

## Foreign Exchange Position

Positions as at: 25 June 2021

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	402,379.68	954,148.07	1,356,527.75
<b>Total</b>	<b>402,379.68</b>	<b>954,148.07</b>	<b>1,356,527.75</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	52,735	125,899	178,634
<b>Total</b>	<b>52,735</b>	<b>125,899</b>	<b>178,634</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	109,260.28	39,702.25	239,139.60	294,133.18	12,270.32	34,839.79	581,552.20	45,630.14	1,356,527.75
<b>Total</b>	<b>109,260.28</b>	<b>39,702.25</b>	<b>239,139.60</b>	<b>294,133.18</b>	<b>12,270.32</b>	<b>34,839.79</b>	<b>581,552.20</b>	<b>45,630.14</b>	<b>1,356,527.75</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,433	10,977	33,229	57,138	2,945	9,220	53,787	4,905	178,634
<b>Total</b>	<b>6,433</b>	<b>10,977</b>	<b>33,229</b>	<b>57,138</b>	<b>2,945</b>	<b>9,220</b>	<b>53,787</b>	<b>4,905</b>	<b>178,634</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	1,024,657.85	159,755.34	95,723.08	44,618.84	23,421.78	7,195.26	1,155.61	1,356,527.75
<b>Total</b>	<b>1,024,657.85</b>	<b>159,755.34</b>	<b>95,723.08</b>	<b>44,618.84</b>	<b>23,421.78</b>	<b>7,195.26</b>	<b>1,155.61</b>	<b>1,356,527.75</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	156,287	9,569	6,244	3,447	2,054	943	90	178,634
<b>Total</b>	<b>156,287</b>	<b>9,569</b>	<b>6,244</b>	<b>3,447</b>	<b>2,054</b>	<b>943</b>	<b>90</b>	<b>178,634</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	79.1	Afghani
ALL	102.54	Lek
AMD	510	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	653.277	Kwanza
ARS	95.334	Argentine Peso
AUD	1.3198	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6444	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.36	Taka
BGN	1.6396	Bulgarian Lev
BHD	0.3762	Bahraini Dinar
BIF	1958.95	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

25 June 2021

BND	1.346	Brunei Dollar
BOB	6.82	Boliviano
BRL	4.9667	Brazilian Real
BSD	1	Bahamian Dollar
BTN	74.242	Ngultrum
BWP	10.8578	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2305	Canadian Dollar
CDF	1983.77	Congolese Franc
CHF	0.9187	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	735.53	Chilean Peso
CNY	6.4727	Yuan Renminbi
COP	3781.05	Colombian Peso
COU	0.0747	Unidad de Valor Real
CRC	618.1	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	92.35	Cape Verde Escudo
CZK	21.243	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.2346	Danish Krone
DOP	56.85	Dominican Peso
DZD	133.48	Algerian Dinar
EGP	15.61	Egyptian Pound
ERN	15.07	Nakfa
ETB	43.5557	Ethiopian Birr
EUR	0.8384	Euro
FJD	2.0396	Fiji Dollar
FKP	0.7158	Falkland Islands Pound
GBP	0.716	Pound Sterling
GEL	3.125	Lari
GHS	5.8	Cedi
GIP	0.7158	Gibraltar Pound
GMD	50.8	Dalasi
GNF	9774	Guinea Franc
GTQ	7.735	Quetzal
GYD	207.68	Guyana Dollar
HKD	7.765	Hong Kong Dollar
HNL	23.883	Lempira
HRK	6.2865	Croatian Kuna
HTG	92	Gourde
HUF	293.66	Forint
IDR	14430	Rupiah
ILS	3.2504	New Israeli Sheqel
INR	74.14	Indian Rupee

## Foreign Exchange Position

Positions as at:

25 June 2021

IQD	1458	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	122.61	Iceland Krona
JMD	149	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	110.94	Yen
KES	107.65	Kenyan Shilling
KGS	84.6481	Som
KHR	4069	Riel
KMF	411.6	Comoro Franc
KPW	130	North Korean Won
KRW	1135.85	Won
KWD	0.3003	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	427.63	Tenge
LAK	9442.08	Kip
LBP	1505.5	Lebanese Pound
LKR	198.5	Sri Lanka Rupee
LRD	170.5	Liberian Dollar
LSL	14.2025	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.4949	Libyan Dinar
MAD	8.8915	Moroccan Dirham
MDL	17.874	Moldovan Leu
MGA	3769.63	Malagasy Ariary
MKD	51.47	Denar
MMK	1642	Kyat
MNT	2821	Tugrik
MOP	7.998	Pataca
MRO	356	Ouguiya
MUR	40.8	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	797.7	Kwacha
MXN	20.165	Mexican Peso
MXV	2.9576	Mexican Unidad de Inversion (UDI)
MYR	4.159	Malaysian Ringgit
MZN	62.58	Metical
NAD	14.215	Namibia Dollar
NGN	411	Naira
NIO	35.15	Cordoba Oro
NOK	8.5321	Norwegian Krone
NPR	118.83	Nepalese Rupee
NZD	1.4188	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.9788	Nuevo Sol

## Foreign Exchange Position

Positions as at:

25 June 2021

PGK	3.4188	Kina
PHP	48.71	Philippine Peso
PKR	157.8	Pakistan Rupee
PLN	3.7982	Zloty
PYG	6756	Guarani
QAR	3.64	Qatari Rial
RON	4.1269	Leu
RSD	98.07	Serbian Dinar
RUB	72.437	Russian Ruble
RWF	1001.19	Rwanda Franc
SAR	3.75	Saudi Riyal
SBD	7.8186	Solomon Islands Dollar
SCR	16.3511	Seychelles Rupee
SDG	438.0152	Sudanese Pound
SEK	8.4771	Swedish Krona
SGD	1.346	Singapore Dollar
SHP	0.7159	Saint Helena Pound
SLL	10127.1	Leone
SOS	575	Somali Shilling
SRD	21.109	Surinam Dollar
SSP	175.306	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	2510	Syrian Pound
SZL	14.2085	Lilangeni
THB	31.82	Baht
TJS	11.31	Somoni
TMT	3.49	New Manat
TND	2.7789	Tunisian Dinar
TOP	2.1834	Pa'anga
TRY	8.6323	Turkish Lira
TTD	6.7598	Trinidad and Tobago Dollar
TWD	27.966	New Taiwan Dollar
TZS	2314	Tanzanian Shilling
UAH	27.25	Hryvnia
UGX	3545.4	Uganda Shilling
USD	1	US Dollar
UYU	43.58	Peso Uruguayo
UZS	10566.88	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23020	Dong
VUV	108.15	Vatu
WST	2.4673	Tala
XAF	544.43	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	546.75	CFA Franc BCEAO
XPF	99.89	CFP Franc

## Foreign Exchange Position

Positions as at:

25 June 2021

YER	246.22	Yemeni Rial
ZAR	14.2075	Rand
ZMK	5185	Zambian Kwacha
ZWL	83.2455	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

25 June 2021

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	847,029.49	391,451.54	1,238,481.03
Floating vs. Fixed	7,988,018.91	3,432,173.26	11,420,192.17
Overnight Index Swap	515,648.45	305,955.17	821,603.62
<b>Total</b>	<b>9,350,696.85</b>	<b>4,129,579.97</b>	<b>13,480,276.82</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,317	3,752	17,068
Floating vs. Fixed	220,192	113,440	333,631
Overnight Index Swap	12,915	6,489	19,404
<b>Total</b>	<b>246,423</b>	<b>123,680</b>	<b>370,103</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	331,222.47	0.00	56,993.78	6,609.73	191,700.88	142,351.80	509,602.36	1,238,481.03
Floating vs. Fixed	2,521,383.52	1,933,283.82	376,949.57	60,080.10	711,375.42	1,608,338.86	4,208,780.89	11,420,192.17
Overnight Index Swap	192,767.62	30.90	86,992.86	2,949.54	27,389.27	25.81	511,447.63	821,603.62
<b>Total</b>	<b>3,045,373.61</b>	<b>1,933,314.72</b>	<b>520,936.21</b>	<b>69,639.37</b>	<b>930,465.57</b>	<b>1,750,716.47</b>	<b>5,229,830.88</b>	<b>13,480,276.82</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,060	0	252	71	2,399	4,410	5,876	17,068
Floating vs. Fixed	82,384	60,967	5,525	1,347	13,146	60,208	110,056	333,631
Overnight Index Swap	1,078	2	618	101	347	6	17,252	19,404
<b>Total</b>	<b>87,522</b>	<b>60,969</b>	<b>6,395</b>	<b>1,519</b>	<b>15,892</b>	<b>64,624</b>	<b>133,184</b>	<b>370,103</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	424,113.28	212,139.44	351,372.06	185,523.84	35,875.67	18,027.02	11,429.71	1,238,481.03
Floating vs. Fixed	4,072,455.38	1,794,503.45	3,477,788.77	1,551,874.73	216,425.75	139,009.78	168,134.32	11,420,192.17
Overnight Index Swap	487,362.47	137,894.49	160,408.82	29,955.98	2,835.38	1,517.04	1,629.44	821,603.62
<b>Total</b>	<b>4,983,931.13</b>	<b>2,144,537.38</b>	<b>3,989,569.64</b>	<b>1,767,354.55</b>	<b>255,136.80</b>	<b>158,553.85</b>	<b>181,193.47</b>	<b>13,480,276.82</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	2,964	2,483	5,256	3,814	1,056	796	699	17,068
Floating vs. Fixed	58,275	43,221	132,978	74,877	9,612	6,715	7,955	333,631
Overnight Index Swap	5,838	4,461	7,868	964	114	94	65	19,404
<b>Total</b>	<b>67,077</b>	<b>50,165</b>	<b>146,102</b>	<b>79,655</b>	<b>10,782</b>	<b>7,605</b>	<b>8,719</b>	<b>370,103</b>

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LRD	170.5	Liberian Dollar
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LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.4949	Libyan Dinar

## Interest Rate Position

Positions as at:

25 June 2021

MAD	8.8915 Moroccan Dirham
MDL	17.874 Moldovan Leu
MGA	3769.63 Malagasy Ariary
MKD	51.47 Denar
MMK	1642 Kyat
MNT	2821 Tugrik
MOP	7.998 Pataca
MRO	356 Ouguiya
MUR	40.8 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	797.7 Kwacha
MXN	20.165 Mexican Peso
MXV	2.9576 Mexican Unidad de Inversion (UDI)
MYR	4.159 Malaysian Ringgit
MZN	62.58 Metical
NAD	14.215 Namibia Dollar
NGN	411 Naira
NIO	35.15 Cordoba Oro
NOK	8.5321 Norwegian Krone
NPR	118.83 Nepalese Rupee
NZD	1.4188 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.9788 Nuevo Sol
PGK	3.4188 Kina
PHP	48.71 Philippine Peso
PKR	157.8 Pakistan Rupee
PLN	3.7982 Zloty
PYG	6756 Guarani
QAR	3.64 Qatari Rial
RON	4.1269 Leu
RSD	98.07 Serbian Dinar
RUB	72.437 Russian Ruble
RWF	1001.19 Rwanda Franc
SAR	3.75 Saudi Riyal
SBD	7.8186 Solomon Islands Dollar
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SDG	438.0152 Sudanese Pound
SEK	8.4771 Swedish Krona
SGD	1.346 Singapore Dollar
SHP	0.7159 Saint Helena Pound
SLL	10127.1 Leone
SOS	575 Somali Shilling

## Interest Rate Position

Positions as at:

25 June 2021

SRD	21.109	Surinam Dollar
SSP	175.306	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	2510	Syrian Pound
SZL	14.2085	Lilangeni
THB	31.82	Baht
TJS	11.31	Somoni
TMT	3.49	New Manat
TND	2.7789	Tunisian Dinar
TOP	2.1834	Pa'anga
TRY	8.6323	Turkish Lira
TTD	6.7598	Trinidad and Tobago Dollar
TWD	27.966	New Taiwan Dollar
TZS	2314	Tanzanian Shilling
UAH	27.25	Hryvnia
UGX	3545.4	Uganda Shilling
USD	1	US Dollar
UYU	43.58	Peso Uruguayo
UZS	10566.88	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23020	Dong
VUV	108.15	Vatu
WST	2.4673	Tala
XAF	544.43	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	546.75	CFA Franc BCEAO
XPF	99.89	CFP Franc
YER	246.22	Yemeni Rial
ZAR	14.2075	Rand
ZMK	5185	Zambian Kwacha
ZWL	83.2455	Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

21 June 2021 to

25 June 2021

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	100,645.32	212,046.85	312,692.17
Total	100,645.32	212,046.85	312,692.17

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	15,521	29,926	45,446
Total	15,521	29,926	45,446

### 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	22,027.49	11,143.26	55,733.72	83,977.13	2,664.18	7,995.45	116,011.63	13,139.30	312,692.17
Total	22,027.49	11,143.26	55,733.72	83,977.13	2,664.18	7,995.45	116,011.63	13,139.30	312,692.17

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,447	2,915	7,430	15,405	686	2,695	13,918	951	45,446
Total	1,447	2,915	7,430	15,405	686	2,695	13,918	951	45,446

### 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	271,611.18	19,058.89	10,791.42	5,093.90	5,699.94	429.09	7.76	312,692.17
Total	271,611.18	19,058.89	10,791.42	5,093.90	5,699.94	429.09	7.76	312,692.17

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	43,385	963	433	315	311	36	4	45,446
Total	43,385	963	433	315	311	36	4	45,446

## Interest Rate Turnover

Turnover for the period:

21 June 2021 to

25 June 2021

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	7,721.01	215,919.17	223,640.19
Floating vs. Fixed	631,565.53	353,334.67	984,900.20
Overnight Index Swap	78,288.94	17,037.52	95,326.46
<b>Total</b>	<b>717,575.48</b>	<b>586,291.36</b>	<b>1,303,866.85</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	222	1,329	1,551
Floating vs. Fixed	10,691	4,694	15,384
Overnight Index Swap	959	185	1,144
<b>Total</b>	<b>11,871</b>	<b>6,208</b>	<b>18,079</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	48,176.93	0.00	27,686.29	2,927.17	10,671.11	3,870.53	130,308.15	223,640.19
Floating vs. Fixed	330,475.96	68,608.49	13,824.51	4,245.29	15,050.40	80,230.85	472,464.70	984,900.20
Overnight Index Swap	9,481.19	0.00	0.00	175.87	1,879.93	0.00	83,789.47	95,326.46
<b>Total</b>	<b>388,134.09</b>	<b>68,608.49</b>	<b>41,510.80</b>	<b>7,348.32</b>	<b>27,601.45</b>	<b>84,101.38</b>	<b>686,562.32</b>	<b>1,303,866.85</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	361	0	187	47	79	201	676	1,551
Floating vs. Fixed	2,433	1,978	167	33	201	2,542	8,031	15,384
Overnight Index Swap	70	0	0	27	6	0	1,041	1,144
<b>Total</b>	<b>2,863</b>	<b>1,978</b>	<b>354</b>	<b>107</b>	<b>286</b>	<b>2,743</b>	<b>9,748</b>	<b>18,079</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	148,137.38	41,384.36	22,920.25	7,135.85	2,431.41	563.79	1,067.16	223,640.19
Floating vs. Fixed	536,158.96	138,954.01	173,708.43	104,956.65	23,693.03	1,687.71	5,741.41	984,900.20
Overnight Index Swap	53,542.52	18,277.95	15,283.31	7,924.77	229.93	56.70	11.27	95,326.46
<b>Total</b>	<b>737,838.86</b>	<b>198,616.32</b>	<b>211,911.99</b>	<b>120,017.26</b>	<b>26,354.38</b>	<b>2,308.20</b>	<b>6,819.84</b>	<b>1,303,866.85</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	167	163	407	326	153	95	240	1,551
Floating vs. Fixed	2,475	1,644	4,152	5,299	989	190	637	15,384
Overnight Index Swap	160	245	436	271	21	7	4	1,144
<b>Total</b>	<b>2,802</b>	<b>2,052</b>	<b>4,995</b>	<b>5,896</b>	<b>1,163</b>	<b>292</b>	<b>881</b>	<b>18,079</b>