

Foreign Exchange Position

Positions as at: 07 May 2021

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	383,283.29	921,956.40	1,305,239.70
Total	383,283.29	921,956.40	1,305,239.70

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	49,251	127,957	177,208
Total	49,251	127,957	177,208

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	97,564.96	39,527.88	239,045.48	295,556.09	12,051.26	31,615.57	548,876.86	41,001.59	1,305,239.70
Total	97,564.96	39,527.88	239,045.48	295,556.09	12,051.26	31,615.57	548,876.86	41,001.59	1,305,239.70

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,082	10,549	41,801	54,014	2,735	8,062	48,755	5,210	177,208
Total	6,082	10,549	41,801	54,014	2,735	8,062	48,755	5,210	177,208

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	996,184.41	156,834.14	78,385.64	48,721.88	17,406.70	6,526.72	1,180.21	1,305,239.70
Total	996,184.41	156,834.14	78,385.64	48,721.88	17,406.70	6,526.72	1,180.21	1,305,239.70

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	155,907	9,593	5,323	3,677	1,718	893	97	177,208
Total	155,907	9,593	5,323	3,677	1,718	893	97	177,208

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	77.25	Afghani
ALL	102.17	Lek
AMD	519.88	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	648.548	Kwanza
ARS	93.564	Argentine Peso
AUD	1.2905	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6278	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.29	Taka
BGN	1.6287	Bulgarian Lev
BHD	0.3762	Bahraini Dinar
BIF	1950.1	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

07 May 2021

BND	1.3351	Brunei Dollar
BOB	6.83	Boliviano
BRL	5.3542	Brazilian Real
BSD	1	Bahamian Dollar
BTN	73.86	Ngultrum
BWP	10.846	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2264	Canadian Dollar
CDF	1963.9	Congolese Franc
CHF	0.9128	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	704.65	Chilean Peso
CNY	6.473	Yuan Renminbi
COP	3848.38	Colombian Peso
COU	0.0727	Unidad de Valor Real
CRC	613.3	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	91.77	Cape Verde Escudo
CZK	21.469	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.1939	Danish Krone
DOP	56.64	Dominican Peso
DZD	132.884	Algerian Dinar
EGP	15.62	Egyptian Pound
ERN	15	Nakfa
ETB	42.0683	Ethiopian Birr
EUR	0.8328	Euro
FJD	2.0117	Fiji Dollar
FKP	0.7186	Falkland Islands Pound
GBP	0.7191	Pound Sterling
GEL	3.4211	Lari
GHS	5.74	Cedi
GIP	0.7188	Gibraltar Pound
GMD	51	Dalasi
GNF	9823	Guinea Franc
GTQ	7.705	Quetzal
GYD	206.97	Guyana Dollar
HKD	7.7692	Hong Kong Dollar
HNL	23.91	Lempira
HRK	6.2716	Croatian Kuna
HTG	86.88	Gourde
HUF	298.79	Forint
IDR	14430	Rupiah
ILS	3.2654	New Israeli Sheqel
INR	73.8	Indian Rupee

Foreign Exchange Position

Positions as at:

07 May 2021

IQD	1458	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	125.81	Iceland Krona
JMD	150.47	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	109.18	Yen
KES	106.9	Kenyan Shilling
KGS	84.7914	Som
KHR	4031.92	Riel
KMF	409.72	Comoro Franc
KPW	130	North Korean Won
KRW	1124.72	Won
KWD	0.301	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	426.49	Tenge
LAK	9381.2	Kip
LBP	1502.5	Lebanese Pound
LKR	196	Sri Lanka Rupee
LRD	171.2	Liberian Dollar
LSL	14.365	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.4795	Libyan Dinar
MAD	8.9147	Moroccan Dirham
MDL	17.6896	Moldovan Leu
MGA	3747.78	Malagasy Ariary
MKD	51.04	Denar
MMK	1550	Kyat
MNT	2814	Tugrik
MOP	8.002	Pataca
MRO	356	Ouguiya
MUR	40.7	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	782.75	Kwacha
MXN	20.244	Mexican Peso
MXV	2.9793	Mexican Unidad de Inversion (UDI)
MYR	4.115	Malaysian Ringgit
MZN	56.98	Metical
NAD	14.356	Namibia Dollar
NGN	380.57	Naira
NIO	34.85	Cordoba Oro
NOK	8.3516	Norwegian Krone
NPR	118.26	Nepalese Rupee
NZD	1.3856	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.8154	Nuevo Sol

Foreign Exchange Position

Positions as at:

07 May 2021

PGK	3.4188	Kina
PHP	47.96	Philippine Peso
PKR	152.45	Pakistan Rupee
PLN	3.805	Zloty
PYG	6727	Guarani
QAR	3.64	Qatari Rial
RON	4.101	Leu
RSD	97.89	Serbian Dinar
RUB	74.702	Russian Ruble
RWF	996.955	Rwanda Franc
SAR	3.7502	Saudi Riyal
SBD	7.8186	Solomon Islands Dollar
SCR	14.44	Seychelles Rupee
SDG	399.2502	Sudanese Pound
SEK	8.4785	Swedish Krona
SGD	1.3351	Singapore Dollar
SHP	0.7186	Saint Helena Pound
SLL	10091.8	Leone
SOS	575	Somali Shilling
SRD	14.018	Surinam Dollar
SSP	175.306	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	2510	Syrian Pound
SZL	14.356	Lilangeni
THB	31.13	Baht
TJS	11.31	Somoni
TMT	3.49	New Manat
TND	2.7482	Tunisian Dinar
TOP	2.2056	Pa'anga
TRY	8.3125	Turkish Lira
TTD	6.7516	Trinidad and Tobago Dollar
TWD	27.95	New Taiwan Dollar
TZS	2314	Tanzanian Shilling
UAH	27.7272	Hryvnia
UGX	3555	Uganda Shilling
USD	1	US Dollar
UYU	44.03	Peso Uruguayo
UZS	10475.2	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23060	Dong
VUV	106.73	Vatu
WST	2.471	Tala
XAF	540.89	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	543.96	CFA Franc BCEAO
XPF	99.25	CFP Franc

Foreign Exchange Position

Positions as at: 07 May 2021

YER	247.17	Yemeni Rial
ZAR	14.3617	Rand
ZMK	5185	Zambian Kwacha
ZWL	82.415	Zimbabwe Dollar

Interest Rate Position

Positions as at: 07 May 2021

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	897,742.41	434,392.00	1,332,134.41
Floating vs. Fixed	8,105,863.83	3,482,484.86	11,588,348.69
Overnight Index Swap	523,355.58	322,767.35	846,122.94
Total	9,526,961.82	4,239,644.21	13,766,606.03

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,242	3,518	16,760
Floating vs. Fixed	215,878	113,345	329,222
Overnight Index Swap	11,903	6,727	18,630
Total	241,022	123,590	364,612

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	318,150.26	0.00	50,856.30	6,301.66	195,443.84	145,450.41	615,931.95	1,332,134.41
Floating vs. Fixed	2,198,554.70	1,879,984.57	342,695.15	59,440.36	778,942.17	1,623,586.20	4,705,145.54	11,588,348.69
Overnight Index Swap	182,319.26	30.90	100,484.26	1,869.34	33,121.55	25.74	528,271.88	846,122.94
Total	2,699,024.23	1,880,015.46	494,035.71	67,611.35	1,007,507.56	1,769,062.35	5,849,349.36	13,766,606.03

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,912	0	207	72	2,413	4,343	5,813	16,760
Floating vs. Fixed	76,654	57,727	5,414	1,356	13,645	58,073	116,354	329,222
Overnight Index Swap	895	2	634	77	341	2	16,679	18,630
Total	81,461	57,729	6,255	1,505	16,399	62,417	138,846	364,612

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	488,767.29	234,766.75	353,947.42	189,447.68	36,713.56	17,570.20	10,921.50	1,332,134.41
Floating vs. Fixed	4,281,801.29	1,808,198.29	3,443,083.63	1,575,535.17	211,819.56	124,631.38	143,279.37	11,588,348.69
Overnight Index Swap	555,432.90	113,754.47	144,996.91	27,174.36	2,235.23	1,343.62	1,185.44	846,122.94
Total	5,326,001.48	2,156,719.51	3,942,027.96	1,792,157.21	250,768.36	143,545.20	155,386.32	13,766,606.03

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	2,909	2,638	5,083	3,717	1,013	760	640	16,760
Floating vs. Fixed	59,863	42,794	129,365	74,256	10,086	6,041	6,819	329,222
Overnight Index Swap	5,859	3,932	7,698	889	106	90	56	18,630
Total	68,631	49,364	142,146	78,862	11,205	6,891	7,515	364,612

Foreign Exchange Rate

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AED	3.6728	UAE Dirham

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AFN	77.25	Afghani
ALL	102.17	Lek
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DKK	6.1939	Danish Krone
DOP	56.64	Dominican Peso
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EGP	15.62	Egyptian Pound
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LRD	171.2	Liberian Dollar
LSL	14.365	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.4795	Libyan Dinar

Interest Rate Position

Positions as at:

07 May 2021

MAD	8.9147 Moroccan Dirham
MDL	17.6896 Moldovan Leu
MGA	3747.78 Malagasy Ariary
MKD	51.04 Denar
MMK	1550 Kyat
MNT	2814 Tugrik
MOP	8.002 Pataca
MRO	356 Ouguiya
MUR	40.7 Mauritius Rupee
MVR	15.42 Rufiyaa
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MXN	20.244 Mexican Peso
MXV	2.9793 Mexican Unidad de Inversion (UDI)
MYR	4.115 Malaysian Ringgit
MZN	56.98 Metical
NAD	14.356 Namibia Dollar
NGN	380.57 Naira
NIO	34.85 Cordoba Oro
NOK	8.3516 Norwegian Krone
NPR	118.26 Nepalese Rupee
NZD	1.3856 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.8154 Nuevo Sol
PGK	3.4188 Kina
PHP	47.96 Philippine Peso
PKR	152.45 Pakistan Rupee
PLN	3.805 Zloty
PYG	6727 Guarani
QAR	3.64 Qatari Rial
RON	4.101 Leu
RSD	97.89 Serbian Dinar
RUB	74.702 Russian Ruble
RWF	996.955 Rwanda Franc
SAR	3.7502 Saudi Riyal
SBD	7.8186 Solomon Islands Dollar
SCR	14.44 Seychelles Rupee
SDG	399.2502 Sudanese Pound
SEK	8.4785 Swedish Krona
SGD	1.3351 Singapore Dollar
SHP	0.7186 Saint Helena Pound
SLL	10091.8 Leone
SOS	575 Somali Shilling

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07 May 2021

SRD	14.018	Surinam Dollar
SSP	175.306	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	2510	Syrian Pound
SZL	14.356	Lilangeni
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TMT	3.49	New Manat
TND	2.7482	Tunisian Dinar
TOP	2.2056	Pa'anga
TRY	8.3125	Turkish Lira
TTD	6.7516	Trinidad and Tobago Dollar
TWD	27.95	New Taiwan Dollar
TZS	2314	Tanzanian Shilling
UAH	27.7272	Hryvnia
UGX	3555	Uganda Shilling
USD	1	US Dollar
UYU	44.03	Peso Uruguayo
UZS	10475.2	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23060	Dong
VUV	106.73	Vatu
WST	2.471	Tala
XAF	540.89	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	543.96	CFA Franc BCEAO
XPF	99.25	CFP Franc
YER	247.17	Yemeni Rial
ZAR	14.3617	Rand
ZMK	5185	Zambian Kwacha
ZWL	82.415	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 03 May 2021 to 07 May 2021

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	86,480.33	136,369.65	222,849.98
Total	86,480.33	136,369.65	222,849.98

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	12,218	24,709	36,927
Total	12,218	24,709	36,927

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	10,138.98	9,228.87	61,615.49	49,628.67	1,949.18	5,419.82	77,457.68	7,411.29	222,849.98
Total	10,138.98	9,228.87	61,615.49	49,628.67	1,949.18	5,419.82	77,457.68	7,411.29	222,849.98

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	618	2,553	10,181	11,473	496	1,704	9,213	691	36,927
Total	618	2,553	10,181	11,473	496	1,704	9,213	691	36,927

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	198,911.31	14,141.96	5,165.23	2,961.19	1,522.51	143.70	4.09	222,849.98
Total	198,911.31	14,141.96	5,165.23	2,961.19	1,522.51	143.70	4.09	222,849.98

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	35,556	783	298	153	122	14	2	36,927
Total	35,556	783	298	153	122	14	2	36,927

Interest Rate Turnover

Turnover for the period: 03 May 2021 to 07 May 2021

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	4,680.66	463,576.95	468,257.61
Floating vs. Fixed	213,226.01	308,004.68	521,230.68
Overnight Index Swap	15,934.17	13,998.25	29,932.43
Total	233,840.84	785,579.88	1,019,420.72

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	76	1,213	1,289
Floating vs. Fixed	6,461	2,646	9,107
Overnight Index Swap	579	130	709
Total	7,116	3,988	11,104

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	39,260.14	0.00	27,029.21	2,424.30	7,831.10	1,800.13	389,912.73	468,257.61
Floating vs. Fixed	63,221.50	22,085.82	9,971.24	2,703.35	5,393.55	36,983.40	380,871.84	521,230.68
Overnight Index Swap	5,885.40	0.00	0.00	0.00	9.16	0.00	24,037.87	29,932.43
Total	108,367.04	22,085.82	37,000.45	5,127.65	13,233.81	38,783.53	794,822.43	1,019,420.72

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	305	0	178	44	52	43	667	1,289
Floating vs. Fixed	807	763	128	27	51	1,321	6,010	9,107
Overnight Index Swap	27	0	0	0	2	0	681	709
Total	1,139	763	306	71	105	1,364	7,357	11,104

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	360,715.46	72,299.69	27,054.92	4,695.37	2,415.25	536.62	540.31	468,257.61
Floating vs. Fixed	243,897.78	91,246.58	106,707.01	56,010.72	14,477.31	1,233.18	7,658.10	521,230.68
Overnight Index Swap	14,695.88	5,985.96	6,266.64	2,866.40	113.87	3.67	0.00	29,932.43
Total	619,309.12	169,532.23	140,028.58	63,572.49	17,006.42	1,773.48	8,198.41	1,019,420.72

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	132	310	249	131	91	218	1,289
Floating vs. Fixed	1,281	879	2,931	2,839	635	195	347	9,107
Overnight Index Swap	147	62	337	160	2	2	0	709
Total	1,586	1,073	3,578	3,247	768	288	565	11,104