

## Foreign Exchange Position

Positions as at: 04 June 2021

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	423,454.85	1,027,951.77	1,451,406.62
<b>Total</b>	<b>423,454.85</b>	<b>1,027,951.77</b>	<b>1,451,406.62</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	54,989	145,950	200,938
<b>Total</b>	<b>54,989</b>	<b>145,950</b>	<b>200,938</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	104,057.18	39,431.97	254,844.72	337,068.17	15,068.45	34,779.15	623,181.41	42,975.56	1,451,406.62
<b>Total</b>	<b>104,057.18</b>	<b>39,431.97</b>	<b>254,844.72</b>	<b>337,068.17</b>	<b>15,068.45</b>	<b>34,779.15</b>	<b>623,181.41</b>	<b>42,975.56</b>	<b>1,451,406.62</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,535	10,755	40,378	64,598	3,700	9,046	60,431	5,495	200,938
<b>Total</b>	<b>6,535</b>	<b>10,755</b>	<b>40,378</b>	<b>64,598</b>	<b>3,700</b>	<b>9,046</b>	<b>60,431</b>	<b>5,495</b>	<b>200,938</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	1,111,521.49	174,885.08	88,494.02	46,039.82	22,276.60	7,050.83	1,138.77	1,451,406.62
<b>Total</b>	<b>1,111,521.49</b>	<b>174,885.08</b>	<b>88,494.02</b>	<b>46,039.82</b>	<b>22,276.60</b>	<b>7,050.83</b>	<b>1,138.77</b>	<b>1,451,406.62</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	175,880	12,578	6,046	3,449	1,992	907	86	200,938
<b>Total</b>	<b>175,880</b>	<b>12,578</b>	<b>6,046</b>	<b>3,449</b>	<b>1,992</b>	<b>907</b>	<b>86</b>	<b>200,938</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	78.15	Afghani
ALL	100.24	Lek
AMD	519.65	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	645.531	Kwanza
ARS	94.77	Argentine Peso
AUD	1.2897	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.5999	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.62	Taka
BGN	1.6017	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	1954.5	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

04 June 2021

BND	1.3222	Brunei Dollar
BOB	6.83	Boliviano
BRL	5.0754	Brazilian Real
BSD	1	Bahamian Dollar
BTN	73.137	Ngultrum
BWP	10.5597	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2032	Canadian Dollar
CDF	1983.77	Congolese Franc
CHF	0.8976	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	719.1	Chilean Peso
CNY	6.3805	Yuan Renminbi
COP	3651.25	Colombian Peso
COU	0.0766	Unidad de Valor Real
CRC	618.35	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	90.23	Cape Verde Escudo
CZK	20.827	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.0897	Danish Krone
DOP	56.85	Dominican Peso
DZD	132.96	Algerian Dinar
EGP	15.64	Egyptian Pound
ERN	15	Nakfa
ETB	43.1392	Ethiopian Birr
EUR	0.8188	Euro
FJD	2.008	Fiji Dollar
FKP	0.7065	Falkland Islands Pound
GBP	0.7056	Pound Sterling
GEL	3.205	Lari
GHS	5.77	Cedi
GIP	0.7064	Gibraltar Pound
GMD	50.25	Dalasi
GNF	9741	Guinea Franc
GTQ	7.715	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7584	Hong Kong Dollar
HNL	23.993	Lempira
HRK	6.1438	Croatian Kuna
HTG	91	Gourde
HUF	283.55	Forint
IDR	14275	Rupiah
ILS	3.2461	New Israeli Sheqel
INR	72.95	Indian Rupee

## Foreign Exchange Position

Positions as at:

04 June 2021

IQD	1458	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	119.68	Iceland Krona
JMD	146.42	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	109.54	Yen
KES	107.6	Kenyan Shilling
KGS	84.4796	Som
KHR	4065	Riel
KMF	403.66	Comoro Franc
KPW	130	North Korean Won
KRW	1110.92	Won
KWD	0.3007	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	428.34	Tenge
LAK	9392.32	Kip
LBP	1501.5	Lebanese Pound
LKR	197	Sri Lanka Rupee
LRD	170.5	Liberian Dollar
LSL	13.5088	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.4359	Libyan Dinar
MAD	8.8189	Moroccan Dirham
MDL	17.5145	Moldovan Leu
MGA	3756.85	Malagasy Ariary
MKD	50.41	Denar
MMK	1642	Kyat
MNT	2834	Tugrik
MOP	7.991	Pataca
MRO	356	Ouguiya
MUR	40.5	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	788.26	Kwacha
MXN	19.886	Mexican Peso
MXV	2.9208	Mexican Unidad de Inversion (UDI)
MYR	4.123	Malaysian Ringgit
MZN	60.58	Metical
NAD	13.511	Namibia Dollar
NGN	410.05	Naira
NIO	34.85	Cordoba Oro
NOK	8.2967	Norwegian Krone
NPR	116.94	Nepalese Rupee
NZD	1.3812	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.8198	Nuevo Sol

## Foreign Exchange Position

Positions as at:

04 June 2021

PGK	3.4188	Kina
PHP	47.76	Philippine Peso
PKR	154.25	Pakistan Rupee
PLN	3.6479	Zloty
PYG	6755.31	Guarani
QAR	3.64	Qatari Rial
RON	4.028	Leu
RSD	96.25	Serbian Dinar
RUB	73.052	Russian Ruble
RWF	999.349	Rwanda Franc
SAR	3.7499	Saudi Riyal
SBD	7.8186	Solomon Islands Dollar
SCR	16	Seychelles Rupee
SDG	425.2252	Sudanese Pound
SEK	8.2646	Swedish Krona
SGD	1.3222	Singapore Dollar
SHP	0.7054	Saint Helena Pound
SLL	10130	Leone
SOS	575	Somali Shilling
SRD	14.015	Surinam Dollar
SSP	175.305	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYR	2510	Syrian Pound
SZL	13.5148	Lilangeni
THB	31.1	Baht
TJS	11.31	Somoni
TMT	3.49	New Manat
TND	2.7227	Tunisian Dinar
TOP	2.1598	Pa'anga
TRY	8.5826	Turkish Lira
TTD	6.7408	Trinidad and Tobago Dollar
TWD	27.668	New Taiwan Dollar
TZS	2314	Tanzanian Shilling
UAH	27.2999	Hryvnia
UGX	3541	Uganda Shilling
USD	1	US Dollar
UYU	43.67	Peso Uruguayo
UZS	10545.74	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23040	Dong
VUV	106.12	Vatu
WST	2.4679	Tala
XAF	531.77	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	532.5	CFA Franc BCEAO
XPF	97.57	CFP Franc

# Foreign Exchange Position

Positions as at:

04 June 2021

YER	246.15	Yemeni Rial
ZAR	13.5117	Rand
ZMK	5185	Zambian Kwacha
ZWL	82.6462	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

04 June 2021

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	894,332.16	447,651.35	1,341,983.51
Floating vs. Fixed	8,056,234.32	3,501,864.24	11,558,098.56
Overnight Index Swap	508,822.88	342,647.19	851,470.07
<b>Total</b>	<b>9,459,389.36</b>	<b>4,292,162.78</b>	<b>13,751,552.14</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,319	3,589	16,908
Floating vs. Fixed	217,277	113,011	330,287
Overnight Index Swap	12,343	6,473	18,816
<b>Total</b>	<b>242,939</b>	<b>123,072</b>	<b>366,011</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	321,187.62	0.00	51,232.02	6,614.99	196,533.18	145,442.75	620,972.96	1,341,983.51
Floating vs. Fixed	2,422,207.91	1,971,483.26	359,260.72	60,839.81	755,253.04	1,618,441.41	4,370,612.39	11,558,098.56
Overnight Index Swap	198,848.21	31.35	97,753.26	2,777.13	38,514.30	25.83	513,520.00	851,470.07
<b>Total</b>	<b>2,942,243.74</b>	<b>1,971,514.61</b>	<b>508,246.01</b>	<b>70,231.92</b>	<b>990,300.52</b>	<b>1,763,909.99</b>	<b>5,505,105.35</b>	<b>13,751,552.14</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,001	0	201	71	2,421	4,397	5,817	16,908
Floating vs. Fixed	81,230	59,928	5,428	1,344	13,511	59,206	109,641	330,287
Overnight Index Swap	951	2	629	82	352	6	16,794	18,816
<b>Total</b>	<b>86,182</b>	<b>59,930</b>	<b>6,258</b>	<b>1,497</b>	<b>16,284</b>	<b>63,609</b>	<b>132,252</b>	<b>366,011</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	508,048.88	226,327.16	350,327.30	190,857.17	36,778.44	18,160.81	11,483.75	1,341,983.51
Floating vs. Fixed	4,169,327.39	1,823,007.98	3,439,173.01	1,592,982.90	224,337.29	142,154.15	167,115.85	11,558,098.56
Overnight Index Swap	543,992.16	124,256.33	148,218.02	29,022.36	2,758.89	1,589.04	1,633.27	851,470.07
<b>Total</b>	<b>5,221,368.43</b>	<b>2,173,591.47</b>	<b>3,937,718.32</b>	<b>1,812,862.43</b>	<b>263,874.61</b>	<b>161,903.99</b>	<b>180,232.87</b>	<b>13,751,552.14</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	2,973	2,579	5,108	3,755	1,029	784	680	16,908
Floating vs. Fixed	58,617	42,920	129,870	74,359	10,066	6,728	7,729	330,287
Overnight Index Swap	5,752	4,102	7,651	1,039	111	95	66	18,816
<b>Total</b>	<b>67,342</b>	<b>49,601</b>	<b>142,629</b>	<b>79,153</b>	<b>11,206</b>	<b>7,607</b>	<b>8,475</b>	<b>366,011</b>

### Foreign Exchange Rate

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## Interest Rate Position

Positions as at:

04 June 2021

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ALL	100.24	Lek
AMD	519.65	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	645.531	Kwanza
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CVE	90.23	Cape Verde Escudo
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DJF	177.5	Djibouti Franc
DKK	6.0897	Danish Krone
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DZD	132.96	Algerian Dinar
EGP	15.64	Egyptian Pound
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04 June 2021

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LAK	9392.32	Kip
LBP	1501.5	Lebanese Pound
LKR	197	Sri Lanka Rupee
LRD	170.5	Liberian Dollar
LSL	13.5088	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.4359	Libyan Dinar

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Positions as at:

04 June 2021

MAD	8.8189 Moroccan Dirham
MDL	17.5145 Moldovan Leu
MGA	3756.85 Malagasy Ariary
MKD	50.41 Denar
MMK	1642 Kyat
MNT	2834 Tugrik
MOP	7.991 Pataca
MRO	356 Ouguiya
MUR	40.5 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	788.26 Kwacha
MXN	19.886 Mexican Peso
MXV	2.9208 Mexican Unidad de Inversion (UDI)
MYR	4.123 Malaysian Ringgit
MZN	60.58 Metical
NAD	13.511 Namibia Dollar
NGN	410.05 Naira
NIO	34.85 Cordoba Oro
NOK	8.2967 Norwegian Krone
NPR	116.94 Nepalese Rupee
NZD	1.3812 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.8198 Nuevo Sol
PGK	3.4188 Kina
PHP	47.76 Philippine Peso
PKR	154.25 Pakistan Rupee
PLN	3.6479 Zloty
PYG	6755.31 Guarani
QAR	3.64 Qatari Rial
RON	4.028 Leu
RSD	96.25 Serbian Dinar
RUB	73.052 Russian Ruble
RWF	999.349 Rwanda Franc
SAR	3.7499 Saudi Riyal
SBD	7.8186 Solomon Islands Dollar
SCR	16 Seychelles Rupee
SDG	425.2252 Sudanese Pound
SEK	8.2646 Swedish Krona
SGD	1.3222 Singapore Dollar
SHP	0.7054 Saint Helena Pound
SLL	10130 Leone
SOS	575 Somali Shilling

## Interest Rate Position

Positions as at:

04 June 2021

SRD	14.015 Surinam Dollar
SSP	175.305 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	2510 Syrian Pound
SZL	13.5148 Lilangeni
THB	31.1 Baht
TJS	11.31 Somoni
TMT	3.49 New Manat
TND	2.7227 Tunisian Dinar
TOP	2.1598 Pa'anga
TRY	8.5826 Turkish Lira
TTD	6.7408 Trinidad and Tobago Dollar
TWD	27.668 New Taiwan Dollar
TZS	2314 Tanzanian Shilling
UAH	27.2999 Hryvnia
UGX	3541 Uganda Shilling
USD	1 US Dollar
UYU	43.67 Peso Uruguayo
UZS	10545.74 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23040 Dong
VUV	106.12 Vatu
WST	2.4679 Tala
XAF	531.77 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	532.5 CFA Franc BCEAO
XPF	97.57 CFP Franc
YER	246.15 Yemeni Rial
ZAR	13.5117 Rand
ZMK	5185 Zambian Kwacha
ZWL	82.6462 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

31 May 2021 to

04 June 2021

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	99,795.71	241,318.78	341,114.49
Total	99,795.71	241,318.78	341,114.49

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	14,454	30,572	45,026
Total	14,454	30,572	45,026

### 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	14,807.93	8,202.64	61,915.84	128,792.43	4,538.36	7,944.11	107,334.87	7,578.30	341,114.49
Total	14,807.93	8,202.64	61,915.84	128,792.43	4,538.36	7,944.11	107,334.87	7,578.30	341,114.49

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,132	2,082	10,850	15,168	948	2,049	12,176	623	45,026
Total	1,132	2,082	10,850	15,168	948	2,049	12,176	623	45,026

### 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	234,729.97	90,260.91	7,791.18	3,516.27	4,289.14	527.02	0.00	341,114.49
Total	234,729.97	90,260.91	7,791.18	3,516.27	4,289.14	527.02	0.00	341,114.49

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	42,075	1,962	422	225	312	32	0	45,026
Total	42,075	1,962	422	225	312	32	0	45,026

## Interest Rate Turnover

Turnover for the period:

31 May 2021 to

04 June 2021

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,015.00	310,286.07	323,301.07
Floating vs. Fixed	386,777.19	412,304.37	799,081.56
Overnight Index Swap	26,327.72	16,147.43	42,475.15
<b>Total</b>	<b>426,119.91</b>	<b>738,737.87</b>	<b>1,164,857.78</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	170	1,139	1,308
Floating vs. Fixed	7,725	3,889	11,614
Overnight Index Swap	529	156	685
<b>Total</b>	<b>8,424</b>	<b>5,183</b>	<b>13,607</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	38,662.27	0.00	23,604.12	2,395.14	11,409.49	2,906.27	244,323.78	323,301.07
Floating vs. Fixed	80,002.55	89,087.47	14,860.30	2,046.07	9,269.60	48,953.57	554,861.99	799,081.56
Overnight Index Swap	2,785.86	0.00	0.00	297.62	918.76	0.00	38,472.91	42,475.15
<b>Total</b>	<b>121,450.68</b>	<b>89,087.47</b>	<b>38,464.42</b>	<b>4,738.83</b>	<b>21,597.85</b>	<b>51,859.84</b>	<b>837,658.67</b>	<b>1,164,857.78</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	289	0	156	54	76	102	632	1,308
Floating vs. Fixed	1,037	2,127	107	31	118	1,690	6,506	11,614
Overnight Index Swap	25	0	0	1	12	0	648	685
<b>Total</b>	<b>1,350</b>	<b>2,127</b>	<b>263</b>	<b>86</b>	<b>206</b>	<b>1,792</b>	<b>7,785</b>	<b>13,607</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	233,121.79	51,659.67	28,845.88	6,320.94	2,029.06	513.35	810.38	323,301.07
Floating vs. Fixed	346,226.36	149,688.01	166,457.48	108,838.21	23,466.56	1,337.19	3,067.74	799,081.56
Overnight Index Swap	20,038.28	9,423.48	8,773.34	3,636.12	371.34	4.32	228.26	42,475.15
<b>Total</b>	<b>599,386.44</b>	<b>210,771.17</b>	<b>204,076.70</b>	<b>118,795.27</b>	<b>25,866.95</b>	<b>1,854.86</b>	<b>4,106.38</b>	<b>1,164,857.78</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	152	152	335	241	114	85	231	1,308
Floating vs. Fixed	1,542	1,518	3,376	3,881	821	133	345	11,614
Overnight Index Swap	146	91	235	194	12	4	4	685
<b>Total</b>	<b>1,839</b>	<b>1,760</b>	<b>3,946</b>	<b>4,315</b>	<b>946</b>	<b>222</b>	<b>580</b>	<b>13,607</b>