

## Foreign Exchange Position

Positions as at: 09 April 2021

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	400,477.28	941,535.01	1,342,012.29
<b>Total</b>	<b>400,477.28</b>	<b>941,535.01</b>	<b>1,342,012.29</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	52,213	135,214	187,427
<b>Total</b>	<b>52,213</b>	<b>135,214</b>	<b>187,427</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	104,560.28	44,477.89	243,060.64	299,905.58	12,988.35	31,405.99	567,419.92	38,193.64	1,342,012.29
<b>Total</b>	<b>104,560.28</b>	<b>44,477.89</b>	<b>243,060.64</b>	<b>299,905.58</b>	<b>12,988.35</b>	<b>31,405.99</b>	<b>567,419.92</b>	<b>38,193.64</b>	<b>1,342,012.29</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,138	12,213	40,828	58,455	2,447	8,503	54,238	4,605	187,427
<b>Total</b>	<b>6,138</b>	<b>12,213</b>	<b>40,828</b>	<b>58,455</b>	<b>2,447</b>	<b>8,503</b>	<b>54,238</b>	<b>4,605</b>	<b>187,427</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	1,019,286.92	167,773.23	79,594.46	51,611.96	16,254.51	6,367.68	1,123.52	1,342,012.29
<b>Total</b>	<b>1,019,286.92</b>	<b>167,773.23</b>	<b>79,594.46</b>	<b>51,611.96</b>	<b>16,254.51</b>	<b>6,367.68</b>	<b>1,123.52</b>	<b>1,342,012.29</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	165,878	9,847	5,341	3,741	1,713	817	90	187,427
<b>Total</b>	<b>165,878</b>	<b>9,847</b>	<b>5,341</b>	<b>3,741</b>	<b>1,713</b>	<b>817</b>	<b>90</b>	<b>187,427</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	77.35	Afghani
ALL	102.71	Lek
AMD	534	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	623.315	Kwanza
ARS	92.145	Argentine Peso
AUD	1.313	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6463	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.62	Taka
BGN	1.6474	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	1945.7	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

09 April 2021

BND	1.3412	Brunei Dollar
BOB	6.83	Boliviano
BRL	5.6143	Brazilian Real
BSD	1	Bahamian Dollar
BTN	74.368	Ngultrum
BWP	10.8932	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2607	Canadian Dollar
CDF	1976.8	Congolese Franc
CHF	0.9294	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	713.49	Chilean Peso
CNY	6.5415	Yuan Renminbi
COP	3653.09	Colombian Peso
COU	0.0765	Unidad de Valor Real
CRC	609.5	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	92.82	Cape Verde Escudo
CZK	21.759	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.2637	Danish Krone
DOP	56.83	Dominican Peso
DZD	132.14	Algerian Dinar
EGP	15.65	Egyptian Pound
ERN	15	Nakfa
ETB	41.4626	Ethiopian Birr
EUR	0.8422	Euro
FJD	2.035	Fiji Dollar
FKP	0.7254	Falkland Islands Pound
GBP	0.7279	Pound Sterling
GEL	3.405	Lari
GHS	5.75	Cedi
GIP	0.7254	Gibraltar Pound
GMD	50.6	Dalasi
GNF	9955	Guinea Franc
GTQ	7.71	Quetzal
GYD	208.28	Guyana Dollar
HKD	7.7847	Hong Kong Dollar
HNL	23.993	Lempira
HRK	6.3797	Croatian Kuna
HTG	79.9012	Gourde
HUF	302.08	Forint
IDR	14490	Rupiah
ILS	3.2898	New Israeli Sheqel
INR	74.352	Indian Rupee

## Foreign Exchange Position

Positions as at:

09 April 2021

IQD	1458	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	126.76	Iceland Krona
JMD	144.43	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	109.84	Yen
KES	108.15	Kenyan Shilling
KGS	84.7869	Som
KHR	4035	Riel
KMF	414.04	Comoro Franc
KPW	130	North Korean Won
KRW	1119.03	Won
KWD	0.3016	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	432.09	Tenge
LAK	9335.76	Kip
LBP	1505.5	Lebanese Pound
LKR	200	Sri Lanka Rupee
LRD	172.1	Liberian Dollar
LSL	14.5625	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.5104	Libyan Dinar
MAD	8.996	Moroccan Dirham
MDL	17.884	Moldovan Leu
MGA	3796.2	Malagasy Ariary
MKD	51.57	Denar
MMK	1400	Kyat
MNT	2833	Tugrik
MOP	8.018	Pataca
MRO	356	Ouguiya
MUR	39.95	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	776.34	Kwacha
MXN	20.2054	Mexican Peso
MXV	2.9861	Mexican Unidad de Inversion (UDI)
MYR	4.13	Malaysian Ringgit
MZN	64.84	Metical
NAD	14.562	Namibia Dollar
NGN	380.55	Naira
NIO	34.8	Cordoba Oro
NOK	8.4643	Norwegian Krone
NPR	119.28	Nepalese Rupee
NZD	1.4255	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.608	Nuevo Sol

## Foreign Exchange Position

Positions as at:

09 April 2021

PGK	3.4072	Kina
PHP	48.77	Philippine Peso
PKR	152.29	Pakistan Rupee
PLN	3.8502	Zloty
PYG	6254	Guarani
QAR	3.6416	Qatari Rial
RON	4.1417	Leu
RSD	98.96	Serbian Dinar
RUB	76.9	Russian Ruble
RWF	994.328	Rwanda Franc
SAR	3.7502	Saudi Riyal
SBD	7.6864	Solomon Islands Dollar
SCR	18.75	Seychelles Rupee
SDG	380.0002	Sudanese Pound
SEK	8.6277	Swedish Krona
SGD	1.3412	Singapore Dollar
SHP	0.7243	Saint Helena Pound
SLL	10130	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
SYR	1256	Syrian Pound
SZL	14.562	Lilangeni
THB	31.36	Baht
TJS	11.304	Somoni
TMT	3.49	New Manat
TND	2.7659	Tunisian Dinar
TOP	2.206	Pa'anga
TRY	8.131	Turkish Lira
TTD	6.7245	Trinidad and Tobago Dollar
TWD	28.456	New Taiwan Dollar
TZS	2314	Tanzanian Shilling
UAH	27.9143	Hryvnia
UGX	3640.2	Uganda Shilling
USD	1	US Dollar
UYU	44.25	Peso Uruguayo
UZS	10474.24	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23090	Dong
VUV	107.05	Vatu
WST	2.4869	Tala
XAF	547.09	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	552	CFA Franc BCEAO
XPF	100.39	CFP Franc

## Foreign Exchange Position

Positions as at:

09 April 2021

YER	247.15	Yemeni Rial
ZAR	14.5546	Rand
ZMK	5185	Zambian Kwacha
ZWL	84.397	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

09 April 2021

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	892,273.92	909,701.13	1,801,975.05
Floating vs. Fixed	8,510,614.14	3,791,188.50	12,301,802.64
Overnight Index Swap	563,697.54	329,333.42	893,030.96
<b>Total</b>	<b>9,966,585.60</b>	<b>5,030,223.06</b>	<b>14,996,808.65</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,170	4,806	17,976
Floating vs. Fixed	228,524	116,320	344,844
Overnight Index Swap	11,407	6,734	18,141
<b>Total</b>	<b>253,101</b>	<b>127,860</b>	<b>380,961</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	375,405.79	0.00	80,710.00	10,744.54	207,166.76	146,789.67	981,158.29	1,801,975.05
Floating vs. Fixed	2,289,668.47	2,263,827.97	335,888.64	61,052.76	808,451.34	1,639,852.15	4,903,061.31	12,301,802.64
Overnight Index Swap	173,983.91	30.57	101,323.82	1,696.35	34,660.52	25.69	581,310.10	893,030.96
<b>Total</b>	<b>2,839,058.17</b>	<b>2,263,858.55</b>	<b>517,922.46</b>	<b>73,493.64</b>	<b>1,050,278.62</b>	<b>1,786,667.51</b>	<b>6,465,529.70</b>	<b>14,996,808.65</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,260	0	408	148	2,539	4,350	6,271	17,976
Floating vs. Fixed	76,907	73,297	5,465	1,394	14,157	57,846	115,780	344,844
Overnight Index Swap	865	2	633	73	335	2	16,231	18,141
<b>Total</b>	<b>82,032</b>	<b>73,299</b>	<b>6,506</b>	<b>1,615</b>	<b>17,031</b>	<b>62,198</b>	<b>138,281</b>	<b>380,961</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	856,205.94	313,438.59	374,018.01	191,240.83	37,788.41	17,939.78	11,343.50	1,801,975.05
Floating vs. Fixed	4,741,842.43	1,912,622.99	3,587,220.99	1,578,634.58	210,084.16	129,046.25	142,351.24	12,301,802.64
Overnight Index Swap	596,106.38	122,581.91	143,494.63	26,005.52	2,320.18	1,343.91	1,178.44	893,030.96
<b>Total</b>	<b>6,194,154.75</b>	<b>2,348,643.49</b>	<b>4,104,733.63</b>	<b>1,795,880.93</b>	<b>250,192.74</b>	<b>148,329.94</b>	<b>154,873.18</b>	<b>14,996,808.65</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	3,014	2,843	5,273	3,956	1,150	848	892	17,976
Floating vs. Fixed	63,648	44,522	139,828	73,749	9,715	6,128	7,255	344,844
Overnight Index Swap	5,897	3,770	7,413	805	105	91	60	18,141
<b>Total</b>	<b>72,559</b>	<b>51,135</b>	<b>152,514</b>	<b>78,510</b>	<b>10,970</b>	<b>7,067</b>	<b>8,207</b>	<b>380,961</b>

### Foreign Exchange Rate

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## Interest Rate Position

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CZK	21.759	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.2637	Danish Krone
DOP	56.83	Dominican Peso
DZD	132.14	Algerian Dinar
EGP	15.65	Egyptian Pound
ERN	15	Nakfa

## Interest Rate Position

Positions as at:

09 April 2021

ETB	41.4626	Ethiopian Birr
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LRD	172.1	Liberian Dollar
LSL	14.5625	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.5104	Libyan Dinar

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09 April 2021

MAD	8.996 Moroccan Dirham
MDL	17.884 Moldovan Leu
MGA	3796.2 Malagasy Ariary
MKD	51.57 Denar
MMK	1400 Kyat
MNT	2833 Tugrik
MOP	8.018 Pataca
MRO	356 Ouguiya
MUR	39.95 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	776.34 Kwacha
MXN	20.2054 Mexican Peso
MXV	2.9861 Mexican Unidad de Inversion (UDI)
MYR	4.13 Malaysian Ringgit
MZN	64.84 Metical
NAD	14.562 Namibia Dollar
NGN	380.55 Naira
NIO	34.8 Cordoba Oro
NOK	8.4643 Norwegian Krone
NPR	119.28 Nepalese Rupee
NZD	1.4255 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.608 Nuevo Sol
PGK	3.4072 Kina
PHP	48.77 Philippine Peso
PKR	152.29 Pakistan Rupee
PLN	3.8502 Zloty
PYG	6254 Guarani
QAR	3.6416 Qatari Rial
RON	4.1417 Leu
RSD	98.96 Serbian Dinar
RUB	76.9 Russian Ruble
RWF	994.328 Rwanda Franc
SAR	3.7502 Saudi Riyal
SBD	7.6864 Solomon Islands Dollar
SCR	18.75 Seychelles Rupee
SDG	380.0002 Sudanese Pound
SEK	8.6277 Swedish Krona
SGD	1.3412 Singapore Dollar
SHP	0.7243 Saint Helena Pound
SLL	10130 Leone
SOS	575 Somali Shilling

## Interest Rate Position

Positions as at:

09 April 2021

SRD	14.018 Surinam Dollar
SSP	175.306 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	1256 Syrian Pound
SZL	14.562 Lilangeni
THB	31.36 Baht
TJS	11.304 Somoni
TMT	3.49 New Manat
TND	2.7659 Tunisian Dinar
TOP	2.206 Pa'anga
TRY	8.131 Turkish Lira
TTD	6.7245 Trinidad and Tobago Dollar
TWD	28.456 New Taiwan Dollar
TZS	2314 Tanzanian Shilling
UAH	27.9143 Hryvnia
UGX	3640.2 Uganda Shilling
USD	1 US Dollar
UYU	44.25 Peso Uruguayo
UZS	10474.24 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23090 Dong
VUV	107.05 Vatu
WST	2.4869 Tala
XAF	547.09 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	552 CFA Franc BCEAO
XPF	100.39 CFP Franc
YER	247.15 Yemeni Rial
ZAR	14.5546 Rand
ZMK	5185 Zambian Kwacha
ZWL	84.397 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

07 April 2021 to

09 April 2021

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	92,978.17	152,145.70	245,123.88
Total	92,978.17	152,145.70	245,123.88

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	12,585	28,210	40,795
Total	12,585	28,210	40,795

### 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	15,663.32	11,005.58	54,556.96	68,617.15	4,100.77	6,854.35	77,474.26	6,851.49	245,123.88
Total	15,663.32	11,005.58	54,556.96	68,617.15	4,100.77	6,854.35	77,474.26	6,851.49	245,123.88

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,077	2,654	12,505	13,142	787	2,134	7,863	634	40,795
Total	1,077	2,654	12,505	13,142	787	2,134	7,863	634	40,795

### 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	222,074.19	12,141.81	5,129.57	3,653.83	2,043.68	80.81	0.00	245,123.88
Total	222,074.19	12,141.81	5,129.57	3,653.83	2,043.68	80.81	0.00	245,123.88

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	39,352	759	283	209	176	17	0	40,795
Total	39,352	759	283	209	176	17	0	40,795

## Interest Rate Turnover

Turnover for the period:

07 April 2021 to

09 April 2021

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,822.02	1,172,645.87	1,188,467.89
Floating vs. Fixed	352,750.86	853,595.17	1,206,346.03
Overnight Index Swap	14,841.00	17,510.07	32,351.07
<b>Total</b>	<b>383,413.88</b>	<b>2,043,751.11</b>	<b>2,427,165.00</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	183	3,483	3,666
Floating vs. Fixed	8,326	4,725	13,051
Overnight Index Swap	667	157	824
<b>Total</b>	<b>9,175</b>	<b>8,365</b>	<b>17,540</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	128,684.69	0.00	74,939.14	10,087.16	21,307.15	3,218.54	950,231.21	1,188,467.89
Floating vs. Fixed	132,442.38	108,830.31	13,312.80	6,952.59	25,441.17	41,562.93	877,803.86	1,206,346.03
Overnight Index Swap	4,818.83	0.00	0.00	412.69	0.00	0.00	27,119.55	32,351.07
<b>Total</b>	<b>265,945.90</b>	<b>108,830.31</b>	<b>88,251.94</b>	<b>17,452.44</b>	<b>46,748.33</b>	<b>44,781.47</b>	<b>1,855,154.62</b>	<b>2,427,165.00</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	963	0	517	161	243	170	1,612	3,666
Floating vs. Fixed	1,998	2,608	303	95	311	1,189	6,548	13,051
Overnight Index Swap	55	0	0	13	0	0	756	824
<b>Total</b>	<b>3,016</b>	<b>2,608</b>	<b>820</b>	<b>269</b>	<b>554</b>	<b>1,358</b>	<b>8,916</b>	<b>17,540</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	889,504.69	194,201.37	77,587.83	15,702.81	6,906.75	2,530.29	2,034.15	1,188,467.89
Floating vs. Fixed	652,388.74	222,901.07	188,137.35	108,395.33	21,520.44	6,136.37	6,866.74	1,206,346.03
Overnight Index Swap	12,857.01	6,348.74	11,043.36	1,855.38	227.66	12.16	6.76	32,351.07
<b>Total</b>	<b>1,554,750.44</b>	<b>423,451.18</b>	<b>276,768.53</b>	<b>125,953.52</b>	<b>28,654.84</b>	<b>8,678.82</b>	<b>8,907.65</b>	<b>2,427,165.00</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	397	410	811	722	387	271	669	3,666
Floating vs. Fixed	1,562	1,274	4,238	3,985	871	356	767	13,051
Overnight Index Swap	162	93	432	117	5	7	8	824
<b>Total</b>	<b>2,120</b>	<b>1,777</b>	<b>5,480</b>	<b>4,824</b>	<b>1,263</b>	<b>634</b>	<b>1,444</b>	<b>17,540</b>