

Foreign Exchange Position

Positions as at: 11 February 2021

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	424,286.78	1,028,232.81	1,452,519.59
Total	424,286.78	1,028,232.81	1,452,519.59

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	56,891	164,485	221,376
Total	56,891	164,485	221,376

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	121,936.88	45,461.07	239,582.93	359,450.45	16,615.64	24,626.54	606,226.73	38,619.35	1,452,519.59
Total	121,936.88	45,461.07	239,582.93	359,450.45	16,615.64	24,626.54	606,226.73	38,619.35	1,452,519.59

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,057	16,957	39,278	85,855	3,190	7,653	56,091	5,295	221,376
Total	7,057	16,957	39,278	85,855	3,190	7,653	56,091	5,295	221,376

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	1,147,537.01	161,872.52	70,973.98	50,013.55	15,113.55	5,950.23	1,058.75	1,452,519.59
Total	1,147,537.01	161,872.52	70,973.98	50,013.55	15,113.55	5,950.23	1,058.75	1,452,519.59

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	201,428	9,208	4,794	3,422	1,688	776	60	221,376
Total	201,428	9,208	4,794	3,422	1,688	776	60	221,376

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	77.12	Afghani
ALL	101.66	Lek
AMD	521.6	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	648.375	Kwanza
ARS	88.26	Argentine Peso
AUD	1.292	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.612	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.37	Taka
BGN	1.6134	Bulgarian Lev
BHD	0.3765	Bahraini Dinar
BIF	1936.29	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

11 February 2021

BND	1.3258	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.3781	Brazilian Real
BSD	1	Bahamian Dollar
BTN	72.895	Ngultrum
BWP	10.8578	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2693	Canadian Dollar
CDF	1975.91	Congolese Franc
CHF	0.8921	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	734.4	Chilean Peso
CNY	6.4344	Yuan Renminbi
COP	3574.55	Colombian Peso
COU	0.0769	Unidad de Valor Real
CRC	608.95	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	90.88	Cape Verde Escudo
CZK	21.222	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.1358	Danish Krone
DOP	57.83	Dominican Peso
DZD	132.9	Algerian Dinar
EGP	15.61	Egyptian Pound
ERN	15	Nakfa
ETB	39.5813	Ethiopian Birr
EUR	0.825	Euro
FJD	2	Fiji Dollar
FKP	0.7257	Falkland Islands Pound
GBP	0.7237	Pound Sterling
GEL	3.3061	Lari
GHS	5.77	Cedi
GIP	0.7256	Gibraltar Pound
GMD	51	Dalasi
GNF	10082	Guinea Franc
GTQ	7.755	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7516	Hong Kong Dollar
HNL	24.049	Lempira
HRK	6.2396	Croatian Kuna
HTG	73.7	Gourde
HUF	295.2	Forint
IDR	13990	Rupiah
ILS	3.2482	New Israeli Sheqel
INR	72.854	Indian Rupee

Foreign Exchange Position

Positions as at:

11 February 2021

IQD	1458	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	127.34	Iceland Krona
JMD	147.7	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	104.57	Yen
KES	109.45	Kenyan Shilling
KGS	84.6771	Som
KHR	4060	Riel
KMF	406.86	Comoro Franc
KPW	130	North Korean Won
KRW	1110.88	Won
KWD	0.3021	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	418.37	Tenge
LAK	9330	Kip
LBP	1505.5	Lebanese Pound
LKR	195	Sri Lanka Rupee
LRD	171.5	Liberian Dollar
LSL	14.7175	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.457	Libyan Dinar
MAD	8.9227	Moroccan Dirham
MDL	17.43	Moldovan Leu
MGA	3775	Malagasy Ariary
MKD	50.76	Denar
MMK	1395	Kyat
MNT	2830	Tugrik
MOP	7.984	Pataca
MRO	356	Ouguiya
MUR	39.6	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	766.5	Kwacha
MXN	20.075	Mexican Peso
MXV	3.0158	Mexican Unidad de Inversion (UDI)
MYR	4.046	Malaysian Ringgit
MZN	74.55	Metical
NAD	14.718	Namibia Dollar
NGN	380.7	Naira
NIO	34.8	Cordoba Oro
NOK	8.4432	Norwegian Krone
NPR	116.62	Nepalese Rupee
NZD	1.3805	New Zealand Dollar
OMR	0.3846	Rial Omani
PAB	1	Balboa
PEN	3.6378	Nuevo Sol

Foreign Exchange Position

Positions as at:

11 February 2021

PGK	3.4072	Kina
PHP	48.03	Philippine Peso
PKR	159.55	Pakistan Rupee
PLN	3.6906	Zloty
PYG	6790.93	Guarani
QAR	3.64	Qatari Rial
RON	4.02	Leu
RSD	96.91	Serbian Dinar
RUB	73.801	Russian Ruble
RWF	990.547	Rwanda Franc
SAR	3.7506	Saudi Riyal
SBD	7.7101	Solomon Islands Dollar
SCR	20.91	Seychelles Rupee
SDG	55.0002	Sudanese Pound
SEK	8.3157	Swedish Krona
SGD	1.3258	Singapore Dollar
SHP	0.7251	Saint Helena Pound
SLL	10132	Leone
SOS	575	Somali Shilling
SRD	14.015	Surinam Dollar
SSP	174.9825	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	1256	Syrian Pound
SZL	14.718	Lilangeni
THB	29.9	Baht
TJS	11.29	Somoni
TMT	3.49	New Manat
TND	2.7058	Tunisian Dinar
TOP	2.2183	Pa'anga
TRY	7.0581	Turkish Lira
TTD	6.7426	Trinidad and Tobago Dollar
TWD	27.983	New Taiwan Dollar
TZS	2321	Tanzanian Shilling
UAH	27.6824	Hryvnia
UGX	3660	Uganda Shilling
USD	1	US Dollar
UYU	42.6	Peso Uruguayo
UZS	10525.83	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23010	Dong
VUV	106.3	Vatu
WST	2.4396	Tala
XAF	535.76	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	539.5	CFA Franc BCEAO
XPF	98.31	CFP Franc

Foreign Exchange Position

Positions as at:

11 February 2021

YER	246.8	Yemeni Rial
ZAR	14.7234	Rand
ZMK	5185	Zambian Kwacha
ZWL	81.2882	Zimbabwe Dollar

Interest Rate Position

Positions as at:

11 February 2021

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	917,133.04	770,132.46	1,687,265.50
Floating vs. Fixed	8,853,371.98	3,884,384.10	12,737,756.08
Overnight Index Swap	555,607.38	363,384.02	918,991.40
Total	10,326,112.41	5,017,900.57	15,344,012.98

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,979	4,497	17,475
Floating vs. Fixed	222,921	118,936	341,857
Overnight Index Swap	10,604	7,016	17,620
Total	246,504	130,449	376,952

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	343,393.39	15.39	79,502.34	6,839.82	214,940.59	141,170.33	901,403.65	1,687,265.50
Floating vs. Fixed	2,269,843.71	2,341,238.97	319,908.71	60,567.38	886,480.49	1,820,393.45	5,039,323.36	12,737,756.08
Overnight Index Swap	151,870.63	0.00	125,707.13	1,068.94	41,494.77	25.80	598,824.12	918,991.40
Total	2,765,107.73	2,341,254.36	525,118.18	68,476.14	1,142,915.85	1,961,589.58	6,539,551.14	15,344,012.98

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,141	1	361	74	2,469	4,219	6,210	17,475
Floating vs. Fixed	74,345	73,362	5,365	1,364	14,081	59,897	113,444	341,857
Overnight Index Swap	826	0	645	32	351	2	15,764	17,620
Total	79,312	73,363	6,371	1,470	16,901	64,118	135,418	376,952

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	774,960.48	273,573.24	372,876.61	199,922.52	37,545.32	17,048.91	11,338.42	1,687,265.50
Floating vs. Fixed	5,152,669.71	1,936,498.75	3,557,634.75	1,607,076.61	216,804.51	127,560.16	139,511.58	12,737,756.08
Overnight Index Swap	637,841.37	108,293.35	140,839.42	27,006.38	2,387.45	1,425.21	1,198.22	918,991.40
Total	6,565,471.56	2,318,365.34	4,071,350.78	1,834,005.51	256,737.28	146,034.29	152,048.23	15,344,012.98

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	3,058	2,706	5,112	3,909	1,075	793	822	17,475
Floating vs. Fixed	66,871	45,149	134,520	73,027	9,705	5,834	6,753	341,857
Overnight Index Swap	5,700	3,679	7,092	914	92	90	53	17,620
Total	75,629	51,534	146,724	77,850	10,872	6,717	7,628	376,952

Foreign Exchange Rate

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AED	3.6728	UAE Dirham

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LRD	171.5	Liberian Dollar
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LVL	0.5078	Latvian Lats
LYD	4.457	Libyan Dinar

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11 February 2021

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MGA	3775 Malagasy Ariary
MKD	50.76 Denar
MMK	1395 Kyat
MNT	2830 Tugrik
MOP	7.984 Pataca
MRO	356 Ouguiya
MUR	39.6 Mauritian Rupee
MVR	15.42 Rufiyaa
MWK	766.5 Kwacha
MXN	20.075 Mexican Peso
MXV	3.0158 Mexican Unidad de Inversion (UDI)
MYR	4.046 Malaysian Ringgit
MZN	74.55 Metical
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NGN	380.7 Naira
NIO	34.8 Cordoba Oro
NOK	8.4432 Norwegian Krone
NPR	116.62 Nepalese Rupee
NZD	1.3805 New Zealand Dollar
OMR	0.3846 Rial Omani
PAB	1 Balboa
PEN	3.6378 Nuevo Sol
PGK	3.4072 Kina
PHP	48.03 Philippine Peso
PKR	159.55 Pakistan Rupee
PLN	3.6906 Zloty
PYG	6790.93 Guarani
QAR	3.64 Qatari Rial
RON	4.02 Leu
RSD	96.91 Serbian Dinar
RUB	73.801 Russian Ruble
RWF	990.547 Rwanda Franc
SAR	3.7506 Saudi Riyal
SBD	7.7101 Solomon Islands Dollar
SCR	20.91 Seychelles Rupee
SDG	55.0002 Sudanese Pound
SEK	8.3157 Swedish Krona
SGD	1.3258 Singapore Dollar
SHP	0.7251 Saint Helena Pound
SLL	10132 Leone
SOS	575 Somali Shilling

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SSP	174.9825 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	1256 Syrian Pound
SZL	14.718 Lilangeni
THB	29.9 Baht
TJS	11.29 Somoni
TMT	3.49 New Manat
TND	2.7058 Tunisian Dinar
TOP	2.2183 Pa'anga
TRY	7.0581 Turkish Lira
TTD	6.7426 Trinidad and Tobago Dollar
TWD	27.983 New Taiwan Dollar
TZS	2321 Tanzanian Shilling
UAH	27.6824 Hryvnia
UGX	3660 Uganda Shilling
USD	1 US Dollar
UYU	42.6 Peso Uruguayo
UZS	10525.83 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23010 Dong
VUV	106.3 Vatu
WST	2.4396 Tala
XAF	535.76 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	539.5 CFA Franc BCEAO
XPF	98.31 CFP Franc
YER	246.8 Yemeni Rial
ZAR	14.7234 Rand
ZMK	5185 Zambian Kwacha
ZWL	81.2882 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

08 February 2021 to

11 February 2021

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	67,060.57	119,793.96	186,854.53
Total	67,060.57	119,793.96	186,854.53

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	9,803	22,157	31,959
Total	9,803	22,157	31,959

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	16,088.26	7,920.32	37,326.87	46,812.76	3,156.45	3,079.49	67,882.47	4,587.91	186,854.53
Total	16,088.26	7,920.32	37,326.87	46,812.76	3,156.45	3,079.49	67,882.47	4,587.91	186,854.53

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,158	2,026	6,840	12,674	619	1,224	6,811	609	31,959
Total	1,158	2,026	6,840	12,674	619	1,224	6,811	609	31,959

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	168,786.77	8,867.21	5,200.74	1,403.98	2,527.55	68.28	0.00	186,854.53
Total	168,786.77	8,867.21	5,200.74	1,403.98	2,527.55	68.28	0.00	186,854.53

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	30,977	540	172	87	159	26	0	31,959
Total	30,977	540	172	87	159	26	0	31,959

Interest Rate Turnover

Turnover for the period:

08 February 2021 to

11 February 2021

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	46,329.41	516,731.35	563,060.76
Floating vs. Fixed	447,232.24	424,267.10	871,499.34
Overnight Index Swap	112,350.80	26,962.17	139,312.97
Total	605,912.45	967,960.62	1,573,873.06

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	270	1,532	1,802
Floating vs. Fixed	8,720	4,211	12,931
Overnight Index Swap	661	331	992
Total	9,651	6,074	15,725

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	40,201.31	0.00	37,144.40	326.14	8,763.14	9,637.80	466,987.97	563,060.76
Floating vs. Fixed	82,488.63	67,269.72	9,831.43	1,530.30	22,251.72	56,067.05	632,060.48	871,499.34
Overnight Index Swap	13,209.81	0.00	1,699.00	0.04	469.92	0.00	123,934.19	139,312.97
Total	135,899.76	67,269.72	48,674.83	1,856.48	31,484.79	65,704.85	1,222,982.63	1,573,873.06

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	449	0	232	32	91	142	857	1,802
Floating vs. Fixed	1,176	2,153	175	29	223	1,930	7,246	12,931
Overnight Index Swap	51	0	3	1	6	0	931	992
Total	1,676	2,153	410	62	320	2,072	9,033	15,725

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	427,898.02	82,451.16	39,646.78	9,824.62	2,404.40	479.30	356.47	563,060.76
Floating vs. Fixed	408,956.16	140,321.28	180,899.65	109,877.14	24,700.49	2,086.90	4,657.71	871,499.34
Overnight Index Swap	108,237.18	13,888.67	10,943.22	5,892.63	346.13	5.10	0.04	139,312.97
Total	945,091.36	236,661.11	231,489.66	125,594.40	27,451.02	2,571.30	5,014.22	1,573,873.06

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	224	199	400	383	181	110	306	1,802
Floating vs. Fixed	1,932	1,441	4,028	3,969	893	167	503	12,931
Overnight Index Swap	140	154	387	283	15	12	1	992
Total	2,296	1,793	4,814	4,635	1,089	289	810	15,725