

## Foreign Exchange Position

Positions as at: 18 June 2021

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	402,334.80	927,000.38	1,329,335.19
<b>Total</b>	<b>402,334.80</b>	<b>927,000.38</b>	<b>1,329,335.19</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	52,272	122,505	174,777
<b>Total</b>	<b>52,272</b>	<b>122,505</b>	<b>174,777</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	107,583.19	40,030.92	229,343.55	285,097.16	11,499.28	33,085.55	579,327.92	43,367.60	1,329,335.19
<b>Total</b>	<b>107,583.19</b>	<b>40,030.92</b>	<b>229,343.55</b>	<b>285,097.16</b>	<b>11,499.28</b>	<b>33,085.55</b>	<b>579,327.92</b>	<b>43,367.60</b>	<b>1,329,335.19</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,413	10,443	32,505	55,888	2,687	8,307	53,805	4,730	174,777
<b>Total</b>	<b>6,413</b>	<b>10,443</b>	<b>32,505</b>	<b>55,888</b>	<b>2,687</b>	<b>8,307</b>	<b>53,805</b>	<b>4,730</b>	<b>174,777</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	1,006,511.43	157,421.43	90,862.48	44,553.07	21,435.35	7,391.44	1,160.00	1,329,335.19
<b>Total</b>	<b>1,006,511.43</b>	<b>157,421.43</b>	<b>90,862.48</b>	<b>44,553.07</b>	<b>21,435.35</b>	<b>7,391.44</b>	<b>1,160.00</b>	<b>1,329,335.19</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	152,709	9,520	6,095	3,413	1,999	952	89	174,777
<b>Total</b>	<b>152,709</b>	<b>9,520</b>	<b>6,095</b>	<b>3,413</b>	<b>1,999</b>	<b>952</b>	<b>89</b>	<b>174,777</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	78.4	Afghani
ALL	102.36	Lek
AMD	513.87	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	645.531	Kwanza
ARS	95.31	Argentine Peso
AUD	1.3137	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6251	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.63	Taka
BGN	1.6302	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	1956.45	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

18 June 2021

BND	1.336	Brunei Dollar
BOB	6.83	Boliviano
BRL	5.0545	Brazilian Real
BSD	1	Bahamian Dollar
BTN	73.304	Ngultrum
BWP	10.6157	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2276	Canadian Dollar
CDF	1983.78	Congolese Franc
CHF	0.9085	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	729.72	Chilean Peso
CNY	6.3969	Yuan Renminbi
COP	3671.75	Colombian Peso
COU	0.0763	Unidad de Valor Real
CRC	614.3	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	91.62	Cape Verde Escudo
CZK	21.226	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.1995	Danish Krone
DOP	56.83	Dominican Peso
DZD	133.36	Algerian Dinar
EGP	15.6	Egyptian Pound
ERN	15	Nakfa
ETB	43.4126	Ethiopian Birr
EUR	0.8337	Euro
FJD	2.0333	Fiji Dollar
FKP	0.7082	Falkland Islands Pound
GBP	0.7148	Pound Sterling
GEL	3.14	Lari
GHS	5.77	Cedi
GIP	0.7082	Gibraltar Pound
GMD	50.75	Dalasi
GNF	9763	Guinea Franc
GTQ	7.73	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.763	Hong Kong Dollar
HNL	23.942	Lempira
HRK	6.2483	Croatian Kuna
HTG	91.1441	Gourde
HUF	293.35	Forint
IDR	14235	Rupiah
ILS	3.2555	New Israeli Sheqel
INR	73.27	Indian Rupee

## Foreign Exchange Position

Positions as at:

18 June 2021

IQD	1458	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	122.23	Iceland Krona
JMD	149	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	110.69	Yen
KES	107.7	Kenyan Shilling
KGS	84.575	Som
KHR	4068	Riel
KMF	406.13	Comoro Franc
KPW	130	North Korean Won
KRW	1132.68	Won
KWD	0.3006	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	426.23	Tenge
LAK	9440	Kip
LBP	1505.7	Lebanese Pound
LKR	197.5	Sri Lanka Rupee
LRD	170.5	Liberian Dollar
LSL	14.0163	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.4562	Libyan Dinar
MAD	8.878	Moroccan Dirham
MDL	17.6545	Moldovan Leu
MGA	3764.12	Malagasy Ariary
MKD	50.52	Denar
MMK	1642	Kyat
MNT	2815	Tugrik
MOP	7.996	Pataca
MRO	356	Ouguiya
MUR	40.65	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	788.09	Kwacha
MXN	20.402	Mexican Peso
MXV	2.9935	Mexican Unidad de Inversion (UDI)
MYR	4.116	Malaysian Ringgit
MZN	61.75	Metical
NAD	14.01	Namibia Dollar
NGN	410	Naira
NIO	34.85	Cordoba Oro
NOK	8.4773	Norwegian Krone
NPR	117.32	Nepalese Rupee
NZD	1.4178	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.9007	Nuevo Sol

## Foreign Exchange Position

Positions as at:

18 June 2021

PGK	3.4188	Kina
PHP	48.24	Philippine Peso
PKR	156.5	Pakistan Rupee
PLN	3.7703	Zloty
PYG	6717.49	Guarani
QAR	3.6901	Qatari Rial
RON	4.1026	Leu
RSD	97.9	Serbian Dinar
RUB	72.6024	Russian Ruble
RWF	1000.68	Rwanda Franc
SAR	3.7501	Saudi Riyal
SBD	7.8186	Solomon Islands Dollar
SCR	15.3054	Seychelles Rupee
SDG	434.3942	Sudanese Pound
SEK	8.4542	Swedish Krona
SGD	1.336	Singapore Dollar
SHP	0.7083	Saint Helena Pound
SLL	10138	Leone
SOS	575	Somali Shilling
SRD	21.202	Surinam Dollar
SSP	175.306	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYR	2511	Syrian Pound
SZL	14.016	Lilangeni
THB	31.28	Baht
TJS	11.31	Somoni
TMT	3.49	New Manat
TND	2.7652	Tunisian Dinar
TOP	2.1687	Pa'anga
TRY	8.6021	Turkish Lira
TTD	6.7371	Trinidad and Tobago Dollar
TWD	27.77	New Taiwan Dollar
TZS	2314	Tanzanian Shilling
UAH	27.0894	Hryvnia
UGX	3531	Uganda Shilling
USD	1	US Dollar
UYU	43.64	Peso Uruguayo
UZS	10594.79	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	22946	Dong
VUV	106.85	Vatu
WST	2.482	Tala
XAF	541.25	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	537.3	CFA Franc BCEAO
XPF	98.26	CFP Franc

## Foreign Exchange Position

Positions as at:

18 June 2021

YER	246.65	Yemeni Rial
ZAR	14.0092	Rand
ZMK	5185	Zambian Kwacha
ZWL	83.1144	Zimbabwe Dollar

## Interest Rate Position

Positions as at: 18 June 2021

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	854,219.95	377,985.99	1,232,205.94
Floating vs. Fixed	7,968,385.48	3,465,035.63	11,433,421.11
Overnight Index Swap	498,236.73	328,277.95	826,514.68
<b>Total</b>	<b>9,320,842.17</b>	<b>4,171,299.56</b>	<b>13,492,141.73</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,294	3,771	17,064
Floating vs. Fixed	220,059	113,330	333,388
Overnight Index Swap	12,588	6,502	19,090
<b>Total</b>	<b>245,940</b>	<b>123,602</b>	<b>369,542</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	322,355.94	0.00	54,633.00	6,796.36	192,807.47	143,109.43	512,503.73	1,232,205.94
Floating vs. Fixed	2,443,593.33	1,960,645.53	378,565.05	59,779.81	727,903.71	1,596,631.45	4,266,302.22	11,433,421.11
Overnight Index Swap	204,812.71	31.27	89,402.44	2,836.46	30,129.48	25.81	499,276.51	826,514.68
<b>Total</b>	<b>2,970,761.98</b>	<b>1,960,676.80</b>	<b>522,600.49</b>	<b>69,412.64</b>	<b>950,840.66</b>	<b>1,739,766.70</b>	<b>5,278,082.47</b>	<b>13,492,141.73</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,078	0	237	70	2,400	4,400	5,879	17,064
Floating vs. Fixed	81,930	60,658	5,524	1,343	13,238	59,603	111,093	333,388
Overnight Index Swap	1,037	2	622	93	349	6	16,981	19,090
<b>Total</b>	<b>87,045</b>	<b>60,660</b>	<b>6,383</b>	<b>1,506</b>	<b>15,987</b>	<b>64,009</b>	<b>133,953</b>	<b>369,542</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	420,273.31	212,665.80	349,177.38	184,970.57	35,753.87	18,045.19	11,319.83	1,232,205.94
Floating vs. Fixed	4,056,974.85	1,787,678.80	3,505,996.44	1,556,569.56	215,725.37	140,982.65	169,493.44	11,433,421.11
Overnight Index Swap	500,646.69	129,076.09	162,087.10	28,739.94	2,783.71	1,555.91	1,625.25	826,514.68
<b>Total</b>	<b>4,977,894.85</b>	<b>2,129,420.69</b>	<b>4,017,260.92</b>	<b>1,770,280.07</b>	<b>254,262.94</b>	<b>160,583.74</b>	<b>182,438.51</b>	<b>13,492,141.73</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	2,966	2,544	5,186	3,812	1,058	795	703	17,064
Floating vs. Fixed	58,616	42,827	133,559	74,200	9,556	6,724	7,907	333,388
Overnight Index Swap	5,854	4,266	7,791	906	112	96	65	19,090
<b>Total</b>	<b>67,436</b>	<b>49,637</b>	<b>146,536</b>	<b>78,918</b>	<b>10,726</b>	<b>7,615</b>	<b>8,675</b>	<b>369,542</b>

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## Interest Rate Position

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ETB	43.4126	Ethiopian Birr
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LVL	0.5078	Latvian Lats
LYD	4.4562	Libyan Dinar

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Positions as at:

18 June 2021

MAD	8.878 Moroccan Dirham
MDL	17.6545 Moldovan Leu
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MKD	50.52 Denar
MMK	1642 Kyat
MNT	2815 Tugrik
MOP	7.996 Pataca
MRO	356 Ouguiya
MUR	40.65 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	788.09 Kwacha
MXN	20.402 Mexican Peso
MXV	2.9935 Mexican Unidad de Inversion (UDI)
MYR	4.116 Malaysian Ringgit
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NAD	14.01 Namibia Dollar
NGN	410 Naira
NIO	34.85 Cordoba Oro
NOK	8.4773 Norwegian Krone
NPR	117.32 Nepalese Rupee
NZD	1.4178 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.9007 Nuevo Sol
PGK	3.4188 Kina
PHP	48.24 Philippine Peso
PKR	156.5 Pakistan Rupee
PLN	3.7703 Zloty
PYG	6717.49 Guarani
QAR	3.6901 Qatari Rial
RON	4.1026 Leu
RSD	97.9 Serbian Dinar
RUB	72.6024 Russian Ruble
RWF	1000.68 Rwanda Franc
SAR	3.7501 Saudi Riyal
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SGD	1.336 Singapore Dollar
SHP	0.7083 Saint Helena Pound
SLL	10138 Leone
SOS	575 Somali Shilling

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SRD	21.202 Surinam Dollar
SSP	175.306 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	2511 Syrian Pound
SZL	14.016 Lilangeni
THB	31.28 Baht
TJS	11.31 Somoni
TMT	3.49 New Manat
TND	2.7652 Tunisian Dinar
TOP	2.1687 Pa'anga
TRY	8.6021 Turkish Lira
TTD	6.7371 Trinidad and Tobago Dollar
TWD	27.77 New Taiwan Dollar
TZS	2314 Tanzanian Shilling
UAH	27.0894 Hryvnia
UGX	3531 Uganda Shilling
USD	1 US Dollar
UYU	43.64 Peso Uruguayo
UZS	10594.79 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	22946 Dong
VUV	106.85 Vatu
WST	2.482 Tala
XAF	541.25 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	537.3 CFA Franc BCEAO
XPF	98.26 CFP Franc
YER	246.65 Yemeni Rial
ZAR	14.0092 Rand
ZMK	5185 Zambian Kwacha
ZWL	83.1144 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

15 June 2021 to

18 June 2021

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	90,400.81	155,353.91	245,754.72
Total	90,400.81	155,353.91	245,754.72

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	13,212	27,994	41,206
Total	13,212	27,994	41,206

### 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	19,910.54	11,526.11	41,931.12	66,251.47	3,244.98	7,233.68	87,679.83	7,977.00	245,754.72
Total	19,910.54	11,526.11	41,931.12	66,251.47	3,244.98	7,233.68	87,679.83	7,977.00	245,754.72

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,155	3,443	7,596	15,163	865	2,455	9,891	641	41,206
Total	1,155	3,443	7,596	15,163	865	2,455	9,891	641	41,206

### 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	207,778.79	20,626.48	8,978.21	4,810.93	2,852.13	694.65	13.52	245,754.72
Total	207,778.79	20,626.48	8,978.21	4,810.93	2,852.13	694.65	13.52	245,754.72

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	38,572	1,599	439	238	268	90	2	41,206
Total	38,572	1,599	439	238	268	90	2	41,206

## Interest Rate Turnover

Turnover for the period:

15 June 2021 to

18 June 2021

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	5,812.98	264,141.93	269,954.91
Floating vs. Fixed	885,444.43	413,756.04	1,299,200.47
Overnight Index Swap	122,466.33	43,932.88	166,399.21
<b>Total</b>	<b>1,013,723.74</b>	<b>721,830.85</b>	<b>1,735,554.59</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	144	1,533	1,677
Floating vs. Fixed	13,326	4,298	17,623
Overnight Index Swap	929	332	1,261
<b>Total</b>	<b>14,399</b>	<b>6,162</b>	<b>20,561</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	44,483.25	0.00	28,796.52	2,534.85	15,750.47	2,318.34	176,071.49	269,954.91
Floating vs. Fixed	140,069.43	91,177.87	23,054.11	2,586.88	92,147.03	64,167.59	885,997.56	1,299,200.47
Overnight Index Swap	48,718.72	0.00	2,257.03	46.88	758.79	0.00	114,617.79	166,399.21
<b>Total</b>	<b>233,271.40</b>	<b>91,177.87</b>	<b>54,107.66</b>	<b>5,168.62</b>	<b>108,656.28</b>	<b>66,485.93</b>	<b>1,176,686.84</b>	<b>1,735,554.59</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	448	0	199	36	92	142	760	1,677
Floating vs. Fixed	1,861	2,074	188	27	736	1,936	10,802	17,623
Overnight Index Swap	128	0	9	18	13	0	1,094	1,261
<b>Total</b>	<b>2,436</b>	<b>2,074</b>	<b>396</b>	<b>81</b>	<b>841</b>	<b>2,078</b>	<b>12,656</b>	<b>20,561</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	182,240.50	50,187.57	26,175.18	7,503.23	2,251.19	849.78	747.46	269,954.91
Floating vs. Fixed	452,123.01	262,818.12	339,723.59	185,805.68	33,667.82	11,810.93	13,251.33	1,299,200.47
Overnight Index Swap	112,373.67	19,344.29	25,072.26	9,385.99	124.23	50.26	48.51	166,399.21
<b>Total</b>	<b>746,737.18</b>	<b>332,349.98</b>	<b>390,971.03</b>	<b>202,694.90</b>	<b>36,043.23</b>	<b>12,710.96</b>	<b>14,047.30</b>	<b>1,735,554.59</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	181	178	402	363	166	118	270	1,677
Floating vs. Fixed	1,635	2,238	5,428	5,793	1,312	466	753	17,623
Overnight Index Swap	248	230	424	333	10	11	6	1,261
<b>Total</b>	<b>2,064</b>	<b>2,646</b>	<b>6,253</b>	<b>6,488</b>	<b>1,488</b>	<b>595</b>	<b>1,029</b>	<b>20,561</b>