

Foreign Exchange Position

Positions as at: 11 June 2021

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	433,813.32	1,057,379.04	1,491,192.35
Total	433,813.32	1,057,379.04	1,491,192.35

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	55,173	147,096	202,269
Total	55,173	147,096	202,269

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	105,707.97	45,075.12	252,391.39	359,186.34	15,629.58	38,438.51	630,395.22	44,368.23	1,491,192.35
Total	105,707.97	45,075.12	252,391.39	359,186.34	15,629.58	38,438.51	630,395.22	44,368.23	1,491,192.35

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,656	11,279	37,628	66,203	3,961	9,668	61,111	5,764	202,269
Total	6,656	11,279	37,628	66,203	3,961	9,668	61,111	5,764	202,269

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	1,123,164.83	195,882.29	94,658.04	45,267.32	22,717.34	8,355.76	1,146.78	1,491,192.35
Total	1,123,164.83	195,882.29	94,658.04	45,267.32	22,717.34	8,355.76	1,146.78	1,491,192.35

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	174,665	14,788	6,362	3,446	2,008	913	87	202,269
Total	174,665	14,788	6,362	3,446	2,008	913	87	202,269

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	78.26	Afghani
ALL	100.85	Lek
AMD	518.57	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	642	Kwanza
ARS	95.05	Argentine Peso
AUD	1.2935	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.6948	Azerbaijani Manat
BAM	1.6055	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.51	Taka
BGN	1.6056	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	1956.32	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

11 June 2021

BND	1.3239	Brunei Dollar
BOB	6.82	Boliviano
BRL	5.0621	Brazilian Real
BSD	1	Bahamian Dollar
BTN	72.949	Ngultrum
BWP	10.5374	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2109	Canadian Dollar
CDF	1983.77	Congolese Franc
CHF	0.8956	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	719.38	Chilean Peso
CNY	6.3865	Yuan Renminbi
COP	3586.93	Colombian Peso
COU	0.0783	Unidad de Valor Real
CRC	614.13	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	90.38	Cape Verde Escudo
CZK	20.823	Czech Koruna
DJF	177.66	Djibouti Franc
DKK	6.105	Danish Krone
DOP	56.91	Dominican Peso
DZD	133.3313	Algerian Dinar
EGP	15.64	Egyptian Pound
ERN	15.07	Nakfa
ETB	42.9	Ethiopian Birr
EUR	0.8209	Euro
FJD	2.0412	Fiji Dollar
FKP	0.7083	Falkland Islands Pound
GBP	0.7081	Pound Sterling
GEL	3.12	Lari
GHS	5.79	Cedi
GIP	0.7083	Gibraltar Pound
GMD	50.7	Dalasi
GNF	9750	Guinea Franc
GTQ	7.732	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7594	Hong Kong Dollar
HNL	23.983	Lempira
HRK	6.157	Croatian Kuna
HTG	90	Gourde
HUF	284.42	Forint
IDR	14250	Rupiah
ILS	3.2407	New Israeli Sheqel
INR	72.98	Indian Rupee

Foreign Exchange Position

Positions as at:	11 June 2021
IQD	1458 Iraqi Dinar
IRR	42000 Iranian Rial
ISK	120.96 Iceland Krona
JMD	148 Jamaican Dollar
JOD	0.707 Jordanian Dinar
JPY	109.61 Yen
KES	107.8 Kenyan Shilling
KGS	84.5254 Som
KHR	4055 Riel
KMF	403.37 Comoro Franc
KPW	130 North Korean Won
KRW	1115.61 Won
KWD	0.3004 Kuwaiti Dinar
KYD	0.82 Cayman Islands Dollar
KZT	426.83 Tenge
LAK	9440 Kip
LBP	1501.5 Lebanese Pound
LKR	197.5 Sri Lanka Rupee
LRD	170.6 Liberian Dollar
LSL	13.735 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	4.4452 Libyan Dinar
MAD	8.8129 Moroccan Dirham
MDL	17.5885 Moldovan Leu
MGA	3745 Malagasy Ariary
MKD	50.39 Denar
MMK	1642 Kyat
MNT	2825 Tugrik
MOP	7.992 Pataca
MRO	356 Ouguiya
MUR	41.05 Mauritius Rupee
MVR	15.25 Rufiyaa
MWK	788.87 Kwacha
MXN	19.7315 Mexican Peso
MXV	2.8972 Mexican Unidad de Inversion (UDI)
MYR	4.116 Malaysian Ringgit
MZN	61.3 Metical
NAD	13.729 Namibia Dollar
NGN	410.04 Naira
NIO	35.13 Cordoba Oro
NOK	8.2756 Norwegian Krone
NPR	116.76 Nepalese Rupee
NZD	1.3922 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.8357 Nuevo Sol

Foreign Exchange Position

Positions as at:

11 June 2021

PGK	3.4188	Kina
PHP	47.645	Philippine Peso
PKR	155.35	Pakistan Rupee
PLN	3.6707	Zloty
PYG	6695.38	Guarani
QAR	3.64	Qatari Rial
RON	4.0389	Leu
RSD	96.49	Serbian Dinar
RUB	72.259	Russian Ruble
RWF	975.66	Rwanda Franc
SAR	3.75	Saudi Riyal
SBD	7.8186	Solomon Islands Dollar
SCR	15.6015	Seychelles Rupee
SDG	425.9872	Sudanese Pound
SEK	8.2611	Swedish Krona
SGD	1.3239	Singapore Dollar
SHP	0.707	Saint Helena Pound
SLL	10140	Leone
SOS	575	Somali Shilling
SRD	20.685	Surinam Dollar
SSP	173.5	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	2511	Syrian Pound
SZL	13.741	Lilangeni
THB	31.15	Baht
TJS	11.31	Somoni
TMT	3.49	New Manat
TND	2.7371	Tunisian Dinar
TOP	2.1552	Pa'anga
TRY	8.5787	Turkish Lira
TTD	6.6868	Trinidad and Tobago Dollar
TWD	27.708	New Taiwan Dollar
TZS	2314	Tanzanian Shilling
UAH	27.0846	Hryvnia
UGX	3522	Uganda Shilling
USD	1	US Dollar
UYU	43.56	Peso Uruguayo
UZS	10549.96	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	22955	Dong
VUV	106	Vatu
WST	2.4588	Tala
XAF	533.08	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	535.25	CFA Franc BCEAO
XPF	97.9	CFP Franc

Foreign Exchange Position

Positions as at:

11 June 2021

YER	246.4	Yemeni Rial
ZAR	13.7506	Rand
ZMK	5185	Zambian Kwacha
ZWL	82.9456	Zimbabwe Dollar

Interest Rate Position

Positions as at: 11 June 2021

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	883,988.07	389,939.32	1,273,927.39
Floating vs. Fixed	8,093,804.21	3,464,630.31	11,558,434.52
Overnight Index Swap	503,377.69	346,609.59	849,987.28
Total	9,481,169.98	4,201,179.22	13,682,349.20

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,288	3,561	16,849
Floating vs. Fixed	219,095	113,096	332,191
Overnight Index Swap	12,337	6,457	18,794
Total	244,720	123,114	367,834

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	323,143.33	0.00	52,091.95	6,510.35	195,247.51	144,031.72	552,902.53	1,273,927.39
Floating vs. Fixed	2,443,839.66	1,989,771.63	372,584.50	60,757.60	743,692.61	1,621,872.85	4,325,915.68	11,558,434.52
Overnight Index Swap	208,175.52	31.32	94,839.05	2,833.70	36,906.82	25.83	507,175.06	849,987.28
Total	2,975,158.50	1,989,802.94	519,515.50	70,101.64	975,846.94	1,765,930.40	5,385,993.27	13,682,349.20

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,005	0	203	70	2,416	4,383	5,772	16,849
Floating vs. Fixed	81,645	60,733	5,480	1,345	13,446	59,601	109,942	332,191
Overnight Index Swap	1,003	2	623	87	352	6	16,721	18,794
Total	86,653	60,735	6,306	1,502	16,214	63,990	132,435	367,834

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	448,773.87	217,306.94	351,463.73	190,173.40	36,643.38	18,213.01	11,353.06	1,273,927.39
Floating vs. Fixed	4,097,180.31	1,822,630.14	3,486,868.73	1,612,398.79	228,668.69	142,541.03	168,146.83	11,558,434.52
Overnight Index Swap	534,933.48	128,318.34	149,727.62	30,964.63	2,853.55	1,558.53	1,631.13	849,987.28
Total	5,080,887.66	2,168,255.41	3,988,060.09	1,833,536.83	268,165.62	162,312.57	181,131.02	13,682,349.20

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	2,950	2,543	5,116	3,756	1,032	783	669	16,849
Floating vs. Fixed	58,504	42,841	130,876	75,174	10,237	6,760	7,801	332,191
Overnight Index Swap	5,721	4,173	7,531	1,090	118	95	66	18,794
Total	67,175	49,557	143,523	80,020	11,387	7,638	8,536	367,834

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham

Interest Rate Position

Positions as at:

11 June 2021

AFN	78.26	Afghani
ALL	100.85	Lek
AMD	518.57	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	642	Kwanza
ARS	95.05	Argentine Peso
AUD	1.2935	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.6948	Azerbaijani Manat
BAM	1.6055	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.51	Taka
BGN	1.6056	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	1956.32	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3239	Brunei Dollar
BOB	6.82	Boliviano
BRL	5.0621	Brazilian Real
BSD	1	Bahamian Dollar
BTN	72.949	Ngultrum
BWP	10.5374	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2109	Canadian Dollar
CDF	1983.77	Congolese Franc
CHF	0.8956	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	719.38	Chilean Peso
CNY	6.3865	Yuan Renminbi
COP	3586.93	Colombian Peso
COU	0.0783	Unidad de Valor Real
CRC	614.13	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	90.38	Cape Verde Escudo
CZK	20.823	Czech Koruna
DJF	177.66	Djibouti Franc
DKK	6.105	Danish Krone
DOP	56.91	Dominican Peso
DZD	133.3313	Algerian Dinar
EGP	15.64	Egyptian Pound
ERN	15.07	Nakfa

Interest Rate Position

Positions as at:

11 June 2021

ETB	42.9	Ethiopian Birr
EUR	0.8209	Euro
FJD	2.0412	Fiji Dollar
FKP	0.7083	Falkland Islands Pound
GBP	0.7081	Pound Sterling
GEL	3.12	Lari
GHS	5.79	Cedi
GIP	0.7083	Gibraltar Pound
GMD	50.7	Dalasi
GNF	9750	Guinea Franc
GTQ	7.732	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7594	Hong Kong Dollar
HNL	23.983	Lempira
HRK	6.157	Croatian Kuna
HTG	90	Gourde
HUF	284.42	Forint
IDR	14250	Rupiah
ILS	3.2407	New Israeli Sheqel
INR	72.98	Indian Rupee
IQD	1458	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	120.96	Iceland Krona
JMD	148	Jamaican Dollar
JOD	0.707	Jordanian Dinar
JPY	109.61	Yen
KES	107.8	Kenyan Shilling
KGS	84.5254	Som
KHR	4055	Riel
KMF	403.37	Comoro Franc
KPW	130	North Korean Won
KRW	1115.61	Won
KWD	0.3004	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	426.83	Tenge
LAK	9440	Kip
LBP	1501.5	Lebanese Pound
LKR	197.5	Sri Lanka Rupee
LRD	170.6	Liberian Dollar
LSL	13.735	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.4452	Libyan Dinar

Interest Rate Position

Positions as at:

11 June 2021

MAD	8.8129 Moroccan Dirham
MDL	17.5885 Moldovan Leu
MGA	3745 Malagasy Ariary
MKD	50.39 Denar
MMK	1642 Kyat
MNT	2825 Tugrik
MOP	7.992 Pataca
MRO	356 Ouguiya
MUR	41.05 Mauritius Rupee
MVR	15.25 Rufiyaa
MWK	788.87 Kwacha
MXN	19.7315 Mexican Peso
MXV	2.8972 Mexican Unidad de Inversion (UDI)
MYR	4.116 Malaysian Ringgit
MZN	61.3 Metical
NAD	13.729 Namibia Dollar
NGN	410.04 Naira
NIO	35.13 Cordoba Oro
NOK	8.2756 Norwegian Krone
NPR	116.76 Nepalese Rupee
NZD	1.3922 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.8357 Nuevo Sol
PGK	3.4188 Kina
PHP	47.645 Philippine Peso
PKR	155.35 Pakistan Rupee
PLN	3.6707 Zloty
PYG	6695.38 Guarani
QAR	3.64 Qatari Rial
RON	4.0389 Leu
RSD	96.49 Serbian Dinar
RUB	72.259 Russian Ruble
RWF	975.66 Rwanda Franc
SAR	3.75 Saudi Riyal
SBD	7.8186 Solomon Islands Dollar
SCR	15.6015 Seychelles Rupee
SDG	425.9872 Sudanese Pound
SEK	8.2611 Swedish Krona
SGD	1.3239 Singapore Dollar
SHP	0.707 Saint Helena Pound
SLL	10140 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:

11 June 2021

SRD	20.685	Surinam Dollar
SSP	173.5	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	2511	Syrian Pound
SZL	13.741	Lilangeni
THB	31.15	Baht
TJS	11.31	Somoni
TMT	3.49	New Manat
TND	2.7371	Tunisian Dinar
TOP	2.1552	Pa'anga
TRY	8.5787	Turkish Lira
TTD	6.6868	Trinidad and Tobago Dollar
TWD	27.708	New Taiwan Dollar
TZS	2314	Tanzanian Shilling
UAH	27.0846	Hryvnia
UGX	3522	Uganda Shilling
USD	1	US Dollar
UYU	43.56	Peso Uruguayo
UZS	10549.96	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	22955	Dong
VUV	106	Vatu
WST	2.4588	Tala
XAF	533.08	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	535.25	CFA Franc BCEAO
XPF	97.9	CFP Franc
YER	246.4	Yemeni Rial
ZAR	13.7506	Rand
ZMK	5185	Zambian Kwacha
ZWL	82.9456	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 07 June 2021 to 11 June 2021

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	105,076.63	186,874.03	291,950.66
Total	105,076.63	186,874.03	291,950.66

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	12,667	25,736	38,403
Total	12,667	25,736	38,403

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	19,255.69	16,625.47	53,629.85	82,931.01	3,730.52	8,855.85	100,104.76	6,817.51	291,950.66
Total	19,255.69	16,625.47	53,629.85	82,931.01	3,730.52	8,855.85	100,104.76	6,817.51	291,950.66

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,287	3,186	6,294	13,701	797	2,011	10,442	687	38,403
Total	1,287	3,186	6,294	13,701	797	2,011	10,442	687	38,403

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	228,497.03	41,864.28	10,633.70	4,400.33	4,943.86	1,601.46	10.00	291,950.66
Total	228,497.03	41,864.28	10,633.70	4,400.33	4,943.86	1,601.46	10.00	291,950.66

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	34,152	3,186	531	206	295	33	1	38,403
Total	34,152	3,186	531	206	295	33	1	38,403

Interest Rate Turnover

Turnover for the period: 07 June 2021 to 11 June 2021

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	5,507.82	442,502.54	448,010.36
Floating vs. Fixed	544,018.15	425,734.53	969,752.67
Overnight Index Swap	88,829.95	18,819.48	107,649.43
Total	638,355.91	887,056.54	1,525,412.46

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	72	1,310	1,382
Floating vs. Fixed	10,757	4,218	14,975
Overnight Index Swap	674	221	895
Total	11,502	5,749	17,251

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	45,518.18	0.00	26,383.65	2,381.34	10,853.01	1,296.34	361,577.83	448,010.36
Floating vs. Fixed	113,314.39	191,602.44	19,898.57	2,251.66	13,971.08	65,277.61	563,436.92	969,752.67
Overnight Index Swap	18,827.41	0.00	121.91	325.12	526.87	0.00	87,848.12	107,649.43
Total	177,659.97	191,602.44	46,404.13	4,958.13	25,350.96	66,573.96	1,012,862.87	1,525,412.46

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	350	0	173	54	92	74	639	1,382
Floating vs. Fixed	1,690	4,176	170	29	224	2,210	6,477	14,975
Overnight Index Swap	83	0	1	6	9	0	796	895
Total	2,123	4,176	344	89	325	2,284	7,911	17,251

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	349,235.97	64,956.30	25,041.00	5,786.60	1,913.86	595.83	480.79	448,010.36
Floating vs. Fixed	380,669.90	178,426.28	229,832.35	142,925.89	29,505.40	3,315.74	5,077.11	969,752.67
Overnight Index Swap	67,734.11	15,991.20	17,122.96	6,441.57	355.07	4.51	0.00	107,649.43
Total	797,639.99	259,373.78	271,996.31	155,154.06	31,774.33	3,916.08	5,557.90	1,525,412.46

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	158	146	313	282	137	102	245	1,382
Floating vs. Fixed	1,512	1,544	4,636	5,338	1,241	205	500	14,975
Overnight Index Swap	107	142	372	255	16	4	0	895
Total	1,777	1,831	5,321	5,874	1,393	311	745	17,251