

Foreign Exchange Position

Positions as at: 05 February 2021

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	417,077.98	1,027,495.52	1,444,573.51
Total	417,077.98	1,027,495.52	1,444,573.51

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	57,989	164,031	222,020
Total	57,989	164,031	222,020

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	120,519.43	46,699.79	236,953.25	358,381.28	16,112.09	25,709.80	602,101.72	38,096.16	1,444,573.51
Total	120,519.43	46,699.79	236,953.25	358,381.28	16,112.09	25,709.80	602,101.72	38,096.16	1,444,573.51

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,832	18,308	39,035	84,037	3,129	8,004	57,618	5,057	222,020
Total	6,832	18,308	39,035	84,037	3,129	8,004	57,618	5,057	222,020

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	1,139,004.83	163,300.95	69,883.56	48,935.22	16,428.32	5,959.75	1,060.88	1,444,573.51
Total	1,139,004.83	163,300.95	69,883.56	48,935.22	16,428.32	5,959.75	1,060.88	1,444,573.51

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	202,100	9,200	4,731	3,358	1,810	760	61	222,020
Total	202,100	9,200	4,731	3,358	1,810	760	61	222,020

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	77.05	Afghani
ALL	102.45	Lek
AMD	519.15	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	649.313	Kwanza
ARS	87.8	Argentine Peso
AUD	1.3125	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.624	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.28	Taka
BGN	1.6251	Bulgarian Lev
BHD	0.377	Bahraini Dinar
BIF	1935.61	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

05 February 2021

BND	1.3326	Brunei Dollar
BOB	6.84	Boliviano
BRL	5.3534	Brazilian Real
BSD	1	Bahamian Dollar
BTN	72.96	Ngultrum
BWP	10.9529	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2781	Canadian Dollar
CDF	1975.12	Congolese Franc
CHF	0.8989	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	732.38	Chilean Peso
CNY	6.4579	Yuan Renminbi
COP	3533.83	Colombian Peso
COU	0.0779	Unidad de Valor Real
CRC	610.75	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	91.56	Cape Verde Escudo
CZK	21.492	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.1796	Danish Krone
DOP	57.88	Dominican Peso
DZD	133.1	Algerian Dinar
EGP	15.68	Egyptian Pound
ERN	15	Nakfa
ETB	39.4971	Ethiopian Birr
EUR	0.831	Euro
FJD	2.0169	Fiji Dollar
FKP	0.7321	Falkland Islands Pound
GBP	0.7327	Pound Sterling
GEL	3.304	Lari
GHS	5.77	Cedi
GIP	0.732	Gibraltar Pound
GMD	51.15	Dalasi
GNF	10065	Guinea Franc
GTQ	7.77	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7515	Hong Kong Dollar
HNL	24.039	Lempira
HRK	6.2858	Croatian Kuna
HTG	72.75	Gourde
HUF	294.9	Forint
IDR	14000	Rupiah
ILS	3.2981	New Israeli Sheqel
INR	72.81	Indian Rupee

Foreign Exchange Position

Positions as at:

05 February 2021

IQD	1459	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	129.59	Iceland Krona
JMD	147	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	105.01	Yen
KES	109.8	Kenyan Shilling
KGS	84.7957	Som
KHR	4061	Riel
KMF	409.28	Comoro Franc
KPW	130	North Korean Won
KRW	1113.46	Won
KWD	0.3029	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	423.27	Tenge
LAK	9329	Kip
LBP	1505.5	Lebanese Pound
LKR	193	Sri Lanka Rupee
LRD	170.5	Liberian Dollar
LSL	14.935	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.4663	Libyan Dinar
MAD	8.9828	Moroccan Dirham
MDL	17.275	Moldovan Leu
MGA	3775.2	Malagasy Ariary
MKD	51.13	Denar
MMK	1375	Kyat
MNT	2820	Tugrik
MOP	7.984	Pataca
MRO	356	Ouguiya
MUR	39.55	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	763.57	Kwacha
MXN	20.185	Mexican Peso
MXV	3.0348	Mexican Unidad de Inversion (UDI)
MYR	4.049	Malaysian Ringgit
MZN	74.4	Metical
NAD	14.936	Namibia Dollar
NGN	380.7	Naira
NIO	34.8	Cordoba Oro
NOK	8.5832	Norwegian Krone
NPR	116.73	Nepalese Rupee
NZD	1.387	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.6407	Nuevo Sol

Foreign Exchange Position

Positions as at:

05 February 2021

PGK	3.4188	Kina
PHP	47.99	Philippine Peso
PKR	159.9	Pakistan Rupee
PLN	3.7264	Zloty
PYG	6866.42	Guarani
QAR	3.6415	Qatari Rial
RON	4.0488	Leu
RSD	97.63	Serbian Dinar
RUB	75.836	Russian Ruble
RWF	990.019	Rwanda Franc
SAR	3.7511	Saudi Riyal
SBD	7.8493	Solomon Islands Dollar
SCR	20.91	Seychelles Rupee
SDG	55.0002	Sudanese Pound
SEK	8.3948	Swedish Krona
SGD	1.3326	Singapore Dollar
SHP	0.7324	Saint Helena Pound
SLL	10069	Leone
SOS	575	Somali Shilling
SRD	14.017	Surinam Dollar
SSP	174.9763	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYR	1256	Syrian Pound
SZL	14.936	Lilangeni
THB	30.01	Baht
TJS	11.29	Somoni
TMT	3.49	New Manat
TND	2.7121	Tunisian Dinar
TOP	2.2252	Pa'anga
TRY	7.157	Turkish Lira
TTD	6.7218	Trinidad and Tobago Dollar
TWD	27.934	New Taiwan Dollar
TZS	2314	Tanzanian Shilling
UAH	27.9095	Hryvnia
UGX	3661	Uganda Shilling
USD	1	US Dollar
UYU	42.31	Peso Uruguayo
UZS	10535.44	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23020	Dong
VUV	107.06	Vatu
WST	2.4504	Tala
XAF	539.64	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	541.75	CFA Franc BCEAO
XPF	99.01	CFP Franc

Foreign Exchange Position

Positions as at:

05 February 2021

YER	246.95	Yemeni Rial
ZAR	14.9354	Rand
ZMK	5185	Zambian Kwacha
ZWL	81.2882	Zimbabwe Dollar

Interest Rate Position

Positions as at:

05 February 2021

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	903,204.86	927,955.62	1,831,160.48
Floating vs. Fixed	8,789,133.92	3,976,008.75	12,765,142.67
Overnight Index Swap	595,696.04	354,368.80	950,064.84
Total	10,288,034.82	5,258,333.17	15,546,367.98

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,948	4,564	17,511
Floating vs. Fixed	221,989	119,224	341,213
Overnight Index Swap	10,593	6,952	17,545
Total	245,529	130,740	376,269

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	349,531.96	15.33	75,741.72	8,310.18	214,866.38	138,625.90	1,044,069.01	1,831,160.48
Floating vs. Fixed	2,282,530.51	2,330,078.29	317,812.36	60,399.08	877,636.00	1,824,117.03	5,072,569.40	12,765,142.67
Overnight Index Swap	149,657.78	0.00	124,456.54	1,055.85	43,227.96	25.80	631,640.91	950,064.84
Total	2,781,720.25	2,330,093.62	518,010.62	69,765.12	1,135,730.34	1,962,768.73	6,748,279.31	15,546,367.98

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,142	1	362	69	2,495	4,214	6,228	17,511
Floating vs. Fixed	74,672	72,732	5,353	1,380	14,039	59,800	113,238	341,213
Overnight Index Swap	829	0	646	33	350	2	15,685	17,545
Total	79,643	72,733	6,361	1,482	16,884	64,016	135,151	376,269

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	906,449.03	282,827.87	375,089.20	199,055.27	38,080.97	17,566.07	12,092.06	1,831,160.48
Floating vs. Fixed	5,183,523.93	1,944,581.55	3,551,470.16	1,602,458.03	216,013.81	127,713.95	139,381.24	12,765,142.67
Overnight Index Swap	673,567.86	103,853.76	141,845.81	25,750.93	2,436.23	1,418.86	1,191.38	950,064.84
Total	6,763,540.82	2,331,263.18	4,068,405.17	1,827,264.24	256,531.01	146,698.88	152,664.69	15,546,367.98

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	3,075	2,708	5,109	3,898	1,085	797	839	17,511
Floating vs. Fixed	66,744	44,994	133,983	73,177	9,670	5,851	6,795	341,213
Overnight Index Swap	5,683	3,725	7,055	853	89	86	54	17,545
Total	75,502	51,427	146,147	77,928	10,844	6,734	7,688	376,269

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

Interest Rate Position

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AFN	77.05	Afghani
ALL	102.45	Lek
AMD	519.15	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	649.313	Kwanza
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LAK	9329	Kip
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LKR	193	Sri Lanka Rupee
LRD	170.5	Liberian Dollar
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LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.4663	Libyan Dinar

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MAD	8.9828 Moroccan Dirham
MDL	17.275 Moldovan Leu
MGA	3775.2 Malagasy Ariary
MKD	51.13 Denar
MMK	1375 Kyat
MNT	2820 Tugrik
MOP	7.984 Pataca
MRO	356 Ouguiya
MUR	39.55 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	763.57 Kwacha
MXN	20.185 Mexican Peso
MXV	3.0348 Mexican Unidad de Inversion (UDI)
MYR	4.049 Malaysian Ringgit
MZN	74.4 Metical
NAD	14.936 Namibia Dollar
NGN	380.7 Naira
NIO	34.8 Cordoba Oro
NOK	8.5832 Norwegian Krone
NPR	116.73 Nepalese Rupee
NZD	1.387 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.6407 Nuevo Sol
PGK	3.4188 Kina
PHP	47.99 Philippine Peso
PKR	159.9 Pakistan Rupee
PLN	3.7264 Zloty
PYG	6866.42 Guarani
QAR	3.6415 Qatari Rial
RON	4.0488 Leu
RSD	97.63 Serbian Dinar
RUB	75.836 Russian Ruble
RWF	990.019 Rwanda Franc
SAR	3.7511 Saudi Riyal
SBD	7.8493 Solomon Islands Dollar
SCR	20.91 Seychelles Rupee
SDG	55.0002 Sudanese Pound
SEK	8.3948 Swedish Krona
SGD	1.3326 Singapore Dollar
SHP	0.7324 Saint Helena Pound
SLL	10069 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:

05 February 2021

SRD	14.017	Surinam Dollar
SSP	174.9763	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	1256	Syrian Pound
SZL	14.936	Lilangeni
THB	30.01	Baht
TJS	11.29	Somoni
TMT	3.49	New Manat
TND	2.7121	Tunisian Dinar
TOP	2.2252	Pa'anga
TRY	7.157	Turkish Lira
TTD	6.7218	Trinidad and Tobago Dollar
TWD	27.934	New Taiwan Dollar
TZS	2314	Tanzanian Shilling
UAH	27.9095	Hryvnia
UGX	3661	Uganda Shilling
USD	1	US Dollar
UYU	42.31	Peso Uruguayo
UZS	10535.44	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23020	Dong
VUV	107.06	Vatu
WST	2.4504	Tala
XAF	539.64	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	541.75	CFA Franc BCEAO
XPF	99.01	CFP Franc
YER	246.95	Yemeni Rial
ZAR	14.9354	Rand
ZMK	5185	Zambian Kwacha
ZWL	81.2882	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

01 February 2021 to

05 February 2021

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	108,148.24	180,198.66	288,346.90
Total	108,148.24	180,198.66	288,346.90

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	16,511	34,059	50,570
Total	16,511	34,059	50,570

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	22,055.04	8,479.86	50,498.79	77,515.94	3,038.14	6,190.32	113,967.22	6,601.60	288,346.90
Total	22,055.04	8,479.86	50,498.79	77,515.94	3,038.14	6,190.32	113,967.22	6,601.60	288,346.90

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,457	3,314	9,560	19,857	695	2,358	12,663	667	50,570
Total	1,457	3,314	9,560	19,857	695	2,358	12,663	667	50,570

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	259,000.11	17,180.74	4,617.16	3,721.59	3,560.70	237.12	29.48	288,346.90
Total	259,000.11	17,180.74	4,617.16	3,721.59	3,560.70	237.12	29.48	288,346.90

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	48,971	898	213	159	295	32	3	50,570
Total	48,971	898	213	159	295	32	3	50,570

Interest Rate Turnover

Turnover for the period:

01 February 2021 to

05 February 2021

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	72,195.99	913,199.42	985,395.41
Floating vs. Fixed	707,802.94	657,250.03	1,365,052.97
Overnight Index Swap	334,522.45	15,970.39	350,492.84
Total	1,114,521.37	1,586,419.84	2,700,941.21

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	562	2,223	2,784
Floating vs. Fixed	11,775	4,660	16,435
Overnight Index Swap	751	157	908
Total	13,087	7,040	20,127

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	59,605.53	0.00	47,866.21	3,657.46	10,087.40	4,301.70	859,877.10	985,395.41
Floating vs. Fixed	118,834.16	116,985.54	13,390.25	1,945.83	28,844.24	82,623.03	1,002,429.90	1,365,052.97
Overnight Index Swap	6,503.29	0.00	709.99	0.00	953.20	0.00	342,326.36	350,492.84
Total	184,942.99	116,985.54	61,966.45	5,603.30	39,884.84	86,924.74	2,204,633.37	2,700,941.21

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	608	0	344	33	139	164	1,497	2,784
Floating vs. Fixed	1,931	2,701	243	30	423	2,494	8,615	16,435
Overnight Index Swap	17	0	2	0	1	0	888	908
Total	2,556	2,701	589	63	563	2,658	10,999	20,127

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	734,322.67	148,193.40	69,414.54	20,804.95	6,445.13	3,130.93	3,083.79	985,395.41
Floating vs. Fixed	624,183.87	249,537.78	279,835.33	167,061.37	34,475.16	3,926.72	6,032.73	1,365,052.97
Overnight Index Swap	330,068.44	7,468.85	9,796.52	2,884.63	270.01	4.39	0.00	350,492.84
Total	1,688,574.98	405,200.03	359,046.39	190,750.94	41,190.31	7,062.05	9,116.52	2,700,941.21

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	255	319	638	594	291	205	483	2,784
Floating vs. Fixed	2,165	1,732	4,319	5,922	1,382	234	683	16,435
Overnight Index Swap	272	102	271	255	5	4	0	908
Total	2,691	2,152	5,228	6,771	1,678	443	1,166	20,127