

Foreign Exchange Position

Positions as at: 16 April 2021

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	392,100.30	923,280.93	1,315,381.22
Total	392,100.30	923,280.93	1,315,381.22

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	49,228	129,044	178,272
Total	49,228	129,044	178,272

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	102,497.51	40,043.49	240,989.94	287,414.07	12,096.96	31,807.04	561,283.30	39,248.90	1,315,381.22
Total	102,497.51	40,043.49	240,989.94	287,414.07	12,096.96	31,807.04	561,283.30	39,248.90	1,315,381.22

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,286	11,063	40,374	54,058	2,570	8,120	51,063	4,738	178,272
Total	6,286	11,063	40,374	54,058	2,570	8,120	51,063	4,738	178,272

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	995,778.14	162,193.10	83,109.90	50,205.04	16,601.50	6,342.23	1,151.31	1,315,381.22
Total	995,778.14	162,193.10	83,109.90	50,205.04	16,601.50	6,342.23	1,151.31	1,315,381.22

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	157,225	9,271	5,445	3,692	1,725	822	92	178,272
Total	157,225	9,271	5,445	3,692	1,725	822	92	178,272

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	77.3	Afghani
ALL	102.47	Lek
AMD	518.34	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	638.2	Kwanza
ARS	92.66	Argentine Peso
AUD	1.2943	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6305	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.62	Taka
BGN	1.6323	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	1946	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

16 April 2021

BND	1.3358	Brunei Dollar
BOB	6.83	Boliviano
BRL	5.6526	Brazilian Real
BSD	1	Bahamian Dollar
BTN	75.127	Ngultrum
BWP	10.929	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.252	Canadian Dollar
CDF	1976.8	Congolese Franc
CHF	0.9224	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	708.9	Chilean Peso
CNY	6.5292	Yuan Renminbi
COP	3655.3	Colombian Peso
COU	0.076	Unidad de Valor Real
CRC	611.5	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	91.93	Cape Verde Escudo
CZK	21.631	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.2075	Danish Krone
DOP	56.85	Dominican Peso
DZD	132.03	Algerian Dinar
EGP	15.62	Egyptian Pound
ERN	15	Nakfa
ETB	41.615	Ethiopian Birr
EUR	0.8346	Euro
FJD	2.0446	Fiji Dollar
FKP	0.7242	Falkland Islands Pound
GBP	0.7256	Pound Sterling
GEL	3.43	Lari
GHS	5.75	Cedi
GIP	0.7242	Gibraltar Pound
GMD	50.7	Dalasi
GNF	9948	Guinea Franc
GTQ	7.71	Quetzal
GYP	207.98	Guyana Dollar
HKD	7.7647	Hong Kong Dollar
HNL	23.988	Lempira
HRK	6.3179	Croatian Kuna
HTG	80.5	Gourde
HUF	298.91	Forint
IDR	14600	Rupiah
ILS	3.279	New Israeli Sheqel
INR	75.05	Indian Rupee

Foreign Exchange Position

Positions as at:

16 April 2021

IQD	1458	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	126.56	Iceland Krona
JMD	148	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	108.91	Yen
KES	106.7	Kenyan Shilling
KGS	84.8	Som
KHR	4038	Riel
KMF	411.23	Comoro Franc
KPW	130	North Korean Won
KRW	1116.08	Won
KWD	0.3015	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	430.79	Tenge
LAK	9405	Kip
LBP	1505.5	Lebanese Pound
LKR	201	Sri Lanka Rupee
LRD	171.8	Liberian Dollar
LSL	14.3825	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.4895	Libyan Dinar
MAD	8.9252	Moroccan Dirham
MDL	17.85	Moldovan Leu
MGA	3778.14	Malagasy Ariary
MKD	51.44	Denar
MMK	1400	Kyat
MNT	2820	Tugrik
MOP	7.998	Pataca
MRO	356	Ouguiya
MUR	41.05	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	776.34	Kwacha
MXN	20.061	Mexican Peso
MXV	2.9591	Mexican Unidad de Inversion (UDI)
MYR	4.127	Malaysian Ringgit
MZN	55	Metical
NAD	14.387	Namibia Dollar
NGN	380.55	Naira
NIO	34.8	Cordoba Oro
NOK	8.3873	Norwegian Krone
NPR	120.1	Nepalese Rupee
NZD	1.4002	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.6307	Nuevo Sol

Foreign Exchange Position

Positions as at:

16 April 2021

PGK	3.4843	Kina
PHP	48.46	Philippine Peso
PKR	152.6	Pakistan Rupee
PLN	3.7988	Zloty
PYG	6290.49	Guarani
QAR	3.64	Qatari Rial
RON	4.1096	Leu
RSD	98.12	Serbian Dinar
RUB	75.628	Russian Ruble
RWF	995.352	Rwanda Franc
SAR	3.7502	Saudi Riyal
SBD	7.9051	Solomon Islands Dollar
SCR	14.2954	Seychelles Rupee
SDG	380.0002	Sudanese Pound
SEK	8.4648	Swedish Krona
SGD	1.3355	Singapore Dollar
SHP	0.726	Saint Helena Pound
SLL	10122	Leone
SOS	575	Somali Shilling
SRD	14.015	Surinam Dollar
SSP	175.306	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	1256	Syrian Pound
SZL	14.387	Lilangeni
THB	31.3	Baht
TJS	11.304	Somoni
TMT	3.49	New Manat
TND	2.7289	Tunisian Dinar
TOP	2.2026	Pa'anga
TRY	8.0682	Turkish Lira
TTD	6.7782	Trinidad and Tobago Dollar
TWD	28.441	New Taiwan Dollar
TZS	2314	Tanzanian Shilling
UAH	27.9019	Hryvnia
UGX	3625	Uganda Shilling
USD	1	US Dollar
UYU	44.27	Peso Uruguayo
UZS	10491.99	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23078	Dong
VUV	105.5	Vatu
WST	2.4697	Tala
XAF	541.98	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	548	CFA Franc BCEAO
XPF	99.45	CFP Franc

Foreign Exchange Position

Positions as at:

16 April 2021

YER	247.3	Yemeni Rial
ZAR	14.3872	Rand
ZMK	5185	Zambian Kwacha
ZWL	82.3706	Zimbabwe Dollar

Interest Rate Position

Positions as at: 16 April 2021

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	898,001.76	694,853.41	1,592,855.17
Floating vs. Fixed	8,448,849.39	3,772,188.23	12,221,037.62
Overnight Index Swap	522,549.63	322,765.38	845,315.00
Total	9,869,400.78	4,789,807.02	14,659,207.80

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,182	4,855	18,036
Floating vs. Fixed	215,913	116,124	332,037
Overnight Index Swap	11,473	6,750	18,223
Total	240,568	127,728	368,296

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	366,658.35	0.00	80,487.32	10,886.13	208,773.44	146,821.66	779,228.27	1,592,855.17
Floating vs. Fixed	2,535,212.88	1,888,729.83	341,367.76	61,407.66	846,830.13	1,647,369.50	4,900,119.87	12,221,037.62
Overnight Index Swap	180,936.75	30.63	99,850.14	1,852.63	34,681.03	25.81	527,938.02	845,315.00
Total	3,082,807.97	1,888,760.46	521,705.21	74,146.42	1,090,284.59	1,794,216.97	6,207,286.17	14,659,207.80

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,264	0	391	131	2,513	4,375	6,362	18,036
Floating vs. Fixed	77,738	58,374	5,506	1,387	14,245	58,332	116,455	332,037
Overnight Index Swap	862	2	632	77	334	6	16,310	18,223
Total	82,864	58,376	6,529	1,595	17,092	62,713	139,127	368,296

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	665,405.15	292,056.22	374,146.85	193,645.58	37,949.67	17,987.39	11,664.31	1,592,855.17
Floating vs. Fixed	4,804,342.33	1,853,384.09	3,461,289.62	1,609,419.78	217,173.84	130,820.72	144,607.25	12,221,037.62
Overnight Index Swap	557,469.18	112,873.55	143,374.07	26,725.88	2,333.02	1,354.32	1,184.99	845,315.00
Total	6,027,216.66	2,258,313.86	3,978,810.54	1,829,791.24	257,456.53	150,162.43	157,456.55	14,659,207.80

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	3,018	2,859	5,291	3,979	1,148	848	893	18,036
Floating vs. Fixed	61,448	43,287	129,760	74,187	9,941	6,186	7,229	332,037
Overnight Index Swap	5,871	3,810	7,455	832	106	93	56	18,223
Total	70,337	49,956	142,506	78,998	11,195	7,127	8,178	368,296

Foreign Exchange Rate

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AED	3.6728	UAE Dirham

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ALL	102.47 Lek
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EUR	0.8346	Euro
FJD	2.0446	Fiji Dollar
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LVL	0.5078	Latvian Lats
LYD	4.4895	Libyan Dinar

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16 April 2021

MAD	8.9252 Moroccan Dirham
MDL	17.85 Moldovan Leu
MGA	3778.14 Malagasy Ariary
MKD	51.44 Denar
MMK	1400 Kyat
MNT	2820 Tugrik
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MRO	356 Ouguiya
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PAB	1 Balboa
PEN	3.6307 Nuevo Sol
PGK	3.4843 Kina
PHP	48.46 Philippine Peso
PKR	152.6 Pakistan Rupee
PLN	3.7988 Zloty
PYG	6290.49 Guarani
QAR	3.64 Qatari Rial
RON	4.1096 Leu
RSD	98.12 Serbian Dinar
RUB	75.628 Russian Ruble
RWF	995.352 Rwanda Franc
SAR	3.7502 Saudi Riyal
SBD	7.9051 Solomon Islands Dollar
SCR	14.2954 Seychelles Rupee
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SEK	8.4648 Swedish Krona
SGD	1.3355 Singapore Dollar
SHP	0.726 Saint Helena Pound
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SRD	14.015	Surinam Dollar
SSP	175.306	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	1256	Syrian Pound
SZL	14.387	Lilangeni
THB	31.3	Baht
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TWD	28.441	New Taiwan Dollar
TZS	2314	Tanzanian Shilling
UAH	27.9019	Hryvnia
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USD	1	US Dollar
UYU	44.27	Peso Uruguayo
UZS	10491.99	Uzbekistan Sum
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VND	23078	Dong
VUV	105.5	Vatu
WST	2.4697	Tala
XAF	541.98	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	548	CFA Franc BCEAO
XPF	99.45	CFP Franc
YER	247.3	Yemeni Rial
ZAR	14.3872	Rand
ZMK	5185	Zambian Kwacha
ZWL	82.3706	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 12 April 2021 to 16 April 2021

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	89,969.75	147,854.38	237,824.13
Total	89,969.75	147,854.38	237,824.13

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	13,140	27,532	40,672
Total	13,140	27,532	40,672

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	16,337.61	8,808.94	37,024.09	54,289.31	2,813.28	9,066.25	102,333.11	7,151.54	237,824.13
Total	16,337.61	8,808.94	37,024.09	54,289.31	2,813.28	9,066.25	102,333.11	7,151.54	237,824.13

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,335	2,408	9,992	13,011	709	1,982	10,615	621	40,672
Total	1,335	2,408	9,992	13,011	709	1,982	10,615	621	40,672

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	204,812.98	19,371.91	7,940.43	2,729.30	2,643.86	288.29	37.37	237,824.13
Total	204,812.98	19,371.91	7,940.43	2,729.30	2,643.86	288.29	37.37	237,824.13

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	38,763	1,145	381	156	197	26	4	40,672
Total	38,763	1,145	381	156	197	26	4	40,672

Interest Rate Turnover

Turnover for the period: 12 April 2021 to 16 April 2021

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	8,334.98	549,205.45	557,540.43
Floating vs. Fixed	903,548.61	656,865.41	1,560,414.02
Overnight Index Swap	22,497.65	27,963.20	50,460.85
Total	934,381.23	1,234,034.06	2,168,415.29

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	109	2,570	2,679
Floating vs. Fixed	12,248	5,262	17,510
Overnight Index Swap	484	153	637
Total	12,841	7,985	20,826

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	89,421.59	0.00	56,373.78	5,981.10	19,794.22	2,906.78	383,062.96	557,540.43
Floating vs. Fixed	491,445.35	180,927.64	14,459.80	4,247.35	126,072.57	67,358.49	675,902.82	1,560,414.02
Overnight Index Swap	16,977.75	0.00	0.00	158.89	0.00	0.05	33,324.15	50,460.85
Total	597,844.69	180,927.64	70,833.58	10,387.35	145,866.79	70,265.32	1,092,289.93	2,168,415.29

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	703	0	357	90	139	146	1,245	2,679
Floating vs. Fixed	2,795	4,056	280	51	1,028	2,191	7,110	17,510
Overnight Index Swap	58	0	0	7	0	4	568	637
Total	3,555	4,056	637	148	1,167	2,340	8,923	20,826

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	384,210.92	111,290.91	47,237.54	8,510.73	3,770.43	1,070.71	1,449.18	557,540.43
Floating vs. Fixed	907,416.93	191,671.31	258,182.73	151,506.96	30,806.28	10,815.49	10,014.32	1,560,414.02
Overnight Index Swap	29,320.56	7,795.78	9,627.45	3,482.02	229.06	5.98	0.00	50,460.85
Total	1,320,948.40	310,758.00	315,047.72	163,499.72	34,805.77	11,892.18	11,463.51	2,168,415.29

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	290	312	604	532	272	190	480	2,679
Floating vs. Fixed	2,802	1,549	5,666	4,996	1,162	457	880	17,510
Overnight Index Swap	93	72	283	175	9	6	0	637
Total	3,184	1,933	6,552	5,703	1,443	652	1,360	20,826