

Foreign Exchange Position

Positions as at: 30 April 2021

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	382,607.65	934,136.21	1,316,743.86
Total	382,607.65	934,136.21	1,316,743.86

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	48,163	122,738	170,901
Total	48,163	122,738	170,901

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	105,997.12	38,069.21	239,904.68	285,923.43	12,102.02	31,897.39	555,953.75	46,896.26	1,316,743.86
Total	105,997.12	38,069.21	239,904.68	285,923.43	12,102.02	31,897.39	555,953.75	46,896.26	1,316,743.86

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,520	10,055	39,365	51,509	2,705	7,698	47,984	5,066	170,901
Total	6,520	10,055	39,365	51,509	2,705	7,698	47,984	5,066	170,901

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	1,008,661.42	157,617.57	78,022.30	47,950.26	16,824.10	6,485.92	1,182.29	1,316,743.86
Total	1,008,661.42	157,617.57	78,022.30	47,950.26	16,824.10	6,485.92	1,182.29	1,316,743.86

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	149,872	9,400	5,331	3,625	1,691	885	98	170,901
Total	149,872	9,400	5,331	3,625	1,691	885	98	170,901

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	77.35	Afghani
ALL	100.98	Lek
AMD	518.81	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	651.264	Kwanza
ARS	93.43	Argentine Peso
AUD	1.283	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.618	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.62	Taka
BGN	1.6129	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	1948.8	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

30 April 2021

BND	1.3249	Brunei Dollar
BOB	6.84	Boliviano
BRL	5.343	Brazilian Real
BSD	1	Bahamian Dollar
BTN	74.397	Ngultrum
BWP	10.7875	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2312	Canadian Dollar
CDF	1981.91	Congolese Franc
CHF	0.9094	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	695.93	Chilean Peso
CNY	6.4771	Yuan Renminbi
COP	3694.13	Colombian Peso
COU	0.0752	Unidad de Valor Real
CRC	616.5	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	90.9	Cape Verde Escudo
CZK	21.332	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.1307	Danish Krone
DOP	56.75	Dominican Peso
DZD	133.4	Algerian Dinar
EGP	15.61	Egyptian Pound
ERN	15	Nakfa
ETB	41.9156	Ethiopian Birr
EUR	0.8246	Euro
FJD	2.0032	Fiji Dollar
FKP	0.7207	Falkland Islands Pound
GBP	0.7176	Pound Sterling
GEL	3.438	Lari
GHS	5.76	Cedi
GIP	0.7207	Gibraltar Pound
GMD	50.95	Dalasi
GNF	9849	Guinea Franc
GTQ	7.71	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7631	Hong Kong Dollar
HNL	23.985	Lempira
HRK	6.2339	Croatian Kuna
HTG	84.5	Gourde
HUF	298.35	Forint
IDR	14495	Rupiah
ILS	3.2492	New Israeli Sheqel
INR	74.489	Indian Rupee

Foreign Exchange Position

Positions as at:

30 April 2021

IQD	1458	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	122.41	Iceland Krona
JMD	153	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	108.59	Yen
KES	107.75	Kenyan Shilling
KGS	84.8	Som
KHR	4040	Riel
KMF	407.7	Comoro Franc
KPW	130	North Korean Won
KRW	1109.88	Won
KWD	0.3008	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	428.99	Tenge
LAK	9405	Kip
LBP	1505.7	Lebanese Pound
LKR	194	Sri Lanka Rupee
LRD	171.3	Liberian Dollar
LSL	14.225	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.4719	Libyan Dinar
MAD	8.8836	Moroccan Dirham
MDL	17.6645	Moldovan Leu
MGA	3783.64	Malagasy Ariary
MKD	50.73	Denar
MMK	1550	Kyat
MNT	2820	Tugrik
MOP	7.996	Pataca
MRO	356	Ouguiya
MUR	40.15	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	784.32	Kwacha
MXN	19.901	Mexican Peso
MXV	2.9304	Mexican Unidad de Inversion (UDI)
MYR	4.1	Malaysian Ringgit
MZN	56.72	Metical
NAD	14.228	Namibia Dollar
NGN	380.55	Naira
NIO	34.85	Cordoba Oro
NOK	8.1817	Norwegian Krone
NPR	118.96	Nepalese Rupee
NZD	1.3782	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.7688	Nuevo Sol

Foreign Exchange Position

Positions as at:

30 April 2021

PGK	3.4188	Kina
PHP	48.44	Philippine Peso
PKR	153.95	Pakistan Rupee
PLN	3.7726	Zloty
PYG	6513.64	Guarani
QAR	3.64	Qatari Rial
RON	4.0614	Leu
RSD	96.9	Serbian Dinar
RUB	74.3246	Russian Ruble
RWF	996.533	Rwanda Franc
SAR	3.7499	Saudi Riyal
SBD	7.9051	Solomon Islands Dollar
SCR	14.1995	Seychelles Rupee
SDG	380.0002	Sudanese Pound
SEK	8.3377	Swedish Krona
SGD	1.3249	Singapore Dollar
SHP	0.7202	Saint Helena Pound
SLL	10132	Leone
SOS	575	Somali Shilling
SRD	14.015	Surinam Dollar
SSP	175.306	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	2510	Syrian Pound
SZL	14.228	Lilangeni
THB	31.35	Baht
TJS	11.31	Somoni
TMT	3.49	New Manat
TND	2.7347	Tunisian Dinar
TOP	2.2099	Pa'anga
TRY	8.1945	Turkish Lira
TTD	6.7493	Trinidad and Tobago Dollar
TWD	27.856	New Taiwan Dollar
TZS	2314	Tanzanian Shilling
UAH	27.7618	Hryvnia
UGX	3595	Uganda Shilling
USD	1	US Dollar
UYU	44.05	Peso Uruguayo
UZS	10510.04	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23047	Dong
VUV	105.79	Vatu
WST	2.46	Tala
XAF	535.5	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	546.5	CFA Franc BCEAO
XPF	98.26	CFP Franc

Foreign Exchange Position

Positions as at:

30 April 2021

YER	247.1	Yemeni Rial
ZAR	14.2275	Rand
ZMK	5185	Zambian Kwacha
ZWL	82.3906	Zimbabwe Dollar

Interest Rate Position

Positions as at: 30 April 2021

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	900,990.24	441,295.81	1,342,286.05
Floating vs. Fixed	8,184,881.78	3,497,536.92	11,682,418.70
Overnight Index Swap	523,376.25	321,797.25	845,173.50
Total	9,609,248.28	4,260,629.97	13,869,878.25

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,241	3,554	16,794
Floating vs. Fixed	217,072	113,499	330,571
Overnight Index Swap	11,729	6,695	18,424
Total	242,042	123,747	365,789

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	319,023.58	0.00	51,325.80	6,936.80	197,255.17	145,831.74	621,912.96	1,342,286.05
Floating vs. Fixed	2,200,984.18	1,878,844.04	345,508.83	59,509.14	784,767.33	1,621,688.92	4,791,116.27	11,682,418.70
Overnight Index Swap	181,811.46	30.88	101,689.66	1,873.24	34,213.20	25.76	525,529.29	845,173.50
Total	2,701,819.23	1,878,874.91	498,524.28	68,319.18	1,016,235.69	1,767,546.43	5,938,558.52	13,869,878.25

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,922	0	207	76	2,431	4,366	5,792	16,794
Floating vs. Fixed	76,760	57,552	5,406	1,357	13,665	57,794	118,038	330,571
Overnight Index Swap	879	2	635	77	340	2	16,489	18,424
Total	81,561	57,554	6,248	1,510	16,436	62,162	140,319	365,789

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	495,270.76	235,846.47	354,868.00	190,917.27	36,742.01	17,584.50	11,057.04	1,342,286.05
Floating vs. Fixed	4,330,415.86	1,825,226.69	3,458,816.26	1,591,498.98	212,040.75	125,771.11	138,649.06	11,682,418.70
Overnight Index Swap	557,998.90	112,439.76	143,158.59	26,783.52	2,246.97	1,351.11	1,194.65	845,173.50
Total	5,383,685.52	2,173,512.91	3,956,842.84	1,809,199.77	251,029.74	144,706.72	150,900.75	13,869,878.25

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	2,891	2,669	5,080	3,729	1,017	759	649	16,794
Floating vs. Fixed	60,365	43,106	129,528	74,660	10,051	6,021	6,842	330,571
Overnight Index Swap	5,838	3,892	7,593	849	106	90	56	18,424
Total	69,094	49,667	142,201	79,238	11,174	6,870	7,547	365,789

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

Interest Rate Position

Positions as at:

30 April 2021

AFN	77.35	Afghani
ALL	100.98	Lek
AMD	518.81	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	651.264	Kwanza
ARS	93.43	Argentine Peso
AUD	1.283	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.618	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.62	Taka
BGN	1.6129	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	1948.8	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3249	Brunei Dollar
BOB	6.84	Boliviano
BRL	5.343	Brazilian Real
BSD	1	Bahamian Dollar
BTN	74.397	Ngultrum
BWP	10.7875	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2312	Canadian Dollar
CDF	1981.91	Congolese Franc
CHF	0.9094	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	695.93	Chilean Peso
CNY	6.4771	Yuan Renminbi
COP	3694.13	Colombian Peso
COU	0.0752	Unidad de Valor Real
CRC	616.5	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	90.9	Cape Verde Escudo
CZK	21.332	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.1307	Danish Krone
DOP	56.75	Dominican Peso
DZD	133.4	Algerian Dinar
EGP	15.61	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at:

30 April 2021

ETB	41.9156	Ethiopian Birr
EUR	0.8246	Euro
FJD	2.0032	Fiji Dollar
FKP	0.7207	Falkland Islands Pound
GBP	0.7176	Pound Sterling
GEL	3.438	Lari
GHS	5.76	Cedi
GIP	0.7207	Gibraltar Pound
GMD	50.95	Dalasi
GNF	9849	Guinea Franc
GTQ	7.71	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7631	Hong Kong Dollar
HNL	23.985	Lempira
HRK	6.2339	Croatian Kuna
HTG	84.5	Gourde
HUF	298.35	Forint
IDR	14495	Rupiah
ILS	3.2492	New Israeli Sheqel
INR	74.489	Indian Rupee
IQD	1458	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	122.41	Iceland Krona
JMD	153	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	108.59	Yen
KES	107.75	Kenyan Shilling
KGS	84.8	Som
KHR	4040	Riel
KMF	407.7	Comoro Franc
KPW	130	North Korean Won
KRW	1109.88	Won
KWD	0.3008	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	428.99	Tenge
LAK	9405	Kip
LBP	1505.7	Lebanese Pound
LKR	194	Sri Lanka Rupee
LRD	171.3	Liberian Dollar
LSL	14.225	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.4719	Libyan Dinar

Interest Rate Position

Positions as at:

30 April 2021

MAD	8.8836 Moroccan Dirham
MDL	17.6645 Moldovan Leu
MGA	3783.64 Malagasy Ariary
MKD	50.73 Denar
MMK	1550 Kyat
MNT	2820 Tugrik
MOP	7.996 Pataca
MRO	356 Ouguiya
MUR	40.15 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	784.32 Kwacha
MXN	19.901 Mexican Peso
MXV	2.9304 Mexican Unidad de Inversion (UDI)
MYR	4.1 Malaysian Ringgit
MZN	56.72 Metical
NAD	14.228 Namibia Dollar
NGN	380.55 Naira
NIO	34.85 Cordoba Oro
NOK	8.1817 Norwegian Krone
NPR	118.96 Nepalese Rupee
NZD	1.3782 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.7688 Nuevo Sol
PGK	3.4188 Kina
PHP	48.44 Philippine Peso
PKR	153.95 Pakistan Rupee
PLN	3.7726 Zloty
PYG	6513.64 Guarani
QAR	3.64 Qatari Rial
RON	4.0614 Leu
RSD	96.9 Serbian Dinar
RUB	74.3246 Russian Ruble
RWF	996.533 Rwanda Franc
SAR	3.7499 Saudi Riyal
SBD	7.9051 Solomon Islands Dollar
SCR	14.1995 Seychelles Rupee
SDG	380.0002 Sudanese Pound
SEK	8.3377 Swedish Krona
SGD	1.3249 Singapore Dollar
SHP	0.7202 Saint Helena Pound
SLL	10132 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:

30 April 2021

SRD	14.015 Surinam Dollar
SSP	175.306 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	2510 Syrian Pound
SZL	14.228 Lilangeni
THB	31.35 Baht
TJS	11.31 Somoni
TMT	3.49 New Manat
TND	2.7347 Tunisian Dinar
TOP	2.2099 Pa'anga
TRY	8.1945 Turkish Lira
TTD	6.7493 Trinidad and Tobago Dollar
TWD	27.856 New Taiwan Dollar
TZS	2314 Tanzanian Shilling
UAH	27.7618 Hryvnia
UGX	3595 Uganda Shilling
USD	1 US Dollar
UYU	44.05 Peso Uruguayo
UZS	10510.04 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23047 Dong
VUV	105.79 Vatu
WST	2.46 Tala
XAF	535.5 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	546.5 CFA Franc BCEAO
XPF	98.26 CFP Franc
YER	247.1 Yemeni Rial
ZAR	14.2275 Rand
ZMK	5185 Zambian Kwacha
ZWL	82.3906 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 26 April 2021 to 30 April 2021

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	93,258.39	183,697.72	276,956.11
Total	93,258.39	183,697.72	276,956.11

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	14,357	27,606	41,963
Total	14,357	27,606	41,963

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	21,820.60	9,705.95	52,425.85	61,826.67	2,612.27	6,824.77	108,357.71	13,382.29	276,956.11
Total	21,820.60	9,705.95	52,425.85	61,826.67	2,612.27	6,824.77	108,357.71	13,382.29	276,956.11

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,480	2,692	8,295	12,544	644	2,084	13,378	847	41,963
Total	1,480	2,692	8,295	12,544	644	2,084	13,378	847	41,963

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	248,473.98	16,770.36	5,216.83	2,872.36	3,346.60	245.26	30.70	276,956.11
Total	248,473.98	16,770.36	5,216.83	2,872.36	3,346.60	245.26	30.70	276,956.11

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	40,239	866	325	205	242	81	6	41,963
Total	40,239	866	325	205	242	81	6	41,963

Interest Rate Turnover

Turnover for the period: 26 April 2021 to 30 April 2021

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	5,535.13	321,138.21	326,673.34
Floating vs. Fixed	317,320.28	308,682.04	626,002.32
Overnight Index Swap	16,826.23	15,089.11	31,915.34
Total	339,681.64	644,909.37	984,591.01

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	92	1,286	1,378
Floating vs. Fixed	7,180	3,257	10,436
Overnight Index Swap	559	145	704
Total	7,831	4,688	12,518

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	42,281.77	0.00	26,901.26	1,977.09	9,729.94	1,943.53	243,839.75	326,673.34
Floating vs. Fixed	83,521.92	53,674.26	8,305.34	1,636.99	24,230.27	34,294.23	420,339.32	626,002.32
Overnight Index Swap	7,206.83	0.00	302.08	0.00	0.00	0.00	24,406.44	31,915.34
Total	133,010.51	53,674.26	35,508.67	3,614.08	33,960.21	36,237.77	688,585.51	984,591.01

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	362	0	180	35	87	90	625	1,378
Floating vs. Fixed	1,201	1,250	145	18	180	1,395	6,248	10,436
Overnight Index Swap	41	0	1	0	0	0	662	704
Total	1,604	1,250	326	53	267	1,485	7,534	12,518

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	236,113.58	55,426.05	26,021.60	5,480.35	2,358.44	647.72	625.61	326,673.34
Floating vs. Fixed	278,555.70	111,120.36	130,156.73	82,709.47	18,665.46	3,379.77	1,414.83	626,002.32
Overnight Index Swap	13,762.72	7,895.63	6,999.28	3,135.39	116.73	5.60	0.00	31,915.34
Total	528,432.00	174,442.04	163,177.61	91,325.21	21,140.62	4,033.09	2,040.43	984,591.01

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	142	154	332	274	136	102	240	1,378
Floating vs. Fixed	1,600	984	3,175	3,311	831	252	285	10,436
Overnight Index Swap	90	129	332	142	6	6	0	704
Total	1,832	1,267	3,838	3,726	973	359	525	12,518