

## Foreign Exchange Position

Positions as at: 12 March 2021

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	463,910.01	1,122,078.02	1,585,988.04
<b>Total</b>	<b>463,910.01</b>	<b>1,122,078.02</b>	<b>1,585,988.04</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	58,777	169,855	228,631
<b>Total</b>	<b>58,777</b>	<b>169,855</b>	<b>228,631</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	121,057.75	53,214.16	294,022.68	405,416.32	18,876.82	34,746.29	616,832.66	41,821.34	1,585,988.04
<b>Total</b>	<b>121,057.75</b>	<b>53,214.16</b>	<b>294,022.68</b>	<b>405,416.32</b>	<b>18,876.82</b>	<b>34,746.29</b>	<b>616,832.66</b>	<b>41,821.34</b>	<b>1,585,988.04</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,108	16,608	51,794	78,083	3,962	10,569	54,859	5,648	228,631
<b>Total</b>	<b>7,108</b>	<b>16,608</b>	<b>51,794</b>	<b>78,083</b>	<b>3,962</b>	<b>10,569</b>	<b>54,859</b>	<b>5,648</b>	<b>228,631</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	1,206,784.35	224,404.79	75,175.68	55,001.14	17,305.05	6,184.40	1,132.62	1,585,988.04
<b>Total</b>	<b>1,206,784.35</b>	<b>224,404.79</b>	<b>75,175.68</b>	<b>55,001.14</b>	<b>17,305.05</b>	<b>6,184.40</b>	<b>1,132.62</b>	<b>1,585,988.04</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	202,634	14,423	5,032	3,839	1,839	803	62	228,631
<b>Total</b>	<b>202,634</b>	<b>14,423</b>	<b>5,032</b>	<b>3,839</b>	<b>1,839</b>	<b>803</b>	<b>62</b>	<b>228,631</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	77.4	Afghani
ALL	103.04	Lek
AMD	523.5	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	614.918	Kwanza
ARS	90.71	Argentine Peso
AUD	1.2927	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6388	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.54	Taka
BGN	1.6393	Bulgarian Lev
BHD	0.3767	Bahraini Dinar
BIF	1941.5	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

12 March 2021

BND	1.3434	Brunei Dollar
BOB	6.82	Boliviano
BRL	5.672	Brazilian Real
BSD	1	Bahamian Dollar
BTN	72.952	Ngultrum
BWP	11.0619	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2617	Canadian Dollar
CDF	1975.36	Congolese Franc
CHF	0.9295	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	724.13	Chilean Peso
CNY	6.505	Yuan Renminbi
COP	3551	Colombian Peso
COU	0.0777	Unidad de Valor Real
CRC	607.35	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	92.4	Cape Verde Escudo
CZK	21.973	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.2338	Danish Krone
DOP	57.46	Dominican Peso
DZD	133.3	Algerian Dinar
EGP	15.68	Egyptian Pound
ERN	15	Nakfa
ETB	40.3847	Ethiopian Birr
EUR	0.8383	Euro
FJD	2.0076	Fiji Dollar
FKP	0.7207	Falkland Islands Pound
GBP	0.7177	Pound Sterling
GEL	3.314	Lari
GHS	5.72	Cedi
GIP	0.7207	Gibraltar Pound
GMD	50.8	Dalasi
GNF	10067	Guinea Franc
GTQ	7.72	Quetzal
GYD	207.14	Guyana Dollar
HKD	7.7612	Hong Kong Dollar
HNL	24.007	Lempira
HRK	6.3589	Croatian Kuna
HTG	75.65	Gourde
HUF	307.42	Forint
IDR	14395	Rupiah
ILS	3.3191	New Israeli Sheqel
INR	72.72	Indian Rupee

## Foreign Exchange Position

Positions as at:

12 March 2021

IQD	1458	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	127.69	Iceland Krona
JMD	147	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	108.38	Yen
KES	109.55	Kenyan Shilling
KGS	84.8	Som
KHR	4045	Riel
KMF	413.69	Comoro Franc
KPW	130	North Korean Won
KRW	1135.91	Won
KWD	0.3022	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	419.97	Tenge
LAK	9365	Kip
LBP	1505.7	Lebanese Pound
LKR	196	Sri Lanka Rupee
LRD	173	Liberian Dollar
LSL	15.065	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.4977	Libyan Dinar
MAD	9.0088	Moroccan Dirham
MDL	17.578	Moldovan Leu
MGA	3754.58	Malagasy Ariary
MKD	51.44	Denar
MMK	1400	Kyat
MNT	2830	Tugrik
MOP	7.994	Pataca
MRO	356	Ouguiya
MUR	39.8	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	765	Kwacha
MXN	20.872	Mexican Peso
MXV	3.1076	Mexican Unidad de Inversion (UDI)
MYR	4.125	Malaysian Ringgit
MZN	73.7	Metical
NAD	15.067	Namibia Dollar
NGN	380.55	Naira
NIO	34.8	Cordoba Oro
NOK	8.4274	Norwegian Krone
NPR	116.65	Nepalese Rupee
NZD	1.3895	New Zealand Dollar
OMR	0.3846	Rial Omani
PAB	1	Balboa
PEN	3.6938	Nuevo Sol

## Foreign Exchange Position

Positions as at:

12 March 2021

PGK	3.4072	Kina
PHP	48.56	Philippine Peso
PKR	156.65	Pakistan Rupee
PLN	3.8307	Zloty
PYG	6583	Guarani
QAR	3.6976	Qatari Rial
RON	4.0956	Leu
RSD	98.47	Serbian Dinar
RUB	73.41	Russian Ruble
RWF	992.006	Rwanda Franc
SAR	3.7505	Saudi Riyal
SBD	7.6864	Solomon Islands Dollar
SCR	20.91	Seychelles Rupee
SDG	378.5502	Sudanese Pound
SEK	8.4784	Swedish Krona
SGD	1.3434	Singapore Dollar
SHP	0.7199	Saint Helena Pound
SLL	10102	Leone
SOS	575	Somali Shilling
SRD	14.015	Surinam Dollar
SSP	175.3061	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	1256	Syrian Pound
SZL	15.067	Lilangeni
THB	30.68	Baht
TJS	11.29	Somoni
TMT	3.49	New Manat
TND	2.7361	Tunisian Dinar
TOP	2.1978	Pa'anga
TRY	7.4974	Turkish Lira
TTD	6.7648	Trinidad and Tobago Dollar
TWD	28.25	New Taiwan Dollar
TZS	2314	Tanzanian Shilling
UAH	27.73	Hryvnia
UGX	3653.68	Uganda Shilling
USD	1	US Dollar
UYU	44.63	Peso Uruguayo
UZS	10498.92	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23052	Dong
VUV	106	Vatu
WST	2.4444	Tala
XAF	548	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	548.5	CFA Franc BCEAO
XPF	99.88	CFP Franc

## Foreign Exchange Position

Positions as at:

12 March 2021

YER	247.75	Yemeni Rial
ZAR	15.0649	Rand
ZMK	5185	Zambian Kwacha
ZWL	81.4632	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

12 March 2021

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	919,181.32	894,513.98	1,813,695.30
Floating vs. Fixed	8,878,596.14	3,980,706.19	12,859,302.33
Overnight Index Swap	572,698.38	336,051.39	908,749.77
<b>Total</b>	<b>10,370,475.84</b>	<b>5,211,271.56</b>	<b>15,581,747.40</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,177	4,902	18,078
Floating vs. Fixed	228,595	119,155	347,750
Overnight Index Swap	11,022	6,927	17,949
<b>Total</b>	<b>252,794</b>	<b>130,983</b>	<b>383,777</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	380,592.46	0.00	83,618.00	8,819.84	210,047.49	141,934.44	988,683.07	1,813,695.30
Floating vs. Fixed	2,430,157.15	2,328,747.33	324,059.61	62,660.64	845,434.34	1,663,649.46	5,204,593.79	12,859,302.33
Overnight Index Swap	159,766.25	30.75	115,969.73	1,060.37	37,577.69	25.77	594,319.21	908,749.77
<b>Total</b>	<b>2,970,515.86</b>	<b>2,328,778.08</b>	<b>523,647.34</b>	<b>72,540.86</b>	<b>1,093,059.52</b>	<b>1,805,609.67</b>	<b>6,787,596.07</b>	<b>15,581,747.40</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,266	0	399	156	2,501	4,310	6,446	18,078
Floating vs. Fixed	76,383	73,806	5,437	1,382	14,230	57,525	118,987	347,750
Overnight Index Swap	841	2	644	42	339	2	16,079	17,949
<b>Total</b>	<b>81,490</b>	<b>73,808</b>	<b>6,480</b>	<b>1,580</b>	<b>17,070</b>	<b>61,837</b>	<b>141,512</b>	<b>383,777</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	847,207.40	308,960.42	379,283.20	203,314.28	43,665.02	18,898.92	12,366.06	1,813,695.30
Floating vs. Fixed	4,990,823.17	1,981,107.79	3,672,307.42	1,704,296.80	233,882.27	134,575.86	142,309.02	12,859,302.33
Overnight Index Swap	613,484.63	117,580.27	143,152.91	29,704.51	2,306.01	1,337.33	1,184.10	908,749.77
<b>Total</b>	<b>6,451,515.21</b>	<b>2,407,648.48</b>	<b>4,194,743.53</b>	<b>1,937,315.59</b>	<b>279,853.30</b>	<b>154,812.11</b>	<b>155,859.18</b>	<b>15,581,747.40</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	3,034	2,863	5,238	4,018	1,153	852	920	18,078
Floating vs. Fixed	64,539	45,258	136,045	77,928	10,729	6,080	7,171	347,750
Overnight Index Swap	5,918	3,731	7,009	1,046	102	87	56	17,949
<b>Total</b>	<b>73,491</b>	<b>51,852</b>	<b>148,292</b>	<b>82,992</b>	<b>11,984</b>	<b>7,019</b>	<b>8,147</b>	<b>383,777</b>

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## Interest Rate Position

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DZD	133.3	Algerian Dinar
EGP	15.68	Egyptian Pound
ERN	15	Nakfa

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ETB	40.3847	Ethiopian Birr
EUR	0.8383	Euro
FJD	2.0076	Fiji Dollar
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LRD	173	Liberian Dollar
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LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.4977	Libyan Dinar

## Interest Rate Position

Positions as at:

12 March 2021

MAD	9.0088 Moroccan Dirham
MDL	17.578 Moldovan Leu
MGA	3754.58 Malagasy Ariary
MKD	51.44 Denar
MMK	1400 Kyat
MNT	2830 Tugrik
MOP	7.994 Pataca
MRO	356 Ouguiya
MUR	39.8 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	765 Kwacha
MXN	20.872 Mexican Peso
MXV	3.1076 Mexican Unidad de Inversion (UDI)
MYR	4.125 Malaysian Ringgit
MZN	73.7 Metical
NAD	15.067 Namibia Dollar
NGN	380.55 Naira
NIO	34.8 Cordoba Oro
NOK	8.4274 Norwegian Krone
NPR	116.65 Nepalese Rupee
NZD	1.3895 New Zealand Dollar
OMR	0.3846 Rial Omani
PAB	1 Balboa
PEN	3.6938 Nuevo Sol
PGK	3.4072 Kina
PHP	48.56 Philippine Peso
PKR	156.65 Pakistan Rupee
PLN	3.8307 Zloty
PYG	6583 Guarani
QAR	3.6976 Qatari Rial
RON	4.0956 Leu
RSD	98.47 Serbian Dinar
RUB	73.41 Russian Ruble
RWF	992.006 Rwanda Franc
SAR	3.7505 Saudi Riyal
SBD	7.6864 Solomon Islands Dollar
SCR	20.91 Seychelles Rupee
SDG	378.5502 Sudanese Pound
SEK	8.4784 Swedish Krona
SGD	1.3434 Singapore Dollar
SHP	0.7199 Saint Helena Pound
SLL	10102 Leone
SOS	575 Somali Shilling

## Interest Rate Position

Positions as at:

12 March 2021

SRD	14.015 Surinam Dollar
SSP	175.3061 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	1256 Syrian Pound
SZL	15.067 Lilangeni
THB	30.68 Baht
TJS	11.29 Somoni
TMT	3.49 New Manat
TND	2.7361 Tunisian Dinar
TOP	2.1978 Pa'anga
TRY	7.4974 Turkish Lira
TTD	6.7648 Trinidad and Tobago Dollar
TWD	28.25 New Taiwan Dollar
TZS	2314 Tanzanian Shilling
UAH	27.73 Hryvnia
UGX	3653.68 Uganda Shilling
USD	1 US Dollar
UYU	44.63 Peso Uruguayo
UZS	10498.92 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23052 Dong
VUV	106 Vatu
WST	2.4444 Tala
XAF	548 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	548.5 CFA Franc BCEAO
XPF	99.88 CFP Franc
YER	247.75 Yemeni Rial
ZAR	15.0649 Rand
ZMK	5185 Zambian Kwacha
ZWL	81.4632 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

08 March 2021 to

12 March 2021

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	148,059.88	270,158.55	418,218.43
Total	148,059.88	270,158.55	418,218.43

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	20,451	42,047	62,497
Total	20,451	42,047	62,497

### 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	23,567.99	14,960.69	59,765.24	131,196.99	4,099.58	9,290.98	166,500.40	8,836.55	418,218.43
Total	23,567.99	14,960.69	59,765.24	131,196.99	4,099.58	9,290.98	166,500.40	8,836.55	418,218.43

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,428	4,089	12,088	21,958	898	2,593	18,609	835	62,497
Total	1,428	4,089	12,088	21,958	898	2,593	18,609	835	62,497

### 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	334,334.01	60,676.62	11,243.82	4,593.70	6,802.90	532.20	35.18	418,218.43
Total	334,334.01	60,676.62	11,243.82	4,593.70	6,802.90	532.20	35.18	418,218.43

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	57,785	3,492	564	242	359	51	5	62,497
Total	57,785	3,492	564	242	359	51	5	62,497

## Interest Rate Turnover

Turnover for the period:

08 March 2021 to

12 March 2021

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	21,460.30	779,190.99	800,651.30
Floating vs. Fixed	615,956.72	800,424.51	1,416,381.22
Overnight Index Swap	105,123.98	39,954.33	145,078.31
<b>Total</b>	<b>742,541.00</b>	<b>1,619,569.83</b>	<b>2,362,110.83</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	306	2,680	2,985
Floating vs. Fixed	14,030	6,803	20,832
Overnight Index Swap	821	347	1,167
<b>Total</b>	<b>15,156</b>	<b>9,829</b>	<b>24,984</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	90,227.34	0.00	56,564.65	4,349.20	14,950.75	7,588.08	626,971.28	800,651.30
Floating vs. Fixed	178,339.09	167,804.18	18,450.10	5,212.21	26,766.55	84,569.92	935,239.17	1,416,381.22
Overnight Index Swap	21,613.69	0.00	8,870.35	105.19	5,922.58	0.00	108,566.50	145,078.31
<b>Total</b>	<b>290,180.13</b>	<b>167,804.18</b>	<b>83,885.11</b>	<b>9,666.60</b>	<b>47,639.89</b>	<b>92,158.00</b>	<b>1,670,776.94</b>	<b>2,362,110.83</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	724	0	358	174	146	279	1,304	2,985
Floating vs. Fixed	2,787	3,449	294	109	410	2,800	10,984	20,832
Overnight Index Swap	111	0	9	28	4	0	1,015	1,167
<b>Total</b>	<b>3,622</b>	<b>3,449</b>	<b>661</b>	<b>311</b>	<b>560</b>	<b>3,079</b>	<b>13,303</b>	<b>24,984</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	584,704.40	124,406.02	56,912.03	20,513.92	9,371.35	2,943.03	1,800.56	800,651.30
Floating vs. Fixed	571,249.44	242,648.23	297,121.35	249,881.73	41,718.32	6,147.55	7,614.60	1,416,381.22
Overnight Index Swap	98,905.16	22,560.26	14,258.73	9,081.27	257.01	4.45	11.42	145,078.31
<b>Total</b>	<b>1,254,859.01</b>	<b>389,614.51</b>	<b>368,292.11</b>	<b>279,476.91</b>	<b>51,346.69</b>	<b>9,095.03</b>	<b>9,426.57</b>	<b>2,362,110.83</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	324	324	685	630	294	209	521	2,985
Floating vs. Fixed	1,736	2,019	5,610	8,375	1,817	357	920	20,832
Overnight Index Swap	195	166	391	377	18	6	15	1,167
<b>Total</b>	<b>2,254</b>	<b>2,508</b>	<b>6,686</b>	<b>9,382</b>	<b>2,129</b>	<b>572</b>	<b>1,456</b>	<b>24,984</b>