

Foreign Exchange Position

Positions as at:

23 April 2021

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	399,464.87	954,125.55	1,353,590.42
Total	399,464.87	954,125.55	1,353,590.42

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	49,196	125,922	175,117
Total	49,196	125,922	175,117

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	103,918.44	63,369.62	252,432.31	286,221.32	11,610.06	31,096.78	563,610.64	41,331.26	1,353,590.42
Total	103,918.44	63,369.62	252,432.31	286,221.32	11,610.06	31,096.78	563,610.64	41,331.26	1,353,590.42

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,361	10,188	41,427	52,082	2,644	7,577	50,021	4,818	175,117
Total	6,361	10,188	41,427	52,082	2,644	7,577	50,021	4,818	175,117

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	1,039,129.95	159,543.45	81,667.59	47,755.42	17,742.89	6,599.78	1,151.34	1,353,590.42
Total	1,039,129.95	159,543.45	81,667.59	47,755.42	17,742.89	6,599.78	1,151.34	1,353,590.42

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	154,090	9,325	5,435	3,592	1,760	824	92	175,117
Total	154,090	9,325	5,435	3,592	1,760	824	92	175,117

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	77.42	Afghani
ALL	102.01	Lek
AMD	521.22	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	657.226	Kwanza
ARS	92.844	Argentine Peso
AUD	1.2897	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6244	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.39	Taka
BGN	1.6248	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	1946.95	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

23 April 2021

BND	1.3288	Brunei Dollar
BOB	6.83	Boliviano
BRL	5.569	Brazilian Real
BSD	1	Bahamian Dollar
BTN	75.405	Ngultrum
BWP	10.7643	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2496	Canadian Dollar
CDF	1960.3	Congolese Franc
CHF	0.9169	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	697.85	Chilean Peso
CNY	6.4903	Yuan Renminbi
COP	3612.5	Colombian Peso
COU	0.0768	Unidad de Valor Real
CRC	612.65	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	91.58	Cape Verde Escudo
CZK	21.48	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.1784	Danish Krone
DOP	56.66	Dominican Peso
DZD	132.28	Algerian Dinar
EGP	15.63	Egyptian Pound
ERN	15	Nakfa
ETB	41.7625	Ethiopian Birr
EUR	0.8308	Euro
FJD	2.0105	Fiji Dollar
FKP	0.7176	Falkland Islands Pound
GBP	0.7178	Pound Sterling
GEL	3.4331	Lari
GHS	5.74	Cedi
GIP	0.7171	Gibraltar Pound
GMD	50.95	Dalasi
GNF	9889	Guinea Franc
GTQ	7.708	Quetzal
GYD	207.56	Guyana Dollar
HKD	7.7641	Hong Kong Dollar
HNL	23.95	Lempira
HRK	6.2925	Croatian Kuna
HTG	82.8	Gourde
HUF	300.78	Forint
IDR	14525	Rupiah
ILS	3.2641	New Israeli Sheqel
INR	75.421	Indian Rupee

Foreign Exchange Position

Positions as at:

23 April 2021

IQD	1457.08	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	125.31	Iceland Krona
JMD	149.08	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	108.05	Yen
KES	108.35	Kenyan Shilling
KGS	84.7915	Som
KHR	4029.924	Riel
KMF	409.62	Comoro Franc
KPW	130	North Korean Won
KRW	1116.35	Won
KWD	0.3008	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	431.89	Tenge
LAK	9381.2	Kip
LBP	1505.7	Lebanese Pound
LKR	191	Sri Lanka Rupee
LRD	171.4	Liberian Dollar
LSL	14.2263	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.4727	Libyan Dinar
MAD	8.9178	Moroccan Dirham
MDL	17.8842	Moldovan Leu
MGA	3785.61	Malagasy Ariary
MKD	51.07	Denar
MMK	1400	Kyat
MNT	2822	Tugrik
MOP	7.997	Pataca
MRO	356	Ouguiya
MUR	40.25	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	779.78	Kwacha
MXN	19.873	Mexican Peso
MXV	2.927	Mexican Unidad de Inversion (UDI)
MYR	4.119	Malaysian Ringgit
MZN	55	Metical
NAD	14.241	Namibia Dollar
NGN	380.55	Naira
NIO	34.8	Cordoba Oro
NOK	8.3372	Norwegian Krone
NPR	119.8	Nepalese Rupee
NZD	1.3858	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.7087	Nuevo Sol

Foreign Exchange Position

Positions as at:

23 April 2021

PGK	3.4843	Kina
PHP	48.38	Philippine Peso
PKR	152.5	Pakistan Rupee
PLN	3.7812	Zloty
PYG	6437	Guarani
QAR	3.64	Qatari Rial
RON	4.0901	Leu
RSD	97.48	Serbian Dinar
RUB	76.455	Russian Ruble
RWF	996.014	Rwanda Franc
SAR	3.7499	Saudi Riyal
SBD	7.9051	Solomon Islands Dollar
SCR	12.94	Seychelles Rupee
SDG	380.0002	Sudanese Pound
SEK	8.4015	Swedish Krona
SGD	1.3288	Singapore Dollar
SHP	0.7186	Saint Helena Pound
SLL	10095.8	Leone
SOS	575	Somali Shilling
SRD	14.017	Surinam Dollar
SSP	175.306	South Sudanese Pound
STD	21005	Dobra
SVC	8.7323	El Salvador Colon
SYP	2510	Syrian Pound
SZL	14.241	Lilangeni
THB	31.32	Baht
TJS	11.304	Somoni
TMT	3.49	New Manat
TND	2.7467	Tunisian Dinar
TOP	2.2099	Pa'anga
TRY	8.1786	Turkish Lira
TTD	6.7465	Trinidad and Tobago Dollar
TWD	28.091	New Taiwan Dollar
TZS	2314	Tanzanian Shilling
UAH	28.0698	Hryvnia
UGX	3603.78	Uganda Shilling
USD	1	US Dollar
UYU	44.15	Peso Uruguayo
UZS	10525.9	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23074	Dong
VUV	106.5	Vatu
WST	2.4771	Tala
XAF	539.55	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	542.58	CFA Franc BCEAO
XPF	99	CFP Franc

Foreign Exchange Position

Positions as at:

23 April 2021

YER	247.45	Yemeni Rial
ZAR	14.2408	Rand
ZMK	5185	Zambian Kwacha
ZWL	82.3705	Zimbabwe Dollar

Interest Rate Position

Positions as at:

23 April 2021

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	902,958.71	418,558.37	1,321,517.09
Floating vs. Fixed	8,193,819.89	3,492,386.20	11,686,206.09
Overnight Index Swap	533,431.65	317,698.44	851,130.09
Total	9,630,210.25	4,228,643.01	13,858,853.26

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,256	3,557	16,812
Floating vs. Fixed	216,155	114,374	330,529
Overnight Index Swap	11,602	6,708	18,310
Total	241,013	124,638	365,651

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	318,493.58	0.00	52,216.59	6,947.22	199,585.23	146,894.43	597,380.04	1,321,517.09
Floating vs. Fixed	2,272,125.60	1,884,900.97	340,731.67	59,395.96	794,413.26	1,628,746.90	4,705,891.73	11,686,206.09
Overnight Index Swap	180,994.35	30.82	100,930.78	1,873.89	34,754.38	25.76	532,520.11	851,130.09
Total	2,771,613.52	1,884,931.78	493,879.04	68,217.07	1,028,752.88	1,775,667.09	5,835,791.87	13,858,853.26

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,930	0	210	77	2,440	4,383	5,772	16,812
Floating vs. Fixed	77,589	58,217	5,395	1,358	13,888	57,707	116,376	330,529
Overnight Index Swap	868	2	635	83	341	2	16,379	18,310
Total	82,387	58,219	6,240	1,518	16,669	62,092	138,527	365,651

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	479,310.64	230,842.91	354,814.79	191,213.73	36,718.52	17,547.04	11,069.45	1,321,517.09
Floating vs. Fixed	4,346,657.81	1,811,875.36	3,447,225.02	1,598,973.05	211,939.32	127,458.44	142,077.10	11,686,206.09
Overnight Index Swap	563,869.07	113,276.86	142,742.05	26,455.06	2,235.00	1,360.13	1,191.92	851,130.09
Total	5,389,837.52	2,155,995.13	3,944,781.87	1,816,641.84	250,892.83	146,365.61	154,338.47	13,858,853.26

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	2,697	5,077	3,723	1,016	756	652	16,812
Floating vs. Fixed	60,496	43,195	129,442	74,441	9,917	6,016	7,024	330,529
Overnight Index Swap	5,839	3,844	7,533	838	107	91	58	18,310
Total	69,226	49,736	142,052	79,002	11,040	6,863	7,734	365,651

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

Interest Rate Position

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ALL	102.01	Lek
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LAK	9381.2	Kip
LBP	1505.7	Lebanese Pound
LKR	191	Sri Lanka Rupee
LRD	171.4	Liberian Dollar
LSL	14.2263	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.4727	Libyan Dinar

Interest Rate Position

Positions as at:

23 April 2021

MAD	8.9178 Moroccan Dirham
MDL	17.8842 Moldovan Leu
MGA	3785.61 Malagasy Ariary
MKD	51.07 Denar
MMK	1400 Kyat
MNT	2822 Tugrik
MOP	7.997 Pataca
MRO	356 Ouguiya
MUR	40.25 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	779.78 Kwacha
MXN	19.873 Mexican Peso
MXV	2.927 Mexican Unidad de Inversion (UDI)
MYR	4.119 Malaysian Ringgit
MZN	55 Metical
NAD	14.241 Namibia Dollar
NGN	380.55 Naira
NIO	34.8 Cordoba Oro
NOK	8.3372 Norwegian Krone
NPR	119.8 Nepalese Rupee
NZD	1.3858 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.7087 Nuevo Sol
PGK	3.4843 Kina
PHP	48.38 Philippine Peso
PKR	152.5 Pakistan Rupee
PLN	3.7812 Zloty
PYG	6437 Guarani
QAR	3.64 Qatari Rial
RON	4.0901 Leu
RSD	97.48 Serbian Dinar
RUB	76.455 Russian Ruble
RWF	996.014 Rwanda Franc
SAR	3.7499 Saudi Riyal
SBD	7.9051 Solomon Islands Dollar
SCR	12.94 Seychelles Rupee
SDG	380.0002 Sudanese Pound
SEK	8.4015 Swedish Krona
SGD	1.3288 Singapore Dollar
SHP	0.7186 Saint Helena Pound
SLL	10095.8 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:

23 April 2021

SRD	14.017 Surinam Dollar
SSP	175.306 South Sudanese Pound
STD	21005 Dobra
SVC	8.7323 El Salvador Colon
SYP	2510 Syrian Pound
SZL	14.241 Lilangeni
THB	31.32 Baht
TJS	11.304 Somoni
TMT	3.49 New Manat
TND	2.7467 Tunisian Dinar
TOP	2.2099 Pa'anga
TRY	8.1786 Turkish Lira
TTD	6.7465 Trinidad and Tobago Dollar
TWD	28.091 New Taiwan Dollar
TZS	2314 Tanzanian Shilling
UAH	28.0698 Hryvnia
UGX	3603.78 Uganda Shilling
USD	1 US Dollar
UYU	44.15 Peso Uruguayo
UZS	10525.9 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23074 Dong
VUV	106.5 Vatu
WST	2.4771 Tala
XAF	539.55 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	542.58 CFA Franc BCEAO
XPF	99 CFP Franc
YER	247.45 Yemeni Rial
ZAR	14.2408 Rand
ZMK	5185 Zambian Kwacha
ZWL	82.3705 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

19 April 2021 to

23 April 2021

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	125,142.42	274,721.76	399,864.18
Total	125,142.42	274,721.76	399,864.18

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	14,435	29,062	43,497
Total	14,435	29,062	43,497

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	15,125.07	127,669.49	62,465.76	61,481.80	2,008.18	6,661.81	117,048.31	7,403.76	399,864.18
Total	15,125.07	127,669.49	62,465.76	61,481.80	2,008.18	6,661.81	117,048.31	7,403.76	399,864.18

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,092	2,445	9,828	13,939	591	1,727	13,254	622	43,497
Total	1,092	2,445	9,828	13,939	591	1,727	13,254	622	43,497

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	372,089.45	15,235.57	5,911.34	2,244.12	3,831.64	552.05	0.00	399,864.18
Total	372,089.45	15,235.57	5,911.34	2,244.12	3,831.64	552.05	0.00	399,864.18

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	41,884	850	319	172	241	32	0	43,497
Total	41,884	850	319	172	241	32	0	43,497

Interest Rate Turnover

Turnover for the period:

19 April 2021 to

23 April 2021

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	9,251.63	287,905.82	297,157.46
Floating vs. Fixed	375,201.36	326,653.42	701,854.78
Overnight Index Swap	44,053.79	13,939.23	57,993.02
Total	428,506.79	628,498.47	1,057,005.26

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	191	1,338	1,529
Floating vs. Fixed	8,617	3,555	12,171
Overnight Index Swap	604	144	747
Total	9,411	5,036	14,447

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	41,725.19	0.00	27,063.56	3,174.13	10,591.83	3,894.72	210,708.04	297,157.46
Floating vs. Fixed	102,794.49	88,435.46	13,319.87	2,161.54	19,151.73	103,753.19	372,238.50	701,854.78
Overnight Index Swap	8,686.30	0.00	1,228.18	1.13	259.99	0.00	47,817.42	57,993.02
Total	153,205.98	88,435.46	41,611.61	5,336.79	30,003.54	107,647.91	630,763.96	1,057,005.26

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	379	0	180	53	90	206	621	1,529
Floating vs. Fixed	1,684	2,038	192	27	328	2,640	5,264	12,171
Overnight Index Swap	52	0	6	6	8	0	676	747
Total	2,114	2,038	378	86	426	2,846	6,560	14,447

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	207,151.01	49,769.91	29,127.09	7,030.42	2,610.97	664.19	803.87	297,157.46
Floating vs. Fixed	283,494.33	117,424.86	158,260.06	112,936.70	20,797.47	4,001.08	4,940.29	701,854.78
Overnight Index Swap	28,588.68	14,636.10	11,296.50	3,354.81	111.41	5.21	0.32	57,993.02
Total	519,234.02	181,830.87	198,683.65	123,321.93	23,519.85	4,670.47	5,744.48	1,057,005.26

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	158	419	317	142	100	251	1,529
Floating vs. Fixed	1,577	1,364	3,811	3,934	827	189	471	12,171
Overnight Index Swap	93	116	356	169	5	7	2	747
Total	1,812	1,637	4,586	4,419	974	296	724	14,447