

Foreign Exchange Position

Positions as at: 19 February 2021

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	404,871.65	1,002,381.17	1,407,252.81
Total	404,871.65	1,002,381.17	1,407,252.81

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	53,016	155,084	208,100
Total	53,016	155,084	208,100

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	116,248.37	43,898.77	259,454.40	348,797.47	16,329.17	27,389.80	555,687.15	39,447.69	1,407,252.81
Total	116,248.37	43,898.77	259,454.40	348,797.47	16,329.17	27,389.80	555,687.15	39,447.69	1,407,252.81

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,797	15,312	41,631	78,212	3,174	8,452	49,280	5,242	208,100
Total	6,797	15,312	41,631	78,212	3,174	8,452	49,280	5,242	208,100

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	1,108,579.46	157,705.58	69,400.64	48,210.05	16,304.89	5,993.46	1,058.74	1,407,252.81
Total	1,108,579.46	157,705.58	69,400.64	48,210.05	16,304.89	5,993.46	1,058.74	1,407,252.81

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	188,317	9,115	4,762	3,346	1,724	776	60	208,100
Total	188,317	9,115	4,762	3,346	1,724	776	60	208,100

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	77.15	Afghani
ALL	102.2	Lek
AMD	523.33	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	647.915	Kwanza
ARS	88.94	Argentine Peso
AUD	1.2897	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6231	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.56	Taka
BGN	1.6242	Bulgarian Lev
BHD	0.3766	Bahraini Dinar
BIF	1937.3	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

19 February 2021

BND	1.3284	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.4105	Brazilian Real
BSD	1	Bahamian Dollar
BTN	72.77	Ngultrum
BWP	10.8696	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2699	Canadian Dollar
CDF	1975.9	Congolese Franc
CHF	0.8986	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	712.94	Chilean Peso
CNY	6.4542	Yuan Renminbi
COP	3525.7	Colombian Peso
COU	0.0778	Unidad de Valor Real
CRC	609.55	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	91.51	Cape Verde Escudo
CZK	21.449	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.1764	Danish Krone
DOP	57.86	Dominican Peso
DZD	132.8	Algerian Dinar
EGP	15.58	Egyptian Pound
ERN	15	Nakfa
ETB	39.7321	Ethiopian Birr
EUR	0.8306	Euro
FJD	2.0036	Fiji Dollar
FKP	0.7199	Falkland Islands Pound
GBP	0.7219	Pound Sterling
GEL	3.2944	Lari
GHS	5.77	Cedi
GIP	0.7199	Gibraltar Pound
GMD	51	Dalasi
GNF	10085	Guinea Franc
GTQ	7.71	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7524	Hong Kong Dollar
HNL	24.027	Lempira
HRK	6.2855	Croatian Kuna
HTG	73.55	Gourde
HUF	297.52	Forint
IDR	14010	Rupiah
ILS	3.2651	New Israeli Sheqel
INR	72.815	Indian Rupee

Foreign Exchange Position

Positions as at:

19 February 2021

IQD	1458	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	129.25	Iceland Krona
JMD	148	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	105.85	Yen
KES	109.45	Kenyan Shilling
KGS	84.4129	Som
KHR	4056	Riel
KMF	408.57	Comoro Franc
KPW	130	North Korean Won
KRW	1105.61	Won
KWD	0.3022	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	416.67	Tenge
LAK	9330	Kip
LBP	1505.5	Lebanese Pound
LKR	195.5	Sri Lanka Rupee
LRD	172	Liberian Dollar
LSL	14.6438	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.4485	Libyan Dinar
MAD	8.9508	Moroccan Dirham
MDL	17.302	Moldovan Leu
MGA	3744.31	Malagasy Ariary
MKD	51.1	Denar
MMK	1400	Kyat
MNT	2825	Tugrik
MOP	7.985	Pataca
MRO	356	Ouguiya
MUR	39.6	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	769.1	Kwacha
MXN	20.207	Mexican Peso
MXV	3.0249	Mexican Unidad de Inversion (UDI)
MYR	4.037	Malaysian Ringgit
MZN	74.25	Metical
NAD	14.633	Namibia Dollar
NGN	380.65	Naira
NIO	34.8	Cordoba Oro
NOK	8.493	Norwegian Krone
NPR	116.38	Nepalese Rupee
NZD	1.3906	New Zealand Dollar
OMR	0.3846	Rial Omani
PAB	1	Balboa
PEN	3.6508	Nuevo Sol

Foreign Exchange Position

Positions as at:

19 February 2021

PGK	3.4188	Kina
PHP	48.39	Philippine Peso
PKR	159.1	Pakistan Rupee
PLN	3.7282	Zloty
PYG	6602.03	Guarani
QAR	3.64	Qatari Rial
RON	4.0469	Leu
RSD	97.52	Serbian Dinar
RUB	73.679	Russian Ruble
RWF	991.147	Rwanda Franc
SAR	3.7504	Saudi Riyal
SBD	7.6982	Solomon Islands Dollar
SCR	20.91	Seychelles Rupee
SDG	55.0002	Sudanese Pound
SEK	8.3231	Swedish Krona
SGD	1.3284	Singapore Dollar
SHP	0.7201	Saint Helena Pound
SLL	10112	Leone
SOS	575	Somali Shilling
SRD	14.015	Surinam Dollar
SSP	175.1931	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYR	1256	Syrian Pound
SZL	14.6498	Lilangeni
THB	30	Baht
TJS	11.29	Somoni
TMT	3.49	New Manat
TND	2.6951	Tunisian Dinar
TOP	2.2237	Pa'anga
TRY	6.9687	Turkish Lira
TTD	6.7428	Trinidad and Tobago Dollar
TWD	27.982	New Taiwan Dollar
TZS	2314	Tanzanian Shilling
UAH	27.8	Hryvnia
UGX	3655	Uganda Shilling
USD	1	US Dollar
UYU	42.61	Peso Uruguayo
UZS	10516.48	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23010	Dong
VUV	105.96	Vatu
WST	2.4438	Tala
XAF	539.41	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	539.75	CFA Franc BCEAO
XPF	98.97	CFP Franc

Foreign Exchange Position

Positions as at:

19 February 2021

YER	247.7	Yemeni Rial
ZAR	14.6427	Rand
ZMK	5185	Zambian Kwacha
ZWL	81.6634	Zimbabwe Dollar

Interest Rate Position

Positions as at:

19 February 2021

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	918,180.52	741,791.89	1,659,972.41
Floating vs. Fixed	8,890,119.72	3,922,735.02	12,812,854.74
Overnight Index Swap	570,894.56	360,034.37	930,928.93
Total	10,379,194.81	5,024,561.28	15,403,756.08

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,013	4,760	17,772
Floating vs. Fixed	223,852	118,288	342,140
Overnight Index Swap	10,515	6,904	17,419
Total	247,380	129,952	377,331

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	359,982.69	15.34	81,699.00	8,323.04	212,164.44	140,984.58	856,803.32	1,659,972.41
Floating vs. Fixed	2,316,905.93	2,323,548.81	320,507.26	61,397.92	883,867.03	1,807,491.35	5,099,136.43	12,812,854.74
Overnight Index Swap	153,983.79	0.00	126,922.24	963.89	39,375.80	25.80	609,657.41	930,928.93
Total	2,830,872.42	2,323,564.15	529,128.50	70,684.85	1,135,407.27	1,948,501.74	6,565,597.16	15,403,756.08

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,242	1	378	93	2,489	4,205	6,364	17,772
Floating vs. Fixed	74,736	73,270	5,391	1,355	14,194	59,878	113,317	342,140
Overnight Index Swap	820	0	646	28	352	2	15,571	17,419
Total	79,798	73,271	6,415	1,476	17,035	64,085	135,252	377,331

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	722,038.12	279,500.98	385,219.34	204,577.75	39,043.26	17,722.18	11,870.79	1,659,972.41
Floating vs. Fixed	5,156,589.23	1,931,957.14	3,599,042.80	1,631,042.52	225,462.36	128,420.73	140,339.97	12,812,854.74
Overnight Index Swap	650,654.83	109,348.10	139,429.60	26,539.18	2,328.50	1,411.88	1,216.84	930,928.93
Total	6,529,282.18	2,320,806.22	4,123,691.73	1,862,159.45	266,834.12	147,554.79	153,427.60	15,403,756.08

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	3,059	2,764	5,172	3,966	1,113	818	880	17,772
Floating vs. Fixed	66,279	44,674	134,784	73,684	9,995	5,887	6,838	342,140
Overnight Index Swap	5,703	3,630	6,951	905	90	86	54	17,419
Total	75,041	51,068	146,907	78,555	11,198	6,791	7,772	377,331

Foreign Exchange Rate

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AED	3.6728	UAE Dirham

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ALL	102.2	Lek
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MOP	7.985 Pataca
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MUR	39.6 Mauritius Rupee
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MWK	769.1 Kwacha
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MXV	3.0249 Mexican Unidad de Inversion (UDI)
MYR	4.037 Malaysian Ringgit
MZN	74.25 Metical
NAD	14.633 Namibia Dollar
NGN	380.65 Naira
NIO	34.8 Cordoba Oro
NOK	8.493 Norwegian Krone
NPR	116.38 Nepalese Rupee
NZD	1.3906 New Zealand Dollar
OMR	0.3846 Rial Omani
PAB	1 Balboa
PEN	3.6508 Nuevo Sol
PGK	3.4188 Kina
PHP	48.39 Philippine Peso
PKR	159.1 Pakistan Rupee
PLN	3.7282 Zloty
PYG	6602.03 Guarani
QAR	3.64 Qatari Rial
RON	4.0469 Leu
RSD	97.52 Serbian Dinar
RUB	73.679 Russian Ruble
RWF	991.147 Rwanda Franc
SAR	3.7504 Saudi Riyal
SBD	7.6982 Solomon Islands Dollar
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SDG	55.0002 Sudanese Pound
SEK	8.3231 Swedish Krona
SGD	1.3284 Singapore Dollar
SHP	0.7201 Saint Helena Pound
SLL	10112 Leone
SOS	575 Somali Shilling

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SSP	175.1931 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	1256 Syrian Pound
SZL	14.6498 Lilangeni
THB	30 Baht
TJS	11.29 Somoni
TMT	3.49 New Manat
TND	2.6951 Tunisian Dinar
TOP	2.2237 Pa'anga
TRY	6.9687 Turkish Lira
TTD	6.7428 Trinidad and Tobago Dollar
TWD	27.982 New Taiwan Dollar
TZS	2314 Tanzanian Shilling
UAH	27.8 Hryvnia
UGX	3655 Uganda Shilling
USD	1 US Dollar
UYU	42.61 Peso Uruguayo
UZS	10516.48 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23010 Dong
VUV	105.96 Vatu
WST	2.4438 Tala
XAF	539.41 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	539.75 CFA Franc BCEAO
XPF	98.97 CFP Franc
YER	247.7 Yemeni Rial
ZAR	14.6427 Rand
ZMK	5185 Zambian Kwacha
ZWL	81.6634 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

15 February 2021 to

19 February 2021

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	88,210.99	153,235.57	241,446.56
Total	88,210.99	153,235.57	241,446.56

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	13,635	27,617	41,252
Total	13,635	27,617	41,252

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	9,693.39	12,508.95	61,461.08	64,436.44	3,666.06	8,821.69	73,385.50	7,473.45	241,446.56
Total	9,693.39	12,508.95	61,461.08	64,436.44	3,666.06	8,821.69	73,385.50	7,473.45	241,446.56

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	682	4,191	9,308	15,168	670	2,826	7,795	613	41,252
Total	682	4,191	9,308	15,168	670	2,826	7,795	613	41,252

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	220,269.47	10,892.19	5,036.91	2,054.02	3,097.24	96.72	0.00	241,446.56
Total	220,269.47	10,892.19	5,036.91	2,054.02	3,097.24	96.72	0.00	241,446.56

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	39,738	930	232	150	187	16	0	41,252
Total	39,738	930	232	150	187	16	0	41,252

Interest Rate Turnover

Turnover for the period:

15 February 2021 to

19 February 2021

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,817.11	894,654.64	909,471.76
Floating vs. Fixed	460,421.09	757,935.55	1,218,356.64
Overnight Index Swap	74,160.54	18,923.45	93,083.99
Total	549,398.75	1,671,513.64	2,220,912.39

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	184	3,246	3,429
Floating vs. Fixed	8,261	4,614	12,875
Overnight Index Swap	477	120	596
Total	8,921	7,979	16,900

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	88,220.49	0.00	72,298.34	6,694.42	10,463.81	2,206.36	729,588.34	909,471.76
Floating vs. Fixed	188,571.33	45,841.23	15,944.31	3,860.23	38,971.86	40,042.53	885,125.15	1,218,356.64
Overnight Index Swap	11,417.13	0.00	1,705.01	111.74	114.60	0.00	79,735.51	93,083.99
Total	288,208.95	45,841.23	89,947.66	10,666.39	49,550.26	42,248.89	1,694,449.00	2,220,912.39

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	922	0	466	90	166	101	1,684	3,429
Floating vs. Fixed	1,943	1,164	360	52	392	1,744	7,221	12,875
Overnight Index Swap	32	0	4	4	9	0	548	596
Total	2,896	1,164	830	146	567	1,845	9,453	16,900

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	637,662.36	144,532.89	81,527.59	30,796.06	9,783.19	2,745.53	2,424.14	909,471.76
Floating vs. Fixed	596,177.28	189,001.32	234,274.50	148,414.85	39,604.53	5,273.07	5,611.10	1,218,356.64
Overnight Index Swap	73,097.35	9,526.44	7,740.29	2,339.96	258.38	70.64	50.92	93,083.99
Total	1,306,936.99	343,060.65	323,542.38	181,550.87	49,646.09	8,089.24	8,086.16	2,220,912.39

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	347	386	725	718	372	241	641	3,429
Floating vs. Fixed	1,374	1,174	3,381	4,593	1,302	294	759	12,875
Overnight Index Swap	92	106	257	126	5	10	2	596
Total	1,813	1,665	4,363	5,436	1,678	545	1,402	16,900