

Foreign Exchange Position

Positions as at: 06 August 2021

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	448,553.67	1,039,509.30	1,488,062.97
Total	448,553.67	1,039,509.30	1,488,062.97

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	57,458	145,006	202,464
Total	57,458	145,006	202,464

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	112,017.65	40,545.75	228,710.66	351,790.33	14,003.16	46,185.65	646,000.41	48,809.37	1,488,062.97
Total	112,017.65	40,545.75	228,710.66	351,790.33	14,003.16	46,185.65	646,000.41	48,809.37	1,488,062.97

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,435	13,336	31,808	67,729	3,608	13,182	61,131	5,235	202,464
Total	6,435	13,336	31,808	67,729	3,608	13,182	61,131	5,235	202,464

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	1,086,662.67	205,385.29	101,254.01	61,921.96	23,589.09	7,640.81	1,609.14	1,488,062.97
Total	1,086,662.67	205,385.29	101,254.01	61,921.96	23,589.09	7,640.81	1,609.14	1,488,062.97

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	177,584	11,208	6,366	4,006	2,127	1,024	149	202,464
Total	177,584	11,208	6,366	4,006	2,127	1,024	149	202,464

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	79.76	Afghani
ALL	102.51	Lek
AMD	487	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	639.53	Kwanza
ARS	96.83	Argentine Peso
AUD	1.3548	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6521	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.81	Taka
BGN	1.6521	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	1964.75	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

06 August 2021

BND	1.3508	Brunei Dollar
BOB	6.83	Boliviano
BRL	5.1685	Brazilian Real
BSD	1	Bahamian Dollar
BTN	74.14	Ngultrum
BWP	10.9409	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2534	Canadian Dollar
CDF	1981.24	Congolese Franc
CHF	0.9068	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	773.89	Chilean Peso
CNY	6.4655	Yuan Renminbi
COP	3899	Colombian Peso
COU	0.0727	Unidad de Valor Real
CRC	619.7	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	93.15	Cape Verde Escudo
CZK	21.47	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.2819	Danish Krone
DOP	56.99	Dominican Peso
DZD	134.5	Algerian Dinar
EGP	15.65	Egyptian Pound
ERN	15	Nakfa
ETB	44.4612	Ethiopian Birr
EUR	0.8447	Euro
FJD	2.0538	Fiji Dollar
FKP	0.7168	Falkland Islands Pound
GBP	0.7198	Pound Sterling
GEL	3.075	Lari
GHS	5.95	Cedi
GIP	0.7168	Gibraltar Pound
GMD	50.88	Dalasi
GNF	9706	Guinea Franc
GTQ	7.74	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7754	Hong Kong Dollar
HNL	23.701	Lempira
HRK	6.3357	Croatian Kuna
HTG	95	Gourde
HUF	299.23	Forint
IDR	14310	Rupiah
ILS	3.2105	New Israeli Sheqel
INR	74.149	Indian Rupee

Foreign Exchange Position

Positions as at:

06 August 2021

IQD	1458	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	124.88	Iceland Krona
JMD	154.16	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	109.47	Yen
KES	108.6	Kenyan Shilling
KGS	84.7102	Som
KHR	4064	Riel
KMF	413.67	Comoro Franc
KPW	130	North Korean Won
KRW	1144.76	Won
KWD	0.2999	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	423.98	Tenge
LAK	9550	Kip
LBP	1505.5	Lebanese Pound
LKR	199	Sri Lanka Rupee
LRD	170.7	Liberian Dollar
LSL	14.3675	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.4928	Libyan Dinar
MAD	8.9345	Moroccan Dirham
MDL	17.75	Moldovan Leu
MGA	3805.12	Malagasy Ariary
MKD	51.86	Denar
MMK	1642	Kyat
MNT	2820	Tugrik
MOP	8.009	Pataca
MRO	356	Ouguiya
MUR	42.3	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	804.55	Kwacha
MXN	19.98	Mexican Peso
MXV	2.9059	Mexican Unidad de Inversion (UDI)
MYR	4.22	Malaysian Ringgit
MZN	63	Metical
NAD	14.373	Namibia Dollar
NGN	411	Naira
NIO	35.08	Cordoba Oro
NOK	8.8432	Norwegian Krone
NPR	118.7	Nepalese Rupee
NZD	1.4182	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	4.072	Nuevo Sol

Foreign Exchange Position

Positions as at:

06 August 2021

PGK	3.4188	Kina
PHP	49.76	Philippine Peso
PKR	163.5	Pakistan Rupee
PLN	3.8366	Zloty
PYG	6938.89	Guarani
QAR	3.64	Qatari Rial
RON	4.1525	Leu
RSD	98.69	Serbian Dinar
RUB	73.066	Russian Ruble
RWF	1005.18	Rwanda Franc
SAR	3.7499	Saudi Riyal
SBD	7.7821	Solomon Islands Dollar
SCR	14.5486	Seychelles Rupee
SDG	443.8242	Sudanese Pound
SEK	8.6095	Swedish Krona
SGD	1.3508	Singapore Dollar
SHP	0.7171	Saint Helena Pound
SLL	10156	Leone
SOS	575	Somali Shilling
SRD	21.342	Surinam Dollar
SSP	175.306	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYR	2511	Syrian Pound
SZL	14.382	Lilangeni
THB	33.11	Baht
TJS	11.31	Somoni
TMT	3.49	New Manat
TND	2.7882	Tunisian Dinar
TOP	2.1863	Pa'anga
TRY	8.4727	Turkish Lira
TTD	6.7434	Trinidad and Tobago Dollar
TWD	27.773	New Taiwan Dollar
TZS	2314	Tanzanian Shilling
UAH	26.8892	Hryvnia
UGX	3541	Uganda Shilling
USD	1	US Dollar
UYU	43.71	Peso Uruguayo
UZS	10630	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	22945	Dong
VUV	109.58	Vatu
WST	2.5019	Tala
XAF	548.52	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	548	CFA Franc BCEAO
XPF	100.66	CFP Franc

Foreign Exchange Position

Positions as at:

06 August 2021

YER	246.2	Yemeni Rial
ZAR	14.3652	Rand
ZMK	5185	Zambian Kwacha
ZWL	85.5854	Zimbabwe Dollar

Interest Rate Position

Positions as at:

06 August 2021

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	825,189.64	608,283.12	1,433,472.76
Floating vs. Fixed	7,947,852.41	3,487,008.86	11,434,861.26
Overnight Index Swap	636,819.12	348,328.03	985,147.15
Total	9,409,861.17	4,443,620.01	13,853,481.18

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,240	4,121	17,360
Floating vs. Fixed	231,004	116,253	347,257
Overnight Index Swap	14,600	6,793	21,392
Total	258,843	127,166	386,009

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	337,578.71	0.00	57,150.96	5,632.05	190,295.04	141,533.66	701,282.34	1,433,472.76
Floating vs. Fixed	2,494,695.30	2,005,714.43	370,833.40	57,334.76	681,316.34	1,621,371.69	4,203,595.35	11,434,861.26
Overnight Index Swap	222,027.95	30.93	84,490.72	3,207.27	26,320.56	0.08	649,069.63	985,147.15
Total	3,054,301.97	2,005,745.37	512,475.08	66,174.09	897,931.94	1,762,905.42	5,553,947.32	13,853,481.18

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,288	0	242	69	2,412	4,454	5,895	17,360
Floating vs. Fixed	87,807	63,684	5,599	1,334	12,698	62,308	113,829	347,257
Overnight Index Swap	1,321	2	613	135	400	6	18,915	21,392
Total	93,416	63,686	6,454	1,538	15,510	66,768	138,639	386,009

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	613,608.26	224,975.59	348,507.35	179,812.35	37,312.20	17,970.82	11,286.18	1,433,472.76
Floating vs. Fixed	3,855,083.72	1,870,455.55	3,583,349.61	1,597,256.77	220,229.14	135,658.72	172,827.75	11,434,861.26
Overnight Index Swap	614,684.38	160,390.43	167,565.20	34,247.55	4,336.89	1,967.26	1,955.43	985,147.15
Total	5,083,376.36	2,255,821.57	4,099,422.17	1,811,316.68	261,878.24	155,596.80	186,069.37	13,853,481.18

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	3,039	2,463	5,414	3,832	1,097	798	717	17,360
Floating vs. Fixed	57,643	45,560	137,447	81,149	10,401	6,639	8,419	347,257
Overnight Index Swap	6,090	4,908	8,567	1,416	198	128	85	21,392
Total	66,772	52,931	151,428	86,397	11,696	7,565	9,221	386,009

Foreign Exchange Rate

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AED	3.6726	UAE Dirham

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LAK	9550	Kip
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LKR	199	Sri Lanka Rupee
LRD	170.7	Liberian Dollar
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LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.4928	Libyan Dinar

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06 August 2021

MAD	8.9345 Moroccan Dirham
MDL	17.75 Moldovan Leu
MGA	3805.12 Malagasy Ariary
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MMK	1642 Kyat
MNT	2820 Tugrik
MOP	8.009 Pataca
MRO	356 Ouguiya
MUR	42.3 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	804.55 Kwacha
MXN	19.98 Mexican Peso
MXV	2.9059 Mexican Unidad de Inversion (UDI)
MYR	4.22 Malaysian Ringgit
MZN	63 Metical
NAD	14.373 Namibia Dollar
NGN	411 Naira
NIO	35.08 Cordoba Oro
NOK	8.8432 Norwegian Krone
NPR	118.7 Nepalese Rupee
NZD	1.4182 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	4.072 Nuevo Sol
PGK	3.4188 Kina
PHP	49.76 Philippine Peso
PKR	163.5 Pakistan Rupee
PLN	3.8366 Zloty
PYG	6938.89 Guarani
QAR	3.64 Qatari Rial
RON	4.1525 Leu
RSD	98.69 Serbian Dinar
RUB	73.066 Russian Ruble
RWF	1005.18 Rwanda Franc
SAR	3.7499 Saudi Riyal
SBD	7.7821 Solomon Islands Dollar
SCR	14.5486 Seychelles Rupee
SDG	443.8242 Sudanese Pound
SEK	8.6095 Swedish Krona
SGD	1.3508 Singapore Dollar
SHP	0.7171 Saint Helena Pound
SLL	10156 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:

06 August 2021

SRD	21.342 Surinam Dollar
SSP	175.306 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	2511 Syrian Pound
SZL	14.382 Lilangeni
THB	33.11 Baht
TJS	11.31 Somoni
TMT	3.49 New Manat
TND	2.7882 Tunisian Dinar
TOP	2.1863 Pa'anga
TRY	8.4727 Turkish Lira
TTD	6.7434 Trinidad and Tobago Dollar
TWD	27.773 New Taiwan Dollar
TZS	2314 Tanzanian Shilling
UAH	26.8892 Hryvnia
UGX	3541 Uganda Shilling
USD	1 US Dollar
UYU	43.71 Peso Uruguayo
UZS	10630 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	22945 Dong
VUV	109.58 Vatu
WST	2.5019 Tala
XAF	548.52 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	548 CFA Franc BCEAO
XPF	100.66 CFP Franc
YER	246.2 Yemeni Rial
ZAR	14.3652 Rand
ZMK	5185 Zambian Kwacha
ZWL	85.5854 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

02 August 2021 to

06 August 2021

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	105,418.10	170,399.76	275,817.86
Total	105,418.10	170,399.76	275,817.86

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	17,092	31,252	48,343
Total	17,092	31,252	48,343

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	19,799.15	10,556.79	41,761.17	67,594.71	1,926.30	12,257.97	115,070.27	6,851.50	275,817.86
Total	19,799.15	10,556.79	41,761.17	67,594.71	1,926.30	12,257.97	115,070.27	6,851.50	275,817.86

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,213	4,013	8,301	16,850	548	3,681	13,167	571	48,343
Total	1,213	4,013	8,301	16,850	548	3,681	13,167	571	48,343

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	231,613.35	24,400.55	9,357.81	5,479.04	4,830.74	132.36	4.00	275,817.86
Total	231,613.35	24,400.55	9,357.81	5,479.04	4,830.74	132.36	4.00	275,817.86

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	46,278	957	522	220	340	26	1	48,343
Total	46,278	957	522	220	340	26	1	48,343

Interest Rate Turnover

Turnover for the period:

02 August 2021 to

06 August 2021

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	23,128.75	611,701.06	634,829.81
Floating vs. Fixed	434,918.86	476,452.07	911,370.93
Overnight Index Swap	96,028.90	48,504.57	144,533.47
Total	554,076.52	1,136,657.69	1,690,734.21

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	276	1,378	1,654
Floating vs. Fixed	11,971	6,507	18,478
Overnight Index Swap	1,041	348	1,389
Total	13,288	8,233	21,521

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	34,159.62	0.00	27,398.49	1,496.42	8,336.34	1,942.10	561,496.84	634,829.81
Floating vs. Fixed	163,133.59	139,044.73	8,928.06	1,203.82	16,461.09	53,840.68	528,758.95	911,370.93
Overnight Index Swap	22,265.67	0.00	138.51	51.86	476.05	0.00	121,601.37	144,533.47
Total	219,558.88	139,044.73	36,465.06	2,752.10	25,273.48	55,782.79	1,211,857.17	1,690,734.21

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	355	0	197	36	96	63	908	1,654
Floating vs. Fixed	5,410	2,815	154	24	593	1,910	7,574	18,478
Overnight Index Swap	148	0	1	12	13	0	1,215	1,389
Total	5,912	2,815	352	72	701	1,973	9,697	21,521

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	524,846.56	75,721.82	23,507.47	6,551.42	2,861.45	647.61	693.47	634,829.81
Floating vs. Fixed	477,568.43	161,108.03	150,157.28	98,592.03	16,255.60	1,812.19	5,877.37	911,370.93
Overnight Index Swap	107,044.82	10,596.16	15,872.67	9,469.21	1,344.01	25.30	181.30	144,533.47
Total	1,109,459.81	247,426.01	189,537.42	114,612.66	20,461.06	2,485.10	6,752.14	1,690,734.21

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	297	186	354	327	157	97	237	1,654
Floating vs. Fixed	3,760	2,137	4,984	5,539	989	236	834	18,478
Overnight Index Swap	280	204	373	415	93	8	18	1,389
Total	4,336	2,527	5,711	6,280	1,239	341	1,088	21,521