

Foreign Exchange Position

Positions as at: 01 April 2021

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	438,559.55	1,000,059.41	1,438,618.95
Total	438,559.55	1,000,059.41	1,438,618.95

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	61,385	152,288	213,673
Total	61,385	152,288	213,673

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	113,995.44	48,223.36	270,364.64	313,551.31	12,429.05	32,261.36	603,255.38	44,538.41	1,438,618.95
Total	113,995.44	48,223.36	270,364.64	313,551.31	12,429.05	32,261.36	603,255.38	44,538.41	1,438,618.95

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,571	14,766	49,397	67,212	2,454	8,945	59,606	4,722	213,673
Total	6,571	14,766	49,397	67,212	2,454	8,945	59,606	4,722	213,673

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	1,110,329.92	174,948.43	73,962.21	56,162.72	15,700.11	6,390.05	1,125.52	1,438,618.95
Total	1,110,329.92	174,948.43	73,962.21	56,162.72	15,700.11	6,390.05	1,125.52	1,438,618.95

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	191,999	10,170	4,768	4,132	1,694	819	91	213,673
Total	191,999	10,170	4,768	4,132	1,694	819	91	213,673

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	77.2	Afghani
ALL	104.92	Lek
AMD	528	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	621.15	Kwanza
ARS	91.95	Argentine Peso
AUD	1.316	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6666	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.45	Taka
BGN	1.6692	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	1944.5	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

01 April 2021

BND	1.3478	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.7745	Brazilian Real
BSD	1	Bahamian Dollar
BTN	73.557	Ngultrum
BWP	11.0619	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2634	Canadian Dollar
CDF	1976.8	Congolese Franc
CHF	0.942	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	728.93	Chilean Peso
CNY	6.5716	Yuan Renminbi
COP	3727.25	Colombian Peso
COU	0.075	Unidad de Valor Real
CRC	613.3	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	93.96	Cape Verde Escudo
CZK	22.302	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.3463	Danish Krone
DOP	56.76	Dominican Peso
DZD	133.52	Algerian Dinar
EGP	15.67	Egyptian Pound
ERN	15	Nakfa
ETB	41.2493	Ethiopian Birr
EUR	0.8534	Euro
FJD	2.0396	Fiji Dollar
FKP	0.7267	Falkland Islands Pound
GBP	0.7276	Pound Sterling
GEL	3.39	Lari
GHS	5.75	Cedi
GIP	0.7267	Gibraltar Pound
GMD	50.6	Dalasi
GNF	9969	Guinea Franc
GTQ	7.7	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7747	Hong Kong Dollar
HNL	23.994	Lempira
HRK	6.4587	Croatian Kuna
HTG	79.6	Gourde
HUF	309.84	Forint
IDR	14470	Rupiah
ILS	3.3334	New Israeli Sheqel
INR	73.44	Indian Rupee

Foreign Exchange Position

Positions as at:

01 April 2021

IQD	1458	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	126.6	Iceland Krona
JMD	145	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	110.34	Yen
KES	109.4	Kenyan Shilling
KGS	84.7792	Som
KHR	4035	Riel
KMF	419.08	Comoro Franc
KPW	130	North Korean Won
KRW	1132.59	Won
KWD	0.3018	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	424.89	Tenge
LAK	9380	Kip
LBP	1505.7	Lebanese Pound
LKR	198.5	Sri Lanka Rupee
LRD	172	Liberian Dollar
LSL	14.9075	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.522	Libyan Dinar
MAD	9.0651	Moroccan Dirham
MDL	17.958	Moldovan Leu
MGA	3790.03	Malagasy Ariary
MKD	52.45	Denar
MMK	1400	Kyat
MNT	2825	Tugrik
MOP	8.008	Pataca
MRO	356	Ouguiya
MUR	40.2	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	776.34	Kwacha
MXN	20.57	Mexican Peso
MXV	3.0508	Mexican Unidad de Inversion (UDI)
MYR	4.149	Malaysian Ringgit
MZN	68.23	Metical
NAD	14.913	Namibia Dollar
NGN	380.55	Naira
NIO	34.8	Cordoba Oro
NOK	8.5533	Norwegian Krone
NPR	117.41	Nepalese Rupee
NZD	1.4318	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.7708	Nuevo Sol

Foreign Exchange Position

Positions as at:

01 April 2021

PGK	3.4843	Kina
PHP	48.56	Philippine Peso
PKR	152.75	Pakistan Rupee
PLN	3.9725	Zloty
PYG	6436	Guarani
QAR	3.64	Qatari Rial
RON	4.1972	Leu
RSD	100.18	Serbian Dinar
RUB	75.7223	Russian Ruble
RWF	993.746	Rwanda Franc
SAR	3.7503	Saudi Riyal
SBD	7.9051	Solomon Islands Dollar
SCR	20.65	Seychelles Rupee
SDG	380.0002	Sudanese Pound
SEK	8.735	Swedish Krona
SGD	1.3478	Singapore Dollar
SHP	0.7267	Saint Helena Pound
SLL	10130	Leone
SOS	575	Somali Shilling
SRD	14.018	Surinam Dollar
SSP	175.3061	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	1256	Syrian Pound
SZL	14.8888	Lilangeni
THB	31.3	Baht
TJS	11.3	Somoni
TMT	3.49	New Manat
TND	2.7848	Tunisian Dinar
TOP	2.2099	Pa'anga
TRY	8.3312	Turkish Lira
TTD	6.7493	Trinidad and Tobago Dollar
TWD	28.5	New Taiwan Dollar
TZS	2314	Tanzanian Shilling
UAH	27.8096	Hryvnia
UGX	3658	Uganda Shilling
USD	1	US Dollar
UYU	44.52	Peso Uruguayo
UZS	10469.98	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23070	Dong
VUV	106	Vatu
WST	2.4679	Tala
XAF	554.14	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	554.75	CFA Franc BCEAO
XPF	101.69	CFP Franc

Foreign Exchange Position

Positions as at:

01 April 2021

YER	247.2	Yemeni Rial
ZAR	14.9129	Rand
ZMK	5185	Zambian Kwacha
ZWL	81.5961	Zimbabwe Dollar

Interest Rate Position

Positions as at:

01 April 2021

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	890,826.30	684,878.02	1,575,704.32
Floating vs. Fixed	8,587,278.91	3,698,001.83	12,285,280.74
Overnight Index Swap	577,274.02	336,701.93	913,975.95
Total	10,055,379.23	4,719,581.79	14,774,961.02

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,137	4,492	17,628
Floating vs. Fixed	227,820	115,948	343,768
Overnight Index Swap	11,274	6,756	18,030
Total	252,231	127,195	379,426

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	365,017.16	0.00	76,219.57	8,402.32	206,733.56	146,080.53	773,251.17	1,575,704.32
Floating vs. Fixed	2,274,320.28	2,276,787.91	330,988.71	59,772.16	803,262.01	1,644,883.35	4,895,266.32	12,285,280.74
Overnight Index Swap	175,464.40	30.43	102,604.20	1,292.43	35,998.83	25.72	598,559.93	913,975.95
Total	2,814,801.84	2,276,818.34	509,812.48	69,466.91	1,045,994.41	1,790,989.60	6,267,077.42	14,774,961.02

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,180	0	357	94	2,482	4,308	6,207	17,628
Floating vs. Fixed	76,166	73,093	5,452	1,358	14,111	57,776	115,813	343,768
Overnight Index Swap	835	2	638	61	338	2	16,154	18,030
Total	81,181	73,095	6,447	1,513	16,931	62,086	138,174	379,426

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	677,253.57	280,793.76	364,259.10	189,119.19	35,833.67	17,481.37	10,963.66	1,575,704.32
Floating vs. Fixed	4,763,903.88	1,900,457.52	3,575,281.15	1,572,267.78	207,591.03	126,630.85	139,148.52	12,285,280.74
Overnight Index Swap	617,658.06	122,776.15	143,188.38	25,553.93	2,305.92	1,329.31	1,164.20	913,975.95
Total	6,058,815.51	2,304,027.43	4,082,728.64	1,786,940.90	245,730.62	145,441.54	151,276.37	14,774,961.02

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	2,973	2,798	5,212	3,900	1,098	825	822	17,628
Floating vs. Fixed	64,048	44,434	139,239	73,414	9,521	6,032	7,080	343,768
Overnight Index Swap	5,903	3,743	7,350	782	106	90	56	18,030
Total	72,924	50,975	151,801	78,096	10,725	6,947	7,958	379,426

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

Interest Rate Position

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ALL	104.92 Lek
AMD	528 Armenian Dram
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DOP	56.76 Dominican Peso
DZD	133.52 Algerian Dinar
EGP	15.67 Egyptian Pound
ERN	15 Nakfa

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ETB	41.2493	Ethiopian Birr
EUR	0.8534	Euro
FJD	2.0396	Fiji Dollar
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LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.522	Libyan Dinar

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01 April 2021

MAD	9.0651 Moroccan Dirham
MDL	17.958 Moldovan Leu
MGA	3790.03 Malagasy Ariary
MKD	52.45 Denar
MMK	1400 Kyat
MNT	2825 Tugrik
MOP	8.008 Pataca
MRO	356 Ouguiya
MUR	40.2 Mauritian Rupee
MVR	15.42 Rufiyaa
MWK	776.34 Kwacha
MXN	20.57 Mexican Peso
MXV	3.0508 Mexican Unidad de Inversion (UDI)
MYR	4.149 Malaysian Ringgit
MZN	68.23 Metical
NAD	14.913 Namibia Dollar
NGN	380.55 Naira
NIO	34.8 Cordoba Oro
NOK	8.5533 Norwegian Krone
NPR	117.41 Nepalese Rupee
NZD	1.4318 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.7708 Nuevo Sol
PGK	3.4843 Kina
PHP	48.56 Philippine Peso
PKR	152.75 Pakistan Rupee
PLN	3.9725 Zloty
PYG	6436 Guarani
QAR	3.64 Qatari Rial
RON	4.1972 Leu
RSD	100.18 Serbian Dinar
RUB	75.7223 Russian Ruble
RWF	993.746 Rwanda Franc
SAR	3.7503 Saudi Riyal
SBD	7.9051 Solomon Islands Dollar
SCR	20.65 Seychelles Rupee
SDG	380.0002 Sudanese Pound
SEK	8.735 Swedish Krona
SGD	1.3478 Singapore Dollar
SHP	0.7267 Saint Helena Pound
SLL	10130 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:

01 April 2021

SRD	14.018 Surinam Dollar
SSP	175.3061 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	1256 Syrian Pound
SZL	14.8888 Lilangeni
THB	31.3 Baht
TJS	11.3 Somoni
TMT	3.49 New Manat
TND	2.7848 Tunisian Dinar
TOP	2.2099 Pa'anga
TRY	8.3312 Turkish Lira
TTD	6.7493 Trinidad and Tobago Dollar
TWD	28.5 New Taiwan Dollar
TZS	2314 Tanzanian Shilling
UAH	27.8096 Hryvnia
UGX	3658 Uganda Shilling
USD	1 US Dollar
UYU	44.52 Peso Uruguayo
UZS	10469.98 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23070 Dong
VUV	106 Vatu
WST	2.4679 Tala
XAF	554.14 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	554.75 CFA Franc BCEAO
XPF	101.69 CFP Franc
YER	247.2 Yemeni Rial
ZAR	14.9129 Rand
ZMK	5185 Zambian Kwacha
ZWL	81.5961 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

29 March 2021 to

01 April 2021

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	83,589.52	141,219.64	224,809.16
Total	83,589.52	141,219.64	224,809.16

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	10,824	20,635	31,459
Total	10,824	20,635	31,459

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	15,601.33	10,657.02	39,682.02	50,127.22	1,647.07	4,393.75	94,628.33	8,072.42	224,809.16
Total	15,601.33	10,657.02	39,682.02	50,127.22	1,647.07	4,393.75	94,628.33	8,072.42	224,809.16

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	982	2,433	6,747	8,932	392	1,354	9,999	621	31,459
Total	982	2,433	6,747	8,932	392	1,354	9,999	621	31,459

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	195,879.40	16,232.12	6,318.24	3,581.69	2,645.74	128.27	23.70	224,809.16
Total	195,879.40	16,232.12	6,318.24	3,581.69	2,645.74	128.27	23.70	224,809.16

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	29,859	893	311	230	139	26	2	31,459
Total	29,859	893	311	230	139	26	2	31,459

Interest Rate Turnover

Turnover for the period:

29 March 2021 to

01 April 2021

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,611.62	465,458.80	479,070.42
Floating vs. Fixed	333,928.45	363,197.51	697,125.95
Overnight Index Swap	13,525.08	15,183.97	28,709.06
Total	361,065.15	843,840.28	1,204,905.43

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	157	1,578	1,735
Floating vs. Fixed	6,760	3,639	10,398
Overnight Index Swap	270	120	390
Total	7,187	5,337	12,523

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	71,959.33	0.00	36,025.32	1,430.06	20,220.76	2,225.28	347,209.67	479,070.42
Floating vs. Fixed	151,592.53	73,201.29	9,969.05	1,152.00	15,677.47	38,143.80	407,389.82	697,125.95
Overnight Index Swap	2,989.00	0.00	0.00	62.04	906.29	0.00	24,751.73	28,709.06
Total	226,540.86	73,201.29	45,994.37	2,644.10	36,804.51	40,369.08	779,351.22	1,204,905.43

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	477	0	234	35	97	93	799	1,735
Floating vs. Fixed	1,229	2,072	207	37	179	1,200	5,475	10,398
Overnight Index Swap	27	0	0	17	2	0	345	390
Total	1,733	2,072	441	89	278	1,293	6,619	12,523

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	352,707.24	84,688.07	32,797.13	6,801.22	1,575.94	273.91	226.91	479,070.42
Floating vs. Fixed	368,429.34	109,471.01	116,834.50	78,791.14	17,768.69	1,993.21	3,838.05	697,125.95
Overnight Index Swap	6,338.91	10,241.11	10,851.92	1,029.81	234.53	12.77	0.00	28,709.06
Total	727,475.50	204,400.19	160,483.56	86,622.17	19,579.16	2,279.89	4,064.96	1,204,905.43

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	206	401	367	168	117	296	1,735
Floating vs. Fixed	1,554	948	2,712	3,926	614	201	444	10,398
Overnight Index Swap	60	65	163	81	11	10	0	390
Total	1,795	1,219	3,276	4,374	793	328	740	12,523