

## Foreign Exchange Position

Positions as at: 21 May 2021

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	409,748.95	970,494.15	1,380,243.10
<b>Total</b>	<b>409,748.95</b>	<b>970,494.15</b>	<b>1,380,243.10</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	52,107	134,203	186,309
<b>Total</b>	<b>52,107</b>	<b>134,203</b>	<b>186,309</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	103,488.68	39,644.57	243,064.88	309,407.48	12,023.46	31,473.02	594,844.93	46,296.07	1,380,243.10
<b>Total</b>	<b>103,488.68</b>	<b>39,644.57</b>	<b>243,064.88</b>	<b>309,407.48</b>	<b>12,023.46</b>	<b>31,473.02</b>	<b>594,844.93</b>	<b>46,296.07</b>	<b>1,380,243.10</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,366	10,423	38,673	58,314	2,783	8,125	56,402	5,223	186,309
<b>Total</b>	<b>6,366</b>	<b>10,423</b>	<b>38,673</b>	<b>58,314</b>	<b>2,783</b>	<b>8,125</b>	<b>56,402</b>	<b>5,223</b>	<b>186,309</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	1,062,445.82	158,629.82	81,473.45	50,287.60	19,554.72	6,673.18	1,178.51	1,380,243.10
<b>Total</b>	<b>1,062,445.82</b>	<b>158,629.82</b>	<b>81,473.45</b>	<b>50,287.60</b>	<b>19,554.72</b>	<b>6,673.18</b>	<b>1,178.51</b>	<b>1,380,243.10</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	163,809	10,429	5,493	3,775	1,808	900	95	186,309
<b>Total</b>	<b>163,809</b>	<b>10,429</b>	<b>5,493</b>	<b>3,775</b>	<b>1,808</b>	<b>900</b>	<b>95</b>	<b>186,309</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	77.25	Afghani
ALL	100.82	Lek
AMD	519.72	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	645	Kwanza
ARS	94.2	Argentine Peso
AUD	1.2937	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6003	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.62	Taka
BGN	1.6061	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	1952.05	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

21 May 2021

BND	1.3341	Brunei Dollar
BOB	6.82	Boliviano
BRL	5.3094	Brazilian Real
BSD	1	Bahamian Dollar
BTN	73.131	Ngultrum
BWP	10.6838	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2131	Canadian Dollar
CDF	1983.77	Congolese Franc
CHF	0.9038	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	714.68	Chilean Peso
CNY	6.4342	Yuan Renminbi
COP	3683.45	Colombian Peso
COU	0.0767	Unidad de Valor Real
CRC	615	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	90.54	Cape Verde Escudo
CZK	20.939	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.107	Danish Krone
DOP	56.78	Dominican Peso
DZD	133.02	Algerian Dinar
EGP	15.63	Egyptian Pound
ERN	15	Nakfa
ETB	42.6401	Ethiopian Birr
EUR	0.8213	Euro
FJD	2.0149	Fiji Dollar
FKP	0.7045	Falkland Islands Pound
GBP	0.7084	Pound Sterling
GEL	3.355	Lari
GHS	5.74	Cedi
GIP	0.7044	Gibraltar Pound
GMD	50.25	Dalasi
GNF	9805	Guinea Franc
GTQ	7.703	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7645	Hong Kong Dollar
HNL	23.957	Lempira
HRK	6.1669	Croatian Kuna
HTG	87.15	Gourde
HUF	288.06	Forint
IDR	14275	Rupiah
ILS	3.2651	New Israeli Sheqel
INR	73.21	Indian Rupee

## Foreign Exchange Position

Positions as at:

21 May 2021

IQD	1458	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	123.15	Iceland Krona
JMD	148	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	109.21	Yen
KES	107.75	Kenyan Shilling
KGS	83.9776	Som
KHR	4063	Riel
KMF	402.8	Comoro Franc
KPW	130	North Korean Won
KRW	1131.18	Won
KWD	0.3004	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	428.04	Tenge
LAK	9420	Kip
LBP	1501.7	Lebanese Pound
LKR	196	Sri Lanka Rupee
LRD	170.8	Liberian Dollar
LSL	14.0847	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.4455	Libyan Dinar
MAD	8.831	Moroccan Dirham
MDL	17.6985	Moldovan Leu
MGA	3741.27	Malagasy Ariary
MKD	50.34	Denar
MMK	1642	Kyat
MNT	2820	Tugrik
MOP	7.997	Pataca
MRO	356	Ouguiya
MUR	40.15	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	788.26	Kwacha
MXN	19.917	Mexican Peso
MXV	2.9319	Mexican Unidad de Inversion (UDI)
MYR	4.136	Malaysian Ringgit
MZN	58.77	Metical
NAD	14.093	Namibia Dollar
NGN	410.3	Naira
NIO	34.85	Cordoba Oro
NOK	8.3183	Norwegian Krone
NPR	117.06	Nepalese Rupee
NZD	1.3945	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.743	Nuevo Sol

## Foreign Exchange Position

Positions as at:

21 May 2021

PGK	3.4072	Kina
PHP	47.77	Philippine Peso
PKR	152.85	Pakistan Rupee
PLN	3.7116	Zloty
PYG	6692.19	Guarani
QAR	3.6672	Qatari Rial
RON	4.0448	Leu
RSD	96.48	Serbian Dinar
RUB	73.6973	Russian Ruble
RWF	997.818	Rwanda Franc
SAR	3.7502	Saudi Riyal
SBD	7.6687	Solomon Islands Dollar
SCR	15.85	Seychelles Rupee
SDG	400.1002	Sudanese Pound
SEK	8.3471	Swedish Krona
SGD	1.3341	Singapore Dollar
SHP	0.7059	Saint Helena Pound
SLL	10127	Leone
SOS	575	Somali Shilling
SRD	14.015	Surinam Dollar
SSP	175.306	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	2510	Syrian Pound
SZL	14.091	Lilangeni
THB	31.41	Baht
TJS	11.31	Somoni
TMT	3.49	New Manat
TND	2.7193	Tunisian Dinar
TOP	2.1791	Pa'anga
TRY	8.4033	Turkish Lira
TTD	6.7464	Trinidad and Tobago Dollar
TWD	27.988	New Taiwan Dollar
TZS	2314	Tanzanian Shilling
UAH	27.3997	Hryvnia
UGX	3551	Uganda Shilling
USD	1	US Dollar
UYU	44.14	Peso Uruguayo
UZS	10581	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23045	Dong
VUV	105.87	Vatu
WST	2.4468	Tala
XAF	533.34	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	532.5	CFA Franc BCEAO
XPF	97.85	CFP Franc

## Foreign Exchange Position

Positions as at:

21 May 2021

YER	246.8	Yemeni Rial
ZAR	14.1005	Rand
ZMK	5185	Zambian Kwacha
ZWL	82.5332	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

21 May 2021

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	898,274.59	414,513.31	1,312,787.90
Floating vs. Fixed	8,292,189.77	3,634,996.22	11,927,185.99
Overnight Index Swap	539,437.70	348,111.36	887,549.06
<b>Total</b>	<b>9,729,902.06</b>	<b>4,397,620.89</b>	<b>14,127,522.95</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,317	3,641	16,957
Floating vs. Fixed	217,624	117,086	334,710
Overnight Index Swap	12,149	6,802	18,951
<b>Total</b>	<b>243,090</b>	<b>127,528</b>	<b>370,618</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	325,991.09	0.00	50,486.90	6,412.72	196,801.54	144,612.84	588,482.81	1,312,787.90
Floating vs. Fixed	2,736,394.18	1,924,034.99	347,775.05	60,047.35	768,714.28	1,618,941.01	4,471,279.12	11,927,185.99
Overnight Index Swap	197,737.25	31.08	100,633.23	1,977.72	38,637.93	25.81	548,506.04	887,549.06
<b>Total</b>	<b>3,260,122.51</b>	<b>1,924,066.08</b>	<b>498,895.18</b>	<b>68,437.80</b>	<b>1,004,153.75</b>	<b>1,763,579.66</b>	<b>5,608,267.97</b>	<b>14,127,522.95</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,085	0	202	70	2,426	4,358	5,816	16,957
Floating vs. Fixed	85,238	58,505	5,422	1,346	13,502	58,533	112,165	334,710
Overnight Index Swap	955	2	637	82	348	6	16,921	18,951
<b>Total</b>	<b>90,278</b>	<b>58,507</b>	<b>6,261</b>	<b>1,498</b>	<b>16,276</b>	<b>62,897</b>	<b>134,902</b>	<b>370,618</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	468,988.61	230,774.76	351,063.58	193,099.69	38,189.68	18,858.35	11,813.23	1,312,787.90
Floating vs. Fixed	4,377,375.88	1,835,568.70	3,473,300.07	1,641,741.48	242,555.63	159,707.06	196,937.17	11,927,185.99
Overnight Index Swap	580,141.18	124,461.68	146,712.76	29,469.10	3,156.79	1,558.87	2,048.67	887,549.06
<b>Total</b>	<b>5,426,505.68</b>	<b>2,190,805.14</b>	<b>3,971,076.41</b>	<b>1,864,310.26</b>	<b>283,902.10</b>	<b>180,124.29</b>	<b>210,799.08</b>	<b>14,127,522.95</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	2,601	5,121	3,777	1,047	804	687	16,957
Floating vs. Fixed	59,719	43,241	129,341	75,621	10,670	7,407	8,712	334,710
Overnight Index Swap	5,815	4,089	7,767	997	114	96	73	18,951
<b>Total</b>	<b>68,454</b>	<b>49,931</b>	<b>142,229</b>	<b>80,395</b>	<b>11,831</b>	<b>8,307</b>	<b>9,472</b>	<b>370,618</b>

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DKK	6.107	Danish Krone
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ERN	15	Nakfa

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LYD	4.4455	Libyan Dinar

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MAD	8.831 Moroccan Dirham
MDL	17.6985 Moldovan Leu
MGA	3741.27 Malagasy Ariary
MKD	50.34 Denar
MMK	1642 Kyat
MNT	2820 Tugrik
MOP	7.997 Pataca
MRO	356 Ouguiya
MUR	40.15 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	788.26 Kwacha
MXN	19.917 Mexican Peso
MXV	2.9319 Mexican Unidad de Inversion (UDI)
MYR	4.136 Malaysian Ringgit
MZN	58.77 Metical
NAD	14.093 Namibia Dollar
NGN	410.3 Naira
NIO	34.85 Cordoba Oro
NOK	8.3183 Norwegian Krone
NPR	117.06 Nepalese Rupee
NZD	1.3945 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.743 Nuevo Sol
PGK	3.4072 Kina
PHP	47.77 Philippine Peso
PKR	152.85 Pakistan Rupee
PLN	3.7116 Zloty
PYG	6692.19 Guarani
QAR	3.6672 Qatari Rial
RON	4.0448 Leu
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RWF	997.818 Rwanda Franc
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SEK	8.3471 Swedish Krona
SGD	1.3341 Singapore Dollar
SHP	0.7059 Saint Helena Pound
SLL	10127 Leone
SOS	575 Somali Shilling

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SSP	175.306 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	2510 Syrian Pound
SZL	14.091 Lilangeni
THB	31.41 Baht
TJS	11.31 Somoni
TMT	3.49 New Manat
TND	2.7193 Tunisian Dinar
TOP	2.1791 Pa'anga
TRY	8.4033 Turkish Lira
TTD	6.7464 Trinidad and Tobago Dollar
TWD	27.988 New Taiwan Dollar
TZS	2314 Tanzanian Shilling
UAH	27.3997 Hryvnia
UGX	3551 Uganda Shilling
USD	1 US Dollar
UYU	44.14 Peso Uruguayo
UZS	10581 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23045 Dong
VUV	105.87 Vatu
WST	2.4468 Tala
XAF	533.34 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	532.5 CFA Franc BCEAO
XPF	97.85 CFP Franc
YER	246.8 Yemeni Rial
ZAR	14.1005 Rand
ZMK	5185 Zambian Kwacha
ZWL	82.5332 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

17 May 2021 to

21 May 2021

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	104,761.36	191,919.40	296,680.76
<b>Total</b>	<b>104,761.36</b>	<b>191,919.40</b>	<b>296,680.76</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	15,678	30,707	46,384
<b>Total</b>	<b>15,678</b>	<b>30,707</b>	<b>46,384</b>

### 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	23,090.98	9,475.36	54,322.90	60,756.25	2,125.95	7,010.94	130,862.71	9,035.67	296,680.76
<b>Total</b>	<b>23,090.98</b>	<b>9,475.36</b>	<b>54,322.90</b>	<b>60,756.25</b>	<b>2,125.95</b>	<b>7,010.94</b>	<b>130,862.71</b>	<b>9,035.67</b>	<b>296,680.76</b>

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,555	2,292	8,224	14,675	518	1,877	16,627	620	46,384
<b>Total</b>	<b>1,555</b>	<b>2,292</b>	<b>8,224</b>	<b>14,675</b>	<b>518</b>	<b>1,877</b>	<b>16,627</b>	<b>620</b>	<b>46,384</b>

### 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	260,844.30	20,690.27	5,541.21	4,043.80	4,984.88	576.31	0.00	296,680.76
<b>Total</b>	<b>260,844.30</b>	<b>20,690.27</b>	<b>5,541.21</b>	<b>4,043.80</b>	<b>4,984.88</b>	<b>576.31</b>	<b>0.00</b>	<b>296,680.76</b>

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	44,042	1,405	356	245	291	47	0	46,384
<b>Total</b>	<b>44,042</b>	<b>1,405</b>	<b>356</b>	<b>245</b>	<b>291</b>	<b>47</b>	<b>0</b>	<b>46,384</b>

## Interest Rate Turnover

Turnover for the period:

17 May 2021 to

21 May 2021

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,363.52	256,613.34	271,976.86
Floating vs. Fixed	887,611.75	430,436.96	1,318,048.71
Overnight Index Swap	50,413.60	38,869.68	89,283.28
<b>Total</b>	<b>953,388.87</b>	<b>725,919.98</b>	<b>1,679,308.85</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	252	1,387	1,639
Floating vs. Fixed	11,036	6,081	17,116
Overnight Index Swap	646	175	821
<b>Total</b>	<b>11,933</b>	<b>7,642</b>	<b>19,575</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	49,366.47	0.00	26,424.93	3,272.06	11,872.60	2,371.65	178,669.16	271,976.86
Floating vs. Fixed	816,031.12	74,164.41	14,329.84	2,912.47	16,810.53	35,139.89	358,660.46	1,318,048.71
Overnight Index Swap	16,160.88	0.00	2,213.08	199.32	6,431.55	0.00	64,278.44	89,283.28
<b>Total</b>	<b>881,558.47</b>	<b>74,164.41</b>	<b>42,967.85</b>	<b>6,383.85</b>	<b>35,114.69</b>	<b>37,511.54</b>	<b>601,608.06</b>	<b>1,679,308.85</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	484	0	176	47	97	120	715	1,639
Floating vs. Fixed	7,584	2,005	189	29	158	1,579	5,573	17,116
Overnight Index Swap	55	0	12	10	10	0	734	821
<b>Total</b>	<b>8,123</b>	<b>2,005</b>	<b>377</b>	<b>86</b>	<b>265</b>	<b>1,699</b>	<b>7,021</b>	<b>19,575</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	177,213.13	49,312.28	29,009.73	10,099.39	3,579.55	1,610.46	1,152.32	271,976.86
Floating vs. Fixed	630,141.92	156,325.48	253,117.79	164,275.54	52,973.29	18,005.69	43,209.00	1,318,048.71
Overnight Index Swap	60,379.75	16,537.53	7,211.53	5,006.56	143.78	4.13	0.00	89,283.28
<b>Total</b>	<b>867,734.80</b>	<b>222,175.29</b>	<b>289,339.05</b>	<b>179,381.49</b>	<b>56,696.62</b>	<b>19,620.28</b>	<b>44,361.32</b>	<b>1,679,308.85</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	162	165	388	362	165	130	269	1,639
Floating vs. Fixed	1,720	1,294	4,560	5,571	1,432	678	1,863	17,116
Overnight Index Swap	129	69	382	232	7	2	0	821
<b>Total</b>	<b>2,011</b>	<b>1,527</b>	<b>5,329</b>	<b>6,165</b>	<b>1,604</b>	<b>810</b>	<b>2,131</b>	<b>19,575</b>