

Foreign Exchange Position

Positions as at: 26 February 2021

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	400,501.92	1,002,482.34	1,402,984.26
Total	400,501.92	1,002,482.34	1,402,984.26

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	50,292	143,796	194,087
Total	50,292	143,796	194,087

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	115,368.18	42,775.93	260,876.92	343,792.84	16,419.11	28,150.13	550,287.21	45,313.95	1,402,984.26
Total	115,368.18	42,775.93	260,876.92	343,792.84	16,419.11	28,150.13	550,287.21	45,313.95	1,402,984.26

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,676	13,860	40,301	69,793	3,187	8,653	46,463	5,154	194,087
Total	6,676	13,860	40,301	69,793	3,187	8,653	46,463	5,154	194,087

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	1,085,101.37	170,578.36	73,015.52	50,570.36	16,497.91	6,124.54	1,096.19	1,402,984.26
Total	1,085,101.37	170,578.36	73,015.52	50,570.36	16,497.91	6,124.54	1,096.19	1,402,984.26

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	172,825	10,264	4,833	3,566	1,757	782	61	194,087
Total	172,825	10,264	4,833	3,566	1,757	782	61	194,087

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	77.2	Afghani
ALL	101.31	Lek
AMD	524	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	644.823	Kwanza
ARS	89.66	Argentine Peso
AUD	1.2547	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6061	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.62	Taka
BGN	1.607	Bulgarian Lev
BHD	0.3766	Bahraini Dinar
BIF	1938.85	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at: 26 February 2021

BND	1.3193	Brunei Dollar
BOB	6.83	Boliviano
BRL	5.4062	Brazilian Real
BSD	1	Bahamian Dollar
BTN	72.335	Ngultrum
BWP	10.8225	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2511	Canadian Dollar
CDF	1974.23	Congolese Franc
CHF	0.9063	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	700.75	Chilean Peso
CNY	6.4556	Yuan Renminbi
COP	3562.5	Colombian Peso
COU	0.0769	Unidad de Valor Real
CRC	608.5	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	90.55	Cape Verde Escudo
CZK	21.375	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.1105	Danish Krone
DOP	57.83	Dominican Peso
DZD	132.4	Algerian Dinar
EGP	15.63	Egyptian Pound
ERN	15	Nakfa
ETB	39.9069	Ethiopian Birr
EUR	0.822	Euro
FJD	1.972	Fiji Dollar
FKP	0.7043	Falkland Islands Pound
GBP	0.7071	Pound Sterling
GEL	3.3078	Lari
GHS	5.73	Cedi
GIP	0.7043	Gibraltar Pound
GMD	51	Dalasi
GNF	10098	Guinea Franc
GTQ	7.68	Quetzal
GYD	207.78	Guyana Dollar
HKD	7.7546	Hong Kong Dollar
HNL	24.049	Lempira
HRK	6.2282	Croatian Kuna
HTG	75.32	Gourde
HUF	295.25	Forint
IDR	14080	Rupiah
ILS	3.2626	New Israeli Sheqel
INR	72.38	Indian Rupee

Foreign Exchange Position

Positions as at:	26 February 2021
IQD	1458 Iraqi Dinar
IRR	42000 Iranian Rial
ISK	126.71 Iceland Krona
JMD	150.32 Jamaican Dollar
JOD	0.708 Jordanian Dinar
JPY	105.86 Yen
KES	109.7 Kenyan Shilling
KGS	84.6179 Som
KHR	4060 Riel
KMF	404.7 Comoro Franc
KPW	130 North Korean Won
KRW	1107.27 Won
KWD	0.3022 Kuwaiti Dinar
KYD	0.825 Cayman Islands Dollar
KZT	415.27 Tenge
LAK	9340 Kip
LBP	1505.5 Lebanese Pound
LKR	193.5 Sri Lanka Rupee
LRD	172.6 Liberian Dollar
LSL	14.4875 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	4.441 Libyan Dinar
MAD	8.909 Moroccan Dirham
MDL	17.37 Moldovan Leu
MGA	3756.01 Malagasy Ariary
MKD	50.72 Denar
MMK	1400 Kyat
MNT	2820 Tugrik
MOP	7.987 Pataca
MRO	356 Ouguiya
MUR	39.55 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	772.5 Kwacha
MXN	20.359 Mexican Peso
MXV	3.0436 Mexican Unidad de Inversion (UDI)
MYR	4.04 Malaysian Ringgit
MZN	74.3 Metical
NAD	14.493 Namibia Dollar
NGN	380.6 Naira
NIO	34.8 Cordoba Oro
NOK	8.3785 Norwegian Krone
NPR	115.71 Nepalese Rupee
NZD	1.3446 New Zealand Dollar
OMR	0.3846 Rial Omani
PAB	1 Balboa
PEN	3.6438 Nuevo Sol

Foreign Exchange Position

Positions as at: 26 February 2021

PGK	3.4072	Kina
PHP	48.59	Philippine Peso
PKR	158.4	Pakistan Rupee
PLN	3.7009	Zloty
PYG	6601.7	Guarani
QAR	3.64	Qatari Rial
RON	4.0022	Leu
RSD	96.41	Serbian Dinar
RUB	73.419	Russian Ruble
RWF	991.488	Rwanda Franc
SAR	3.7501	Saudi Riyal
SBD	7.6746	Solomon Islands Dollar
SCR	20.91	Seychelles Rupee
SDG	375.0002	Sudanese Pound
SEK	8.2747	Swedish Krona
SGD	1.3193	Singapore Dollar
SHP	0.708	Saint Helena Pound
SLL	10094	Leone
SOS	575	Somali Shilling
SRD	14.018	Surinam Dollar
SSP	175.2228	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	1256	Syrian Pound
SZL	14.487	Lilangeni
THB	30.03	Baht
TJS	11.29	Somoni
TMT	3.49	New Manat
TND	2.7003	Tunisian Dinar
TOP	2.2002	Pa'anga
TRY	7.1648	Turkish Lira
TTD	6.7669	Trinidad and Tobago Dollar
TWD	27.818	New Taiwan Dollar
TZS	2314	Tanzanian Shilling
UAH	27.9544	Hryvnia
UGX	3666	Uganda Shilling
USD	1	US Dollar
UYU	42.98	Peso Uruguayo
UZS	10549.34	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23020	Dong
VUV	104.7	Vatu
WST	2.4102	Tala
XAF	533.47	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	536.25	CFA Franc BCEAO
XPF	97.9	CFP Franc

Foreign Exchange Position

Positions as at: 26 February 2021

YER	247.22	Yemeni Rial
ZAR	14.4887	Rand
ZMK	5185	Zambian Kwacha
ZWL	81.7896	Zimbabwe Dollar

Interest Rate Position

Positions as at: 26 February 2021

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	931,341.85	739,633.35	1,670,975.19
Floating vs. Fixed	9,215,702.71	4,001,145.58	13,216,848.28
Overnight Index Swap	586,741.57	350,689.30	937,430.88
Total	10,733,786.12	5,091,468.23	15,825,254.35

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,075	4,760	17,834
Floating vs. Fixed	224,431	118,561	342,991
Overnight Index Swap	10,586	6,884	17,470
Total	248,091	130,204	378,295

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	367,151.63	15.34	72,940.14	8,490.50	212,822.69	140,423.40	869,131.48	1,670,975.19
Floating vs. Fixed	2,615,413.28	2,316,973.09	320,689.24	62,043.51	886,876.47	1,737,673.70	5,277,178.99	13,216,848.28
Overnight Index Swap	152,066.70	30.98	125,288.82	980.38	38,515.59	25.79	620,522.61	937,430.88
Total	3,134,631.62	2,317,019.41	518,918.20	71,514.40	1,138,214.75	1,878,122.90	6,766,833.08	15,825,254.35

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,234	1	341	108	2,482	4,218	6,450	17,834
Floating vs. Fixed	75,449	72,287	5,372	1,342	14,199	59,056	115,288	342,991
Overnight Index Swap	839	2	645	28	352	2	15,602	17,470
Total	80,522	72,290	6,358	1,478	17,033	63,276	137,340	378,295

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	720,150.53	283,958.23	387,345.50	206,331.54	42,306.53	18,331.53	12,551.32	1,670,975.19
Floating vs. Fixed	5,424,260.11	1,962,855.06	3,666,890.58	1,660,544.70	232,086.11	129,509.27	140,702.45	13,216,848.28
Overnight Index Swap	638,120.17	124,633.59	141,737.54	27,892.54	2,353.30	1,481.90	1,211.84	937,430.88
Total	6,782,530.81	2,371,446.89	4,195,973.62	1,894,768.78	276,745.94	149,322.71	154,465.60	15,825,254.35

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	3,043	2,777	5,185	4,001	1,125	825	878	17,834
Floating vs. Fixed	65,577	44,717	134,678	74,849	10,278	5,931	6,962	342,991
Overnight Index Swap	5,697	3,677	6,924	938	89	90	55	17,470
Total	74,317	51,171	146,787	79,788	11,492	6,846	7,895	378,295

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

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AFN	77.2	Afghani
ALL	101.31	Lek
AMD	524	Armenian Dram
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LAK	9340	Kip
LBP	1505.5	Lebanese Pound
LKR	193.5	Sri Lanka Rupee
LRD	172.6	Liberian Dollar
LSL	14.4875	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.441	Libyan Dinar

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Positions as at:

26 February 2021

MAD	8.909 Moroccan Dirham
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NZD	1.3446 New Zealand Dollar
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PAB	1 Balboa
PEN	3.6438 Nuevo Sol
PGK	3.4072 Kina
PHP	48.59 Philippine Peso
PKR	158.4 Pakistan Rupee
PLN	3.7009 Zloty
PYG	6601.7 Guarani
QAR	3.64 Qatari Rial
RON	4.0022 Leu
RSD	96.41 Serbian Dinar
RUB	73.419 Russian Ruble
RWF	991.488 Rwanda Franc
SAR	3.7501 Saudi Riyal
SBD	7.6746 Solomon Islands Dollar
SCR	20.91 Seychelles Rupee
SDG	375.0002 Sudanese Pound
SEK	8.2747 Swedish Krona
SGD	1.3193 Singapore Dollar
SHP	0.708 Saint Helena Pound
SLL	10094 Leone
SOS	575 Somali Shilling

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SSP	175.2228	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	1256	Syrian Pound
SZL	14.487	Lilangeni
THB	30.03	Baht
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TND	2.7003	Tunisian Dinar
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UAH	27.9544	Hryvnia
UGX	3666	Uganda Shilling
USD	1	US Dollar
UYU	42.98	Peso Uruguayo
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XPF	97.9	CFP Franc
YER	247.22	Yemeni Rial
ZAR	14.4887	Rand
ZMK	5185	Zambian Kwacha
ZWL	81.7896	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 22 February 2021 to 26 February 2021

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	131,512.96	253,823.61	385,336.57
Total	131,512.96	253,823.61	385,336.57

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	18,157	38,500	56,657
Total	18,157	38,500	56,657

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	26,170.93	14,352.22	78,934.02	84,270.21	4,782.04	7,187.98	157,897.28	11,741.89	385,336.57
Total	26,170.93	14,352.22	78,934.02	84,270.21	4,782.04	7,187.98	157,897.28	11,741.89	385,336.57

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,563	4,441	14,567	17,170	808	2,271	15,007	832	56,657
Total	1,563	4,441	14,567	17,170	808	2,271	15,007	832	56,657

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	335,758.57	31,224.85	7,177.35	3,746.59	6,988.03	402.52	38.65	385,336.57
Total	335,758.57	31,224.85	7,177.35	3,746.59	6,988.03	402.52	38.65	385,336.57

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	53,599	2,037	326	259	399	35	2	56,657
Total	53,599	2,037	326	259	399	35	2	56,657

Interest Rate Turnover

Turnover for the period: 22 February 2021 to 26 February 2021

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,819.20	569,982.97	584,802.17
Floating vs. Fixed	701,117.16	660,293.22	1,361,410.38
Overnight Index Swap	90,692.58	12,846.52	103,539.10
Total	806,628.95	1,243,122.71	2,049,751.66

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	238	2,366	2,604
Floating vs. Fixed	10,029	5,261	15,290
Overnight Index Swap	598	155	753
Total	10,865	7,782	18,646

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	73,710.01	0.00	36,862.89	3,457.20	10,609.73	2,486.16	457,676.18	584,802.17
Floating vs. Fixed	447,425.33	136,319.12	17,301.55	2,408.13	17,343.25	56,540.28	684,072.72	1,361,410.38
Overnight Index Swap	4,516.15	61.96	312.67	0.00	117.86	0.00	98,530.46	103,539.10
Total	525,651.49	136,381.08	54,477.10	5,865.33	28,070.85	59,026.44	1,240,279.36	2,049,751.66

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	677	0	284	71	128	146	1,298	2,604
Floating vs. Fixed	2,366	2,673	276	38	257	2,513	7,169	15,290
Overnight Index Swap	47	4	6	0	5	0	691	753
Total	3,090	2,677	566	109	390	2,659	9,157	18,646

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	403,974.69	97,412.29	51,053.37	19,112.91	9,486.67	1,789.08	1,973.16	584,802.17
Floating vs. Fixed	718,396.03	176,459.00	280,476.26	141,962.25	35,565.93	3,423.80	5,127.12	1,361,410.38
Overnight Index Swap	55,557.17	32,013.59	9,759.14	5,753.74	268.32	154.19	32.95	103,539.10
Total	1,177,927.89	305,884.88	341,288.77	166,828.91	45,320.92	5,367.07	7,133.22	2,049,751.66

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	248	275	562	592	286	175	467	2,604
Floating vs. Fixed	1,590	1,460	4,647	5,216	1,402	239	737	15,290
Overnight Index Swap	117	153	245	218	5	13	4	753
Total	1,955	1,887	5,453	6,026	1,693	426	1,208	18,646