

Foreign Exchange Position

Positions as at: 28 May 2021

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	393,846.79	976,151.80	1,369,998.59
Total	393,846.79	976,151.80	1,369,998.59

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	49,915	132,114	182,028
Total	49,915	132,114	182,028

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	107,023.03	36,862.76	232,782.57	303,982.81	13,077.82	32,075.39	595,895.89	48,298.31	1,369,998.59
Total	107,023.03	36,862.76	232,782.57	303,982.81	13,077.82	32,075.39	595,895.89	48,298.31	1,369,998.59

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,452	10,317	35,070	57,005	3,276	8,385	56,098	5,425	182,028
Total	6,452	10,317	35,070	57,005	3,276	8,385	56,098	5,425	182,028

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	1,039,195.82	168,711.55	85,237.16	46,997.28	21,414.41	7,291.97	1,150.41	1,369,998.59
Total	1,039,195.82	168,711.55	85,237.16	46,997.28	21,414.41	7,291.97	1,150.41	1,369,998.59

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	158,102	11,663	5,796	3,558	1,883	936	90	182,028
Total	158,102	11,663	5,796	3,558	1,883	936	90	182,028

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	78.1	Afghani
ALL	100.61	Lek
AMD	519.68	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	646.658	Kwanza
ARS	94.48	Argentine Peso
AUD	1.2918	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.5948	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.23	Taka
BGN	1.6038	Bulgarian Lev
BHD	0.377	Bahraini Dinar
BIF	1953.05	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

28 May 2021

BND	1.3249	Brunei Dollar
BOB	6.83	Boliviano
BRL	5.3115	Brazilian Real
BSD	1	Bahamian Dollar
BTN	72.7	Ngultrum
BWP	10.582	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2117	Canadian Dollar
CDF	1983.78	Congolese Franc
CHF	0.8979	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	729.6	Chilean Peso
CNY	6.3905	Yuan Renminbi
COP	3740.75	Colombian Peso
COU	0.0752	Unidad de Valor Real
CRC	616.95	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	90.38	Cape Verde Escudo
CZK	20.828	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.098	Danish Krone
DOP	56.8	Dominican Peso
DZD	133.03	Algerian Dinar
EGP	15.64	Egyptian Pound
ERN	15	Nakfa
ETB	42.9559	Ethiopian Birr
EUR	0.8201	Euro
FJD	2.0048	Fiji Dollar
FKP	0.7065	Falkland Islands Pound
GBP	0.7081	Pound Sterling
GEL	3.2893	Lari
GHS	5.75	Cedi
GIP	0.7064	Gibraltar Pound
GMD	50.25	Dalasi
GNF	9773	Guinea Franc
GTQ	7.713	Quetzal
GYP	207.38	Guyana Dollar
HKD	7.7621	Hong Kong Dollar
HNL	23.978	Lempira
HRK	6.16	Croatian Kuna
HTG	90.05	Gourde
HUF	286.59	Forint
IDR	14325	Rupiah
ILS	3.2466	New Israeli Sheqel
INR	72.72	Indian Rupee

Foreign Exchange Position

Positions as at:

28 May 2021

IQD	1458	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	121.18	Iceland Krona
JMD	148	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	109.14	Yen
KES	107.5	Kenyan Shilling
KGS	83.0132	Som
KHR	4062	Riel
KMF	402.36	Comoro Franc
KPW	130	North Korean Won
KRW	1116.61	Won
KWD	0.3005	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	427.64	Tenge
LAK	9428	Kip
LBP	1501.7	Lebanese Pound
LKR	197.5	Sri Lanka Rupee
LRD	170.7	Liberian Dollar
LSL	13.745	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.4356	Libyan Dinar
MAD	8.8335	Moroccan Dirham
MDL	17.5622	Moldovan Leu
MGA	3738.33	Malagasy Ariary
MKD	50.2	Denar
MMK	1642	Kyat
MNT	2820	Tugrik
MOP	7.995	Pataca
MRO	356	Ouguiya
MUR	40.25	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	788.26	Kwacha
MXN	19.867	Mexican Peso
MXV	2.9158	Mexican Unidad de Inversion (UDI)
MYR	4.14	Malaysian Ringgit
MZN	59.97	Metical
NAD	13.75	Namibia Dollar
NGN	410.1	Naira
NIO	34.85	Cordoba Oro
NOK	8.3685	Norwegian Krone
NPR	116.43	Nepalese Rupee
NZD	1.3729	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.8527	Nuevo Sol

Foreign Exchange Position

Positions as at:

28 May 2021

PGK	3.4072	Kina
PHP	48.17	Philippine Peso
PKR	154.5	Pakistan Rupee
PLN	3.6864	Zloty
PYG	6747.35	Guarani
QAR	3.6415	Qatari Rial
RON	4.0305	Leu
RSD	96.33	Serbian Dinar
RUB	73.439	Russian Ruble
RWF	998.526	Rwanda Franc
SAR	3.7507	Saudi Riyal
SBD	7.6746	Solomon Islands Dollar
SCR	16	Seychelles Rupee
SDG	415.8252	Sudanese Pound
SEK	8.3131	Swedish Krona
SGD	1.3249	Singapore Dollar
SHP	0.7058	Saint Helena Pound
SLL	10138	Leone
SOS	575	Somali Shilling
SRD	14.018	Surinam Dollar
SSP	175.305	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	2510	Syrian Pound
SZL	13.76	Lilangeni
THB	31.24	Baht
TJS	11.31	Somoni
TMT	3.49	New Manat
TND	2.7216	Tunisian Dinar
TOP	2.165	Pa'anga
TRY	8.4501	Turkish Lira
TTD	6.7493	Trinidad and Tobago Dollar
TWD	27.768	New Taiwan Dollar
TZS	2314	Tanzanian Shilling
UAH	27.5244	Hryvnia
UGX	3540	Uganda Shilling
USD	1	US Dollar
UYU	43.94	Peso Uruguayo
UZS	10604.91	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23055	Dong
VUV	106.15	Vatu
WST	2.4325	Tala
XAF	532.55	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	532.5	CFA Franc BCEAO
XPF	97.72	CFP Franc

Foreign Exchange Position

Positions as at: 28 May 2021

YER	246.45	Yemeni Rial
ZAR	13.7656	Rand
ZMK	5185	Zambian Kwacha
ZWL	82.5332	Zimbabwe Dollar

Interest Rate Position

Positions as at: 28 May 2021

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	894,549.15	508,162.84	1,402,711.99
Floating vs. Fixed	8,125,474.53	3,510,525.33	11,635,999.86
Overnight Index Swap	513,483.31	344,938.02	858,421.33
Total	9,533,506.99	4,363,626.19	13,897,133.18

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,287	3,824	17,110
Floating vs. Fixed	216,767	113,075	329,842
Overnight Index Swap	12,205	6,485	18,690
Total	242,259	123,383	365,642

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	321,527.45	0.00	53,413.13	6,509.00	198,118.13	145,576.22	677,568.07	1,402,711.99
Floating vs. Fixed	2,426,690.08	1,958,340.62	354,542.49	60,609.72	761,757.22	1,613,399.69	4,460,660.04	11,635,999.86
Overnight Index Swap	202,275.19	31.30	99,342.00	2,470.75	38,937.57	25.82	515,338.70	858,421.33
Total	2,950,492.73	1,958,371.92	507,297.61	69,589.47	998,812.91	1,759,001.72	5,653,566.81	13,897,133.18

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,069	0	253	70	2,425	4,399	5,894	17,110
Floating vs. Fixed	81,224	59,381	5,453	1,343	13,527	58,781	110,134	329,842
Overnight Index Swap	951	2	634	81	348	6	16,668	18,690
Total	86,244	59,383	6,340	1,494	16,300	63,186	132,696	365,642

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	558,694.48	235,371.85	351,186.34	190,997.74	36,984.52	18,124.58	11,352.47	1,402,711.99
Floating vs. Fixed	4,254,783.20	1,822,691.22	3,442,304.66	1,584,852.23	221,795.22	142,048.87	167,524.46	11,635,999.86
Overnight Index Swap	552,606.05	122,412.67	148,244.62	29,114.44	2,863.41	1,454.84	1,725.30	858,421.33
Total	5,366,083.73	2,180,475.74	3,941,735.62	1,804,964.40	261,643.16	161,628.30	180,602.22	13,897,133.18

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	2,984	2,588	5,173	3,801	1,058	798	708	17,110
Floating vs. Fixed	58,758	42,974	129,362	74,117	10,151	6,712	7,770	329,842
Overnight Index Swap	5,726	4,086	7,595	1,008	113	95	67	18,690
Total	67,468	49,648	142,130	78,926	11,322	7,605	8,545	365,642

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

Interest Rate Position

Positions as at:

28 May 2021

AFN	78.1	Afghani
ALL	100.61	Lek
AMD	519.68	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	646.658	Kwanza
ARS	94.48	Argentine Peso
AUD	1.2918	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.5948	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.23	Taka
BGN	1.6038	Bulgarian Lev
BHD	0.377	Bahraini Dinar
BIF	1953.05	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3249	Brunei Dollar
BOB	6.83	Boliviano
BRL	5.3115	Brazilian Real
BSD	1	Bahamian Dollar
BTN	72.7	Ngultrum
BWP	10.582	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2117	Canadian Dollar
CDF	1983.78	Congolese Franc
CHF	0.8979	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	729.6	Chilean Peso
CNY	6.3905	Yuan Renminbi
COP	3740.75	Colombian Peso
COU	0.0752	Unidad de Valor Real
CRC	616.95	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	90.38	Cape Verde Escudo
CZK	20.828	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.098	Danish Krone
DOP	56.8	Dominican Peso
DZD	133.03	Algerian Dinar
EGP	15.64	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at:

28 May 2021

ETB	42.9559	Ethiopian Birr
EUR	0.8201	Euro
FJD	2.0048	Fiji Dollar
FKP	0.7065	Falkland Islands Pound
GBP	0.7081	Pound Sterling
GEL	3.2893	Lari
GHS	5.75	Cedi
GIP	0.7064	Gibraltar Pound
GMD	50.25	Dalasi
GNF	9773	Guinea Franc
GTQ	7.713	Quetzal
GYD	207.38	Guyana Dollar
HKD	7.7621	Hong Kong Dollar
HNL	23.978	Lempira
HRK	6.16	Croatian Kuna
HTG	90.05	Gourde
HUF	286.59	Forint
IDR	14325	Rupiah
ILS	3.2466	New Israeli Sheqel
INR	72.72	Indian Rupee
IQD	1458	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	121.18	Iceland Krona
JMD	148	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	109.14	Yen
KES	107.5	Kenyan Shilling
KGS	83.0132	Som
KHR	4062	Riel
KMF	402.36	Comoro Franc
KPW	130	North Korean Won
KRW	1116.61	Won
KWD	0.3005	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	427.64	Tenge
LAK	9428	Kip
LBP	1501.7	Lebanese Pound
LKR	197.5	Sri Lanka Rupee
LRD	170.7	Liberian Dollar
LSL	13.745	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.4356	Libyan Dinar

Interest Rate Position

Positions as at:

28 May 2021

MAD	8.8335 Moroccan Dirham
MDL	17.5622 Moldovan Leu
MGA	3738.33 Malagasy Ariary
MKD	50.2 Denar
MMK	1642 Kyat
MNT	2820 Tugrik
MOP	7.995 Pataca
MRO	356 Ouguiya
MUR	40.25 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	788.26 Kwacha
MXN	19.867 Mexican Peso
MXV	2.9158 Mexican Unidad de Inversion (UDI)
MYR	4.14 Malaysian Ringgit
MZN	59.97 Metical
NAD	13.75 Namibia Dollar
NGN	410.1 Naira
NIO	34.85 Cordoba Oro
NOK	8.3685 Norwegian Krone
NPR	116.43 Nepalese Rupee
NZD	1.3729 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.8527 Nuevo Sol
PGK	3.4072 Kina
PHP	48.17 Philippine Peso
PKR	154.5 Pakistan Rupee
PLN	3.6864 Zloty
PYG	6747.35 Guarani
QAR	3.6415 Qatari Rial
RON	4.0305 Leu
RSD	96.33 Serbian Dinar
RUB	73.439 Russian Ruble
RWF	998.526 Rwanda Franc
SAR	3.7507 Saudi Riyal
SBD	7.6746 Solomon Islands Dollar
SCR	16 Seychelles Rupee
SDG	415.8252 Sudanese Pound
SEK	8.3131 Swedish Krona
SGD	1.3249 Singapore Dollar
SHP	0.7058 Saint Helena Pound
SLL	10138 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:	28 May 2021
SRD	14.018 Surinam Dollar
SSP	175.305 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	2510 Syrian Pound
SZL	13.76 Lilangeni
THB	31.24 Baht
TJS	11.31 Somoni
TMT	3.49 New Manat
TND	2.7216 Tunisian Dinar
TOP	2.165 Pa'anga
TRY	8.4501 Turkish Lira
TTD	6.7493 Trinidad and Tobago Dollar
TWD	27.768 New Taiwan Dollar
TZS	2314 Tanzanian Shilling
UAH	27.5244 Hryvnia
UGX	3540 Uganda Shilling
USD	1 US Dollar
UYU	43.94 Peso Uruguayo
UZS	10604.91 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23055 Dong
VUV	106.15 Vatu
WST	2.4325 Tala
XAF	532.55 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	532.5 CFA Franc BCEAO
XPF	97.72 CFP Franc
YER	246.45 Yemeni Rial
ZAR	13.7656 Rand
ZMK	5185 Zambian Kwacha
ZWL	82.5332 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 24 May 2021 to 28 May 2021

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	96,581.08	206,583.47	303,164.55
Total	96,581.08	206,583.47	303,164.55

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	15,332	30,204	45,535
Total	15,332	30,204	45,535

By Product and Currency

New Trade Turnover (US\$mn)	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	23,738.74	7,359.47	53,522.48	68,736.97	4,220.41	8,284.40	128,505.47	8,796.61	303,164.55
Total	23,738.74	7,359.47	53,522.48	68,736.97	4,220.41	8,284.40	128,505.47	8,796.61	303,164.55

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,484	2,656	8,106	14,592	1,242	2,363	14,365	729	45,535
Total	1,484	2,656	8,106	14,592	1,242	2,363	14,365	729	45,535

By Product and Residual Maturity

New Trade Turnover (US\$mn)	0 - 3 Months	3 - 6 Months	6 - 9 Months	9 - 12 Months	1 - 2 Years	2 - 5 Years	> 5 Years	Total
Non-deliverable Forward	259,927.91	25,901.61	6,903.80	3,169.37	6,025.78	1,236.08	0.00	303,164.55
Total	259,927.91	25,901.61	6,903.80	3,169.37	6,025.78	1,236.08	0.00	303,164.55

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	42,446	2,152	335	203	296	105	0	45,535
Total	42,446	2,152	335	203	296	105	0	45,535

Interest Rate Turnover

Turnover for the period: 24 May 2021 to 28 May 2021

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,725.62	353,742.06	369,467.68
Floating vs. Fixed	694,612.88	396,010.18	1,090,623.06
Overnight Index Swap	36,926.03	33,134.29	70,060.32
Total	747,264.53	782,886.53	1,530,151.06

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	188	1,597	1,784
Floating vs. Fixed	9,864	4,036	13,900
Overnight Index Swap	455	172	627
Total	10,506	5,805	16,311

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	44,358.02	0.00	29,261.24	2,207.16	12,245.64	4,075.32	277,320.29	369,467.68
Floating vs. Fixed	274,377.64	91,453.30	14,106.37	2,318.23	12,125.27	55,922.05	640,320.21	1,090,623.06
Overnight Index Swap	21,276.65	0.00	213.78	572.21	549.75	0.00	47,447.93	70,060.32
Total	340,012.32	91,453.30	43,581.39	5,097.59	24,920.66	59,997.37	965,088.44	1,530,151.06

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	416	0	228	36	115	143	847	1,784
Floating vs. Fixed	1,940	2,571	155	19	210	1,707	7,299	13,900
Overnight Index Swap	89	0	1	3	4	0	530	627
Total	2,445	2,571	384	58	329	1,850	8,675	16,311

By Product and Residual Maturity

New Trade Turnover (US\$mn)	0 - 1 Year	1 - 2 Years	2 - 5 Years	5 - 10 Years	10 - 15 Years	15 - 20 Years	> 20 Years	Total
Basis Swap	262,862.87	63,606.52	31,618.52	7,774.67	2,473.04	481.84	650.22	369,467.68
Floating vs. Fixed	559,110.08	162,280.61	224,299.43	111,697.25	26,387.81	2,691.36	4,156.51	1,090,623.06
Overnight Index Swap	45,472.45	11,571.11	9,664.83	2,665.47	498.78	4.42	183.25	70,060.32
Total	867,445.40	237,458.25	265,582.79	122,137.39	29,359.63	3,177.62	4,989.98	1,530,151.06

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	208	207	428	356	182	112	292	1,784
Floating vs. Fixed	1,882	1,397	4,677	4,100	1,058	271	516	13,900
Overnight Index Swap	107	81	275	148	11	4	2	627
Total	2,196	1,684	5,380	4,604	1,251	387	810	16,311