

## Foreign Exchange Position

Positions as at: 05 March 2021

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	413,177.30	1,032,438.27	1,445,615.57
<b>Total</b>	<b>413,177.30</b>	<b>1,032,438.27</b>	<b>1,445,615.57</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	51,204	153,801	205,004
<b>Total</b>	<b>51,204</b>	<b>153,801</b>	<b>205,004</b>

### 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	113,018.94	46,196.53	285,478.02	352,606.44	17,726.54	31,334.88	561,147.65	38,106.56	1,445,615.57
<b>Total</b>	<b>113,018.94</b>	<b>46,196.53</b>	<b>285,478.02</b>	<b>352,606.44</b>	<b>17,726.54</b>	<b>31,334.88</b>	<b>561,147.65</b>	<b>38,106.56</b>	<b>1,445,615.57</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,758	15,098	48,327	69,579	3,669	9,578	46,746	5,249	205,004
<b>Total</b>	<b>6,758</b>	<b>15,098</b>	<b>48,327</b>	<b>69,579</b>	<b>3,669</b>	<b>9,578</b>	<b>46,746</b>	<b>5,249</b>	<b>205,004</b>

### 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	1,104,482.70	194,088.77	71,574.26	51,651.41	16,627.38	6,027.57	1,163.48	1,445,615.57
<b>Total</b>	<b>1,104,482.70</b>	<b>194,088.77</b>	<b>71,574.26</b>	<b>51,651.41</b>	<b>16,627.38</b>	<b>6,027.57</b>	<b>1,163.48</b>	<b>1,445,615.57</b>

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	181,731	12,172	4,779	3,681	1,793	781	68	205,004
<b>Total</b>	<b>181,731</b>	<b>12,172</b>	<b>4,779</b>	<b>3,681</b>	<b>1,793</b>	<b>781</b>	<b>68</b>	<b>205,004</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	77.2	Afghani
ALL	102.14	Lek
AMD	523	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	624.276	Kwanza
ARS	90.22	Argentine Peso
AUD	1.2858	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.619	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.45	Taka
BGN	1.6212	Bulgarian Lev
BHD	0.377	Bahraini Dinar
BIF	1940.11	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

05 March 2021

BND	1.3323	Brunei Dollar
BOB	6.83	Boliviano
BRL	5.6193	Brazilian Real
BSD	1	Bahamian Dollar
BTN	72.886	Ngultrum
BWP	10.9529	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2653	Canadian Dollar
CDF	1974.2	Congolese Franc
CHF	0.9197	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	727.2	Chilean Peso
CNY	6.4675	Yuan Renminbi
COP	3679.34	Colombian Peso
COU	0.0752	Unidad de Valor Real
CRC	609.1	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	91.28	Cape Verde Escudo
CZK	21.693	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.1633	Danish Krone
DOP	57.75	Dominican Peso
DZD	133	Algerian Dinar
EGP	15.62	Egyptian Pound
ERN	15	Nakfa
ETB	40.0903	Ethiopian Birr
EUR	0.8288	Euro
FJD	1.9964	Fiji Dollar
FKP	0.7163	Falkland Islands Pound
GBP	0.7165	Pound Sterling
GEL	3.306	Lari
GHS	5.71	Cedi
GIP	0.7163	Gibraltar Pound
GMD	50.7	Dalasi
GNF	10080	Guinea Franc
GTQ	7.67	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7567	Hong Kong Dollar
HNL	24.049	Lempira
HRK	6.2838	Croatian Kuna
HTG	75.55	Gourde
HUF	301.82	Forint
IDR	14240	Rupiah
ILS	3.3078	New Israeli Sheqel
INR	72.93	Indian Rupee

## Foreign Exchange Position

Positions as at:

05 March 2021

IQD	1458	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	126.44	Iceland Krona
JMD	149.37	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	106.99	Yen
KES	109.6	Kenyan Shilling
KGS	84.8	Som
KHR	4057	Riel
KMF	407.8	Comoro Franc
KPW	130	North Korean Won
KRW	1126.05	Won
KWD	0.3024	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	419.52	Tenge
LAK	9335	Kip
LBP	1505.7	Lebanese Pound
LKR	195	Sri Lanka Rupee
LRD	173	Liberian Dollar
LSL	15.0788	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.4605	Libyan Dinar
MAD	8.9245	Moroccan Dirham
MDL	17.495	Moldovan Leu
MGA	3742.7	Malagasy Ariary
MKD	51.04	Denar
MMK	1400	Kyat
MNT	2820	Tugrik
MOP	7.989	Pataca
MRO	356	Ouguiya
MUR	39.7	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	772.41	Kwacha
MXN	20.935	Mexican Peso
MXV	3.1227	Mexican Unidad de Inversion (UDI)
MYR	4.049	Malaysian Ringgit
MZN	74	Metical
NAD	15.085	Namibia Dollar
NGN	380.55	Naira
NIO	34.8	Cordoba Oro
NOK	8.4969	Norwegian Krone
NPR	116.34	Nepalese Rupee
NZD	1.3797	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.6727	Nuevo Sol

## Foreign Exchange Position

Positions as at:

05 March 2021

PGK	3.4072	Kina
PHP	48.52	Philippine Peso
PKR	157	Pakistan Rupee
PLN	3.7665	Zloty
PYG	6666.78	Guarani
QAR	3.6415	Qatari Rial
RON	4.04	Leu
RSD	97.48	Serbian Dinar
RUB	73.943	Russian Ruble
RWF	991.995	Rwanda Franc
SAR	3.7513	Saudi Riyal
SBD	7.6746	Solomon Islands Dollar
SCR	20.91	Seychelles Rupee
SDG	375.0002	Sudanese Pound
SEK	8.4217	Swedish Krona
SGD	1.3323	Singapore Dollar
SHP	0.716	Saint Helena Pound
SLL	10102	Leone
SOS	575	Somali Shilling
SRD	14.018	Surinam Dollar
SSP	175.2849	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYR	1256	Syrian Pound
SZL	15.064	Lilangeni
THB	30.33	Baht
TJS	11.29	Somoni
TMT	3.49	New Manat
TND	2.7258	Tunisian Dinar
TOP	2.2017	Pa'anga
TRY	7.4565	Turkish Lira
TTD	6.7438	Trinidad and Tobago Dollar
TWD	27.782	New Taiwan Dollar
TZS	2314	Tanzanian Shilling
UAH	27.7497	Hryvnia
UGX	3655	Uganda Shilling
USD	1	US Dollar
UYU	43.33	Peso Uruguayo
UZS	10482.54	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23020	Dong
VUV	105.38	Vatu
WST	2.4319	Tala
XAF	538.25	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	542.18	CFA Franc BCEAO
XPF	98.77	CFP Franc

## Foreign Exchange Position

Positions as at:

05 March 2021

YER	247	Yemeni Rial
ZAR	15.0785	Rand
ZMK	5185	Zambian Kwacha
ZWL	81.7919	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

05 March 2021

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	921,487.73	870,413.14	1,791,900.87
Floating vs. Fixed	9,100,779.63	4,018,920.26	13,119,699.89
Overnight Index Swap	601,215.76	330,956.00	932,171.76
<b>Total</b>	<b>10,623,483.12</b>	<b>5,220,289.40</b>	<b>15,843,772.52</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,066	4,896	17,961
Floating vs. Fixed	225,324	118,644	343,968
Overnight Index Swap	10,864	6,904	17,768
<b>Total</b>	<b>249,253</b>	<b>130,444</b>	<b>379,697</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	376,972.07	0.00	78,440.16	8,527.58	210,385.23	139,473.25	978,102.59	1,791,900.87
Floating vs. Fixed	2,631,472.91	2,299,190.69	326,848.50	61,606.13	872,312.34	1,657,163.64	5,271,105.70	13,119,699.89
Overnight Index Swap	150,999.24	30.92	115,700.32	967.94	35,206.75	25.78	629,240.80	932,171.76
<b>Total</b>	<b>3,159,444.22</b>	<b>2,299,221.61</b>	<b>520,988.98</b>	<b>71,101.65</b>	<b>1,117,904.32</b>	<b>1,796,662.67</b>	<b>6,878,449.08</b>	<b>15,843,772.52</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,243	0	382	152	2,502	4,219	6,463	17,961
Floating vs. Fixed	75,990	72,717	5,408	1,374	14,235	56,958	117,288	343,968
Overnight Index Swap	828	2	644	30	351	2	15,911	17,768
<b>Total</b>	<b>81,061</b>	<b>72,719</b>	<b>6,434</b>	<b>1,556</b>	<b>17,088</b>	<b>61,179</b>	<b>139,662</b>	<b>379,697</b>

### 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	826,129.67	303,379.83	384,707.16	203,100.46	43,687.17	18,176.78	12,719.80	1,791,900.87
Floating vs. Fixed	5,343,346.23	1,954,232.08	3,647,597.68	1,662,017.39	235,160.90	129,876.52	147,469.09	13,119,699.89
Overnight Index Swap	645,002.85	111,866.60	142,745.78	27,636.64	2,327.11	1,389.93	1,202.85	932,171.76
<b>Total</b>	<b>6,814,478.75</b>	<b>2,369,478.51</b>	<b>4,175,050.62</b>	<b>1,892,754.49</b>	<b>281,175.18</b>	<b>149,443.23</b>	<b>161,391.74</b>	<b>15,843,772.52</b>

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	3,040	2,833	5,202	3,987	1,152	846	901	17,961
Floating vs. Fixed	64,844	44,813	134,558	76,115	10,448	6,014	7,176	343,968
Overnight Index Swap	5,835	3,727	6,976	985	95	92	58	17,768
<b>Total</b>	<b>73,719</b>	<b>51,373</b>	<b>146,736</b>	<b>81,087</b>	<b>11,695</b>	<b>6,952</b>	<b>8,135</b>	<b>379,697</b>

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DOP	57.75 Dominican Peso
DZD	133 Algerian Dinar
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LKR	195	Sri Lanka Rupee
LRD	173	Liberian Dollar
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LVL	0.5078	Latvian Lats
LYD	4.4605	Libyan Dinar

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05 March 2021

MAD	8.9245 Moroccan Dirham
MDL	17.495 Moldovan Leu
MGA	3742.7 Malagasy Ariary
MKD	51.04 Denar
MMK	1400 Kyat
MNT	2820 Tugrik
MOP	7.989 Pataca
MRO	356 Ouguiya
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MVR	15.42 Rufiyaa
MWK	772.41 Kwacha
MXN	20.935 Mexican Peso
MXV	3.1227 Mexican Unidad de Inversion (UDI)
MYR	4.049 Malaysian Ringgit
MZN	74 Metical
NAD	15.085 Namibia Dollar
NGN	380.55 Naira
NIO	34.8 Cordoba Oro
NOK	8.4969 Norwegian Krone
NPR	116.34 Nepalese Rupee
NZD	1.3797 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.6727 Nuevo Sol
PGK	3.4072 Kina
PHP	48.52 Philippine Peso
PKR	157 Pakistan Rupee
PLN	3.7665 Zloty
PYG	6666.78 Guarani
QAR	3.6415 Qatari Rial
RON	4.04 Leu
RSD	97.48 Serbian Dinar
RUB	73.943 Russian Ruble
RWF	991.995 Rwanda Franc
SAR	3.7513 Saudi Riyal
SBD	7.6746 Solomon Islands Dollar
SCR	20.91 Seychelles Rupee
SDG	375.0002 Sudanese Pound
SEK	8.4217 Swedish Krona
SGD	1.3323 Singapore Dollar
SHP	0.716 Saint Helena Pound
SLL	10102 Leone
SOS	575 Somali Shilling

## Interest Rate Position

Positions as at:

05 March 2021

SRD	14.018 Surinam Dollar
SSP	175.2849 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	1256 Syrian Pound
SZL	15.064 Lilangeni
THB	30.33 Baht
TJS	11.29 Somoni
TMT	3.49 New Manat
TND	2.7258 Tunisian Dinar
TOP	2.2017 Pa'anga
TRY	7.4565 Turkish Lira
TTD	6.7438 Trinidad and Tobago Dollar
TWD	27.782 New Taiwan Dollar
TZS	2314 Tanzanian Shilling
UAH	27.7497 Hryvnia
UGX	3655 Uganda Shilling
USD	1 US Dollar
UYU	43.33 Peso Uruguayo
UZS	10482.54 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23020 Dong
VUV	105.38 Vatu
WST	2.4319 Tala
XAF	538.25 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	542.18 CFA Franc BCEAO
XPF	98.77 CFP Franc
YER	247 Yemeni Rial
ZAR	15.0785 Rand
ZMK	5185 Zambian Kwacha
ZWL	81.7919 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

01 March 2021 to

05 March 2021

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	161,428.61	260,490.73	421,919.34
Total	161,428.61	260,490.73	421,919.34

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	21,391	46,255	67,645
Total	21,391	46,255	67,645

### 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	26,887.90	17,969.00	104,811.69	94,433.91	7,420.54	12,082.55	149,393.99	8,919.76	421,919.34
Total	26,887.90	17,969.00	104,811.69	94,433.91	7,420.54	12,082.55	149,393.99	8,919.76	421,919.34

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,693	5,592	20,164	20,511	1,595	3,167	14,088	837	67,645
Total	1,693	5,592	20,164	20,511	1,595	3,167	14,088	837	67,645

### 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	368,123.27	39,217.61	7,641.75	2,468.37	4,203.37	168.46	96.50	421,919.34
Total	368,123.27	39,217.61	7,641.75	2,468.37	4,203.37	168.46	96.50	421,919.34

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	64,110	2,614	366	206	318	23	9	67,645
Total	64,110	2,614	366	206	318	23	9	67,645

## Interest Rate Turnover

Turnover for the period:

01 March 2021 to

05 March 2021

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	25,103.81	765,612.14	790,715.96
Floating vs. Fixed	1,045,177.02	759,077.51	1,804,254.53
Overnight Index Swap	84,598.01	32,414.12	117,012.13
<b>Total</b>	<b>1,154,878.85</b>	<b>1,557,103.77</b>	<b>2,711,982.61</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	253	2,666	2,919
Floating vs. Fixed	12,099	5,898	17,997
Overnight Index Swap	876	392	1,268
<b>Total</b>	<b>13,228</b>	<b>8,956</b>	<b>22,183</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	89,187.12	0.00	46,737.26	3,724.75	12,375.78	4,814.62	633,876.43	790,715.96
Floating vs. Fixed	732,755.80	89,676.03	24,241.32	3,424.94	17,985.67	107,867.45	828,303.32	1,804,254.53
Overnight Index Swap	9,578.30	0.00	2,906.95	2.09	578.62	0.00	103,946.17	117,012.13
<b>Total</b>	<b>831,521.22</b>	<b>89,676.03</b>	<b>73,885.53</b>	<b>7,151.78</b>	<b>30,940.07</b>	<b>112,682.07</b>	<b>1,566,125.92</b>	<b>2,711,982.61</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	718	0	344	158	179	174	1,347	2,919
Floating vs. Fixed	3,164	2,400	269	104	324	3,350	8,387	17,997
Overnight Index Swap	72	0	6	6	4	0	1,181	1,268
<b>Total</b>	<b>3,953</b>	<b>2,400</b>	<b>619</b>	<b>268</b>	<b>506</b>	<b>3,523</b>	<b>10,914</b>	<b>22,183</b>

### 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	571,044.29	123,317.07	60,320.23	21,157.44	10,193.95	1,992.05	2,690.92	790,715.96
Floating vs. Fixed	1,138,548.05	211,808.93	233,898.53	158,468.63	38,541.37	5,092.03	17,897.00	1,804,254.53
Overnight Index Swap	78,261.98	18,295.14	14,376.80	5,766.34	244.53	10.00	57.33	117,012.13
<b>Total</b>	<b>1,787,854.33</b>	<b>353,421.14</b>	<b>308,595.56</b>	<b>185,392.40</b>	<b>48,979.84</b>	<b>7,094.07</b>	<b>20,645.26</b>	<b>2,711,982.61</b>

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	290	346	644	600	321	205	515	2,919
Floating vs. Fixed	2,234	1,703	4,772	6,492	1,423	341	1,033	17,997
Overnight Index Swap	201	253	464	310	16	15	11	1,268
<b>Total</b>	<b>2,725</b>	<b>2,301</b>	<b>5,879</b>	<b>7,401</b>	<b>1,759</b>	<b>560</b>	<b>1,559</b>	<b>22,183</b>