107,274.52
<b>Total</b>	<b>439,838.83</b>	<b>684,679.71</b>	<b>1,124,518.54</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	130	1,518	1,648
Floating vs. Fixed	9,544	5,410	14,953
Overnight Index Swap	873	272	1,145
<b>Total</b>	<b>10,547</b>	<b>7,199</b>	<b>17,745</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	40,202.53	0.00	30,617.51	2,711.89	9,116.87	944.84	235,974.40	319,568.04
Floating vs. Fixed	197,330.94	71,751.20	13,596.37	2,689.51	8,444.38	36,905.46	366,958.12	697,675.98
Overnight Index Swap	20,200.26	0.00	16.52	208.67	2,281.80	0.00	84,567.28	107,274.52
<b>Total</b>	<b>257,733.73</b>	<b>71,751.20</b>	<b>44,230.39</b>	<b>5,610.07</b>	<b>19,843.05</b>	<b>37,850.30</b>	<b>687,499.80</b>	<b>1,124,518.54</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	407	0	209	36	101	80	815	1,648
Floating vs. Fixed	2,562	2,527	216	38	123	1,810	7,679	14,953
Overnight Index Swap	151	0	2	20	20	0	952	1,145
<b>Total</b>	<b>3,119</b>	<b>2,527</b>	<b>427</b>	<b>94</b>	<b>244</b>	<b>1,890</b>	<b>9,445</b>	<b>17,745</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	236,745.38	50,233.73	21,765.36	6,987.18	2,371.77	724.26	740.36	319,568.04
Floating vs. Fixed	304,567.90	113,414.97	135,107.57	116,142.40	19,213.24	1,949.37	7,280.53	697,675.98
Overnight Index Swap	38,834.81	45,295.86	11,891.11	8,941.40	1,824.20	188.88	298.26	107,274.52
<b>Total</b>	<b>580,148.09</b>	<b>208,944.55</b>	<b>168,764.05</b>	<b>132,070.98</b>	<b>23,409.21</b>	<b>2,862.52</b>	<b>8,319.14</b>	<b>1,124,518.54</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	168	178	381	363	174	111	273	1,648
Floating vs. Fixed	1,227	1,497	3,769	6,339	1,274	207	642	14,953
Overnight Index Swap	142	170	400	317	86	14	16	1,145
<b>Total</b>	<b>1,537</b>	<b>1,845</b>	<b>4,550</b>	<b>7,018</b>	<b>1,534</b>	<b>332</b>	<b>931</b>	<b>17,745</b>