

Foreign Exchange Position

Positions as at: 30 July 2021

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	441,892.48	1,019,981.49	1,461,873.97
Total	441,892.48	1,019,981.49	1,461,873.97

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	53,846	136,077	189,923
Total	53,846	136,077	189,923

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	113,204.10	38,740.60	227,533.51	336,688.68	13,825.18	41,676.84	632,829.63	57,375.44	1,461,873.97
Total	113,204.10	38,740.60	227,533.51	336,688.68	13,825.18	41,676.84	632,829.63	57,375.44	1,461,873.97

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,426	12,073	29,488	62,832	3,607	12,020	58,124	5,353	189,923
Total	6,426	12,073	29,488	62,832	3,607	12,020	58,124	5,353	189,923

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	1,076,673.34	199,728.37	95,289.91	58,381.47	22,547.69	7,637.44	1,615.74	1,461,873.97
Total	1,076,673.34	199,728.37	95,289.91	58,381.47	22,547.69	7,637.44	1,615.74	1,461,873.97

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	165,816	11,098	5,976	3,840	2,020	1,017	156	189,923
Total	165,816	11,098	5,976	3,840	2,020	1,017	156	189,923

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	79.6	Afghani
ALL	102.39	Lek
AMD	481.32	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	639.75	Kwanza
ARS	96.61	Argentine Peso
AUD	1.3554	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6514	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.42	Taka
BGN	1.651	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	1963.65	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

30 July 2021

BND	1.3559	Brunei Dollar
BOB	6.87	Boliviano
BRL	5.1157	Brazilian Real
BSD	1	Bahamian Dollar
BTN	74.376	Ngultrum
BWP	11.0865	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2527	Canadian Dollar
CDF	1982.8	Congolese Franc
CHF	0.9099	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	761.45	Chilean Peso
CNY	6.4905	Yuan Renminbi
COP	3867.5	Colombian Peso
COU	0.0726	Unidad de Valor Real
CRC	619.15	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	93.11	Cape Verde Escudo
CZK	21.572	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.2793	Danish Krone
DOP	56.97	Dominican Peso
DZD	134.63	Algerian Dinar
EGP	15.65	Egyptian Pound
ERN	15	Nakfa
ETB	44.2457	Ethiopian Birr
EUR	0.8442	Euro
FJD	2.076	Fiji Dollar
FKP	0.7205	Falkland Islands Pound
GBP	0.7193	Pound Sterling
GEL	3.075	Lari
GHS	5.93	Cedi
GIP	0.7204	Gibraltar Pound
GMD	50.8	Dalasi
GNF	9711	Guinea Franc
GTQ	7.74	Quetzal
GYD	207.09	Guyana Dollar
HKD	7.7805	Hong Kong Dollar
HNL	23.69	Lempira
HRK	6.335	Croatian Kuna
HTG	94.1648	Gourde
HUF	304.14	Forint
IDR	14485	Rupiah
ILS	3.2523	New Israeli Sheqel
INR	74.49	Indian Rupee

Foreign Exchange Position

Positions as at:

30 July 2021

IQD	1458	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	124.81	Iceland Krona
JMD	153	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	109.9	Yen
KES	108.5	Kenyan Shilling
KGS	84.6655	Som
KHR	4061	Riel
KMF	416.79	Comoro Franc
KPW	130	North Korean Won
KRW	1150.27	Won
KWD	0.3005	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	425.38	Tenge
LAK	9550	Kip
LBP	1505.7	Lebanese Pound
LKR	198.5	Sri Lanka Rupee
LRD	170.7	Liberian Dollar
LSL	14.745	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.5065	Libyan Dinar
MAD	8.9234	Moroccan Dirham
MDL	17.8	Moldovan Leu
MGA	3802.18	Malagasy Ariary
MKD	51.96	Denar
MMK	1642	Kyat
MNT	2815	Tugrik
MOP	8.014	Pataca
MRO	356	Ouguiya
MUR	42.35	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	790	Kwacha
MXN	19.906	Mexican Peso
MXV	2.9	Mexican Unidad de Inversion (UDI)
MYR	4.231	Malaysian Ringgit
MZN	62.95	Metical
NAD	14.742	Namibia Dollar
NGN	411	Naira
NIO	35.08	Cordoba Oro
NOK	8.8035	Norwegian Krone
NPR	119	Nepalese Rupee
NZD	1.4384	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.925	Nuevo Sol

Foreign Exchange Position

Positions as at:

30 July 2021

PGK	3.4188	Kina
PHP	50.22	Philippine Peso
PKR	161.5	Pakistan Rupee
PLN	3.8777	Zloty
PYG	6903.65	Guarani
QAR	3.64	Qatari Rial
RON	4.1515	Leu
RSD	99.16	Serbian Dinar
RUB	73.375	Russian Ruble
RWF	1004.44	Rwanda Franc
SAR	3.7504	Saudi Riyal
SBD	7.8125	Solomon Islands Dollar
SCR	15.6912	Seychelles Rupee
SDG	443.8142	Sudanese Pound
SEK	8.6	Swedish Krona
SGD	1.3559	Singapore Dollar
SHP	0.7203	Saint Helena Pound
SLL	10170	Leone
SOS	575	Somali Shilling
SRD	21.229	Surinam Dollar
SSP	175.306	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYF	2510	Syrian Pound
SZL	14.742	Lilangeni
THB	32.83	Baht
TJS	11.31	Somoni
TMT	3.49	New Manat
TND	2.7741	Tunisian Dinar
TOP	2.192	Pa'anga
TRY	8.5488	Turkish Lira
TTD	6.7493	Trinidad and Tobago Dollar
TWD	27.937	New Taiwan Dollar
TZS	2314	Tanzanian Shilling
UAH	26.8898	Hryvnia
UGX	3547	Uganda Shilling
USD	1	US Dollar
UYU	43.76	Peso Uruguayo
UZS	10643.03	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	22999	Dong
VUV	109.99	Vatu
WST	2.5132	Tala
XAF	553.62	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	552	CFA Franc BCEAO
XPF	100.6	CFP Franc

Foreign Exchange Position

Positions as at:

30 July 2021

YER	246.35	Yemeni Rial
ZAR	14.7745	Rand
ZMK	5185	Zambian Kwacha
ZWL	83.4992	Zimbabwe Dollar

Interest Rate Position

Positions as at:

30 July 2021

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	814,511.65	620,703.42	1,435,215.07
Floating vs. Fixed	7,803,395.03	3,413,390.81	11,216,785.83
Overnight Index Swap	608,060.54	327,492.21	935,552.75
Total	9,225,967.22	4,361,586.43	13,587,553.65

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,098	4,090	17,187
Floating vs. Fixed	225,357	113,798	339,155
Overnight Index Swap	14,282	6,718	21,000
Total	252,737	124,606	377,342

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	339,368.85	0.00	56,298.61	7,875.50	189,684.47	141,716.16	700,271.47	1,435,215.07
Floating vs. Fixed	2,447,636.04	1,948,949.67	367,789.59	60,267.26	680,370.50	1,613,510.65	4,098,262.11	11,216,785.83
Overnight Index Swap	217,358.75	30.81	85,606.86	3,190.80	26,190.28	0.08	603,175.16	935,552.75
Total	3,004,363.64	1,948,980.49	509,695.07	71,333.56	896,245.26	1,755,226.89	5,401,708.74	13,587,553.65

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,292	0	249	87	2,409	4,469	5,681	17,187
Floating vs. Fixed	83,941	62,662	5,556	1,341	12,663	61,870	111,124	339,155
Overnight Index Swap	1,272	2	616	127	398	6	18,579	21,000
Total	89,505	62,664	6,421	1,555	15,470	66,345	135,384	377,342

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	624,384.97	223,090.91	344,805.34	177,640.99	36,295.94	17,905.91	11,091.02	1,435,215.07
Floating vs. Fixed	3,792,081.62	1,836,683.91	3,506,518.09	1,561,062.47	216,314.15	134,788.60	169,336.99	11,216,785.83
Overnight Index Swap	572,164.60	156,573.03	165,713.19	33,084.05	4,111.56	1,911.18	1,995.14	935,552.75
Total	4,988,631.19	2,216,347.85	4,017,036.62	1,771,787.51	256,721.64	154,605.69	182,423.15	13,587,553.65

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	2,973	2,472	5,358	3,788	1,079	798	719	17,187
Floating vs. Fixed	56,684	44,234	134,887	78,734	10,037	6,580	8,000	339,155
Overnight Index Swap	6,077	4,781	8,471	1,300	167	118	86	21,000
Total	65,734	51,487	148,716	83,822	11,283	7,496	8,805	377,342

Foreign Exchange Rate

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AED	3.6728	UAE Dirham

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ALL	102.39	Lek
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LVL	0.5078	Latvian Lats
LYD	4.5065	Libyan Dinar

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MGA	3802.18 Malagasy Ariary
MKD	51.96 Denar
MMK	1642 Kyat
MNT	2815 Tugrik
MOP	8.014 Pataca
MRO	356 Ouguiya
MUR	42.35 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	790 Kwacha
MXN	19.906 Mexican Peso
MXV	2.9 Mexican Unidad de Inversion (UDI)
MYR	4.231 Malaysian Ringgit
MZN	62.95 Metical
NAD	14.742 Namibia Dollar
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NIO	35.08 Cordoba Oro
NOK	8.8035 Norwegian Krone
NPR	119 Nepalese Rupee
NZD	1.4384 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.925 Nuevo Sol
PGK	3.4188 Kina
PHP	50.22 Philippine Peso
PKR	161.5 Pakistan Rupee
PLN	3.8777 Zloty
PYG	6903.65 Guarani
QAR	3.64 Qatari Rial
RON	4.1515 Leu
RSD	99.16 Serbian Dinar
RUB	73.375 Russian Ruble
RWF	1004.44 Rwanda Franc
SAR	3.7504 Saudi Riyal
SBD	7.8125 Solomon Islands Dollar
SCR	15.6912 Seychelles Rupee
SDG	443.8142 Sudanese Pound
SEK	8.6 Swedish Krona
SGD	1.3559 Singapore Dollar
SHP	0.7203 Saint Helena Pound
SLL	10170 Leone
SOS	575 Somali Shilling

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SRD	21.229 Surinam Dollar
SSP	175.306 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	2510 Syrian Pound
SZL	14.742 Lilangeni
THB	32.83 Baht
TJS	11.31 Somoni
TMT	3.49 New Manat
TND	2.7741 Tunisian Dinar
TOP	2.192 Pa'anga
TRY	8.5488 Turkish Lira
TTD	6.7493 Trinidad and Tobago Dollar
TWD	27.937 New Taiwan Dollar
TZS	2314 Tanzanian Shilling
UAH	26.8898 Hryvnia
UGX	3547 Uganda Shilling
USD	1 US Dollar
UYU	43.76 Peso Uruguayo
UZS	10643.03 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	22999 Dong
VUV	109.99 Vatu
WST	2.5132 Tala
XAF	553.62 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	552 CFA Franc BCEAO
XPF	100.6 CFP Franc
YER	246.35 Yemeni Rial
ZAR	14.7745 Rand
ZMK	5185 Zambian Kwacha
ZWL	83.4992 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

26 July 2021 to

30 July 2021

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	127,046.38	216,296.94	343,343.32
Total	127,046.38	216,296.94	343,343.32

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	16,903	29,146	46,049
Total	16,903	29,146	46,049

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	27,207.63	7,679.45	50,137.45	92,614.93	3,106.09	7,841.73	140,772.53	13,983.50	343,343.32
Total	27,207.63	7,679.45	50,137.45	92,614.93	3,106.09	7,841.73	140,772.53	13,983.50	343,343.32

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,400	2,340	6,276	17,990	775	2,235	14,278	757	46,049
Total	1,400	2,340	6,276	17,990	775	2,235	14,278	757	46,049

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	280,407.74	30,936.14	13,863.58	10,262.35	7,502.95	314.99	55.57	343,343.32
Total	280,407.74	30,936.14	13,863.58	10,262.35	7,502.95	314.99	55.57	343,343.32

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	43,560	1,178	501	354	410	29	18	46,049
Total	43,560	1,178	501	354	410	29	18	46,049

Interest Rate Turnover

Turnover for the period:

26 July 2021 to

30 July 2021

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	3,421.79	456,342.98	459,764.77
Floating vs. Fixed	276,615.67	334,558.49	611,174.16
Overnight Index Swap	82,161.04	15,679.84	97,840.88
Total	362,198.50	806,581.31	1,168,779.81

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	64	1,336	1,400
Floating vs. Fixed	9,854	4,878	14,732
Overnight Index Swap	1,002	156	1,158
Total	10,920	6,370	17,289

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	43,945.82	0.00	27,328.38	3,737.00	8,954.80	2,520.17	373,278.60	459,764.77
Floating vs. Fixed	68,392.65	108,004.84	7,491.96	4,252.64	24,687.75	50,749.18	347,595.15	611,174.16
Overnight Index Swap	14,821.41	0.00	0.00	0.00	764.30	0.00	82,255.17	97,840.88
Total	127,159.88	108,004.84	34,820.34	7,989.63	34,406.85	53,269.34	803,128.92	1,168,779.81

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	355	0	186	54	117	85	604	1,400
Floating vs. Fixed	1,523	3,485	175	36	351	1,882	7,281	14,732
Overnight Index Swap	147	0	0	0	39	0	972	1,158
Total	2,025	3,485	361	90	507	1,966	8,857	17,289

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	375,329.67	57,691.12	18,772.63	5,021.84	1,714.72	696.88	537.91	459,764.77
Floating vs. Fixed	236,843.91	128,988.86	134,893.07	91,878.33	12,639.00	2,194.85	3,736.14	611,174.16
Overnight Index Swap	44,826.18	28,362.01	12,630.48	9,595.42	1,466.90	333.26	626.63	97,840.88
Total	656,999.75	215,041.99	166,296.18	106,495.59	15,820.62	3,224.99	4,900.68	1,168,779.81

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	161	159	299	299	139	98	246	1,400
Floating vs. Fixed	1,275	1,788	4,172	6,005	759	220	514	14,732
Overnight Index Swap	141	137	368	373	84	10	47	1,158
Total	1,576	2,084	4,838	6,677	982	328	807	17,289