

Foreign Exchange Position

Positions as at: 19 March 2021

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	427,466.89	986,388.12	1,413,855.01
Total	427,466.89	986,388.12	1,413,855.01

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	57,516	144,653	202,169
Total	57,516	144,653	202,169

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	114,277.31	45,136.31	271,455.17	319,313.31	13,053.25	30,897.56	580,229.17	39,492.94	1,413,855.01
Total	114,277.31	45,136.31	271,455.17	319,313.31	13,053.25	30,897.56	580,229.17	39,492.94	1,413,855.01

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,626	14,439	47,564	65,028	2,581	8,330	53,193	4,408	202,169
Total	6,626	14,439	47,564	65,028	2,581	8,330	53,193	4,408	202,169

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	1,092,875.23	169,092.75	75,179.94	53,137.00	16,265.73	6,182.63	1,121.73	1,413,855.01
Total	1,092,875.23	169,092.75	75,179.94	53,137.00	16,265.73	6,182.63	1,121.73	1,413,855.01

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	181,185	9,465	4,921	3,894	1,820	792	92	202,169
Total	181,185	9,465	4,921	3,894	1,820	792	92	202,169

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	77.1	Afghani
ALL	103.15	Lek
AMD	526.69	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	615.315	Kwanza
ARS	91.2	Argentine Peso
AUD	1.2822	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.6945	Azerbaijani Manat
BAM	1.64	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.79	Taka
BGN	1.6321	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	1942.89	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

19 March 2021

BND	1.3399	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.5832	Brazilian Real
BSD	1	Bahamian Dollar
BTN	72.555	Ngultrum
BWP	10.9409	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.24	Canadian Dollar
CDF	1975.35	Congolese Franc
CHF	0.9224	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	722.3	Chilean Peso
CNY	6.503	Yuan Renminbi
COP	3569.25	Colombian Peso
COU	0.078	Unidad de Valor Real
CRC	607.8	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	92.62	Cape Verde Escudo
CZK	21.753	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.2072	Danish Krone
DOP	57.08	Dominican Peso
DZD	133.18	Algerian Dinar
EGP	15.66	Egyptian Pound
ERN	15.07	Nakfa
ETB	40.6941	Ethiopian Birr
EUR	0.8347	Euro
FJD	2.0028	Fiji Dollar
FKP	0.7184	Falkland Islands Pound
GBP	0.716	Pound Sterling
GEL	3.314	Lari
GHS	5.72	Cedi
GIP	0.7183	Gibraltar Pound
GMD	50.8	Dalasi
GNF	10007	Guinea Franc
GTQ	7.725	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7653	Hong Kong Dollar
HNL	23.985	Lempira
HRK	6.3215	Croatian Kuna
HTG	76.8	Gourde
HUF	305.72	Forint
IDR	14425	Rupiah
ILS	3.2838	New Israeli Sheqel
INR	72.557	Indian Rupee

Foreign Exchange Position

Positions as at:

19 March 2021

IQD	1458	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	126.24	Iceland Krona
JMD	145	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	108.83	Yen
KES	109.7	Kenyan Shilling
KGS	84.798	Som
KHR	4040	Riel
KMF	412.97	Comoro Franc
KPW	130	North Korean Won
KRW	1121.21	Won
KWD	0.3018	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	419.33	Tenge
LAK	9360	Kip
LBP	1505.5	Lebanese Pound
LKR	199.5	Sri Lanka Rupee
LRD	172.5	Liberian Dollar
LSL	14.6438	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.4897	Libyan Dinar
MAD	8.9694	Moroccan Dirham
MDL	17.65	Moldovan Leu
MGA	3780.14	Malagasy Ariary
MKD	51.66	Denar
MMK	1400	Kyat
MNT	2825	Tugrik
MOP	7.998	Pataca
MRO	356	Ouguiya
MUR	40.1	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	765	Kwacha
MXN	20.388	Mexican Peso
MXV	3.0352	Mexican Unidad de Inversion (UDI)
MYR	4.119	Malaysian Ringgit
MZN	72.12	Metical
NAD	14.644	Namibia Dollar
NGN	380.55	Naira
NIO	34.97	Cordoba Oro
NOK	8.4147	Norwegian Krone
NPR	116.07	Nepalese Rupee
NZD	1.3805	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.7027	Nuevo Sol

Foreign Exchange Position

Positions as at:

19 March 2021

PGK	3.4188	Kina
PHP	48.57	Philippine Peso
PKR	155.75	Pakistan Rupee
PLN	3.8344	Zloty
PYG	6568.15	Guarani
QAR	3.6415	Qatari Rial
RON	4.0765	Leu
RSD	98.04	Serbian Dinar
RUB	73.68	Russian Ruble
RWF	968.37	Rwanda Franc
SAR	3.7503	Saudi Riyal
SBD	7.8003	Solomon Islands Dollar
SCR	21.2562	Seychelles Rupee
SDG	379.0502	Sudanese Pound
SEK	8.4542	Swedish Krona
SGD	1.3399	Singapore Dollar
SHP	0.7187	Saint Helena Pound
SLL	10079	Leone
SOS	575	Somali Shilling
SRD	14.015	Surinam Dollar
SSP	175.3061	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYR	1256	Syrian Pound
SZL	14.644	Lilangeni
THB	30.69	Baht
TJS	11.29	Somoni
TMT	3.49	New Manat
TND	2.7263	Tunisian Dinar
TOP	2.192	Pa'anga
TRY	7.5017	Turkish Lira
TTD	6.74	Trinidad and Tobago Dollar
TWD	28.253	New Taiwan Dollar
TZS	2314	Tanzanian Shilling
UAH	27.67	Hryvnia
UGX	3665	Uganda Shilling
USD	1	US Dollar
UYU	44.49	Peso Uruguayo
UZS	10518.63	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23045	Dong
VUV	106.27	Vatu
WST	2.4408	Tala
XAF	542.02	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	552.56	CFA Franc BCEAO
XPF	99.46	CFP Franc

Foreign Exchange Position

Positions as at:

19 March 2021

YER	248.12	Yemeni Rial
ZAR	14.6463	Rand
ZMK	5185	Zambian Kwacha
ZWL	81.8834	Zimbabwe Dollar

Interest Rate Position

Positions as at:

19 March 2021

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	935,807.61	903,193.74	1,839,001.35
Floating vs. Fixed	8,950,173.89	4,017,107.25	12,967,281.15
Overnight Index Swap	638,563.12	350,074.80	988,637.91
Total	10,524,544.62	5,270,375.79	15,794,920.41

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,375	4,866	18,240
Floating vs. Fixed	230,892	118,745	349,637
Overnight Index Swap	11,206	6,951	18,157
Total	255,473	130,561	386,034

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	398,447.11	0.00	83,762.50	9,631.27	210,007.87	143,948.23	993,204.36	1,839,001.35
Floating vs. Fixed	2,394,473.18	2,316,058.61	331,209.75	63,565.82	827,971.66	1,648,080.67	5,385,921.46	12,967,281.15
Overnight Index Swap	170,240.67	30.76	114,243.95	1,062.61	38,384.82	25.76	664,649.35	988,637.91
Total	2,963,160.97	2,316,089.37	529,216.20	74,259.70	1,076,364.35	1,792,054.66	7,043,775.16	15,794,920.41

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,270	0	396	145	2,509	4,355	6,565	18,240
Floating vs. Fixed	76,583	73,869	5,446	1,400	14,184	57,535	120,621	349,637
Overnight Index Swap	889	2	647	40	337	2	16,240	18,157
Total	81,742	73,871	6,489	1,585	17,030	61,892	143,426	386,034

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	837,870.00	322,590.34	395,288.28	206,391.45	44,956.21	19,098.55	12,806.52	1,839,001.35
Floating vs. Fixed	5,077,673.32	1,978,195.56	3,743,737.54	1,663,693.70	229,084.07	132,811.37	142,085.58	12,967,281.15
Overnight Index Swap	690,603.83	118,745.05	147,356.06	26,138.93	3,262.92	1,345.81	1,185.32	988,637.91
Total	6,606,147.14	2,419,530.94	4,286,381.88	1,896,224.09	277,303.20	153,255.73	156,077.42	15,794,920.41

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	3,047	2,882	5,309	4,032	1,166	861	943	18,240
Floating vs. Fixed	66,086	44,780	141,319	74,382	9,764	6,164	7,144	349,637
Overnight Index Swap	5,982	3,741	7,368	766	153	91	56	18,157
Total	75,115	51,403	153,996	79,180	11,083	7,116	8,143	386,034

Foreign Exchange Rate

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AED	3.6728	UAE Dirham

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LVL	0.5078	Latvian Lats
LYD	4.4897	Libyan Dinar

Interest Rate Position

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19 March 2021

MAD	8.9694 Moroccan Dirham
MDL	17.65 Moldovan Leu
MGA	3780.14 Malagasy Ariary
MKD	51.66 Denar
MMK	1400 Kyat
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MOP	7.998 Pataca
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MUR	40.1 Mauritian Rupee
MVR	15.42 Rufiyaa
MWK	765 Kwacha
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MXV	3.0352 Mexican Unidad de Inversion (UDI)
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NGN	380.55 Naira
NIO	34.97 Cordoba Oro
NOK	8.4147 Norwegian Krone
NPR	116.07 Nepalese Rupee
NZD	1.3805 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.7027 Nuevo Sol
PGK	3.4188 Kina
PHP	48.57 Philippine Peso
PKR	155.75 Pakistan Rupee
PLN	3.8344 Zloty
PYG	6568.15 Guarani
QAR	3.6415 Qatari Rial
RON	4.0765 Leu
RSD	98.04 Serbian Dinar
RUB	73.68 Russian Ruble
RWF	968.37 Rwanda Franc
SAR	3.7503 Saudi Riyal
SBD	7.8003 Solomon Islands Dollar
SCR	21.2562 Seychelles Rupee
SDG	379.0502 Sudanese Pound
SEK	8.4542 Swedish Krona
SGD	1.3399 Singapore Dollar
SHP	0.7187 Saint Helena Pound
SLL	10079 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:

19 March 2021

SRD	14.015 Surinam Dollar
SSP	175.3061 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	1256 Syrian Pound
SZL	14.644 Lilangeni
THB	30.69 Baht
TJS	11.29 Somoni
TMT	3.49 New Manat
TND	2.7263 Tunisian Dinar
TOP	2.192 Pa'anga
TRY	7.5017 Turkish Lira
TTD	6.74 Trinidad and Tobago Dollar
TWD	28.253 New Taiwan Dollar
TZS	2314 Tanzanian Shilling
UAH	27.67 Hryvnia
UGX	3665 Uganda Shilling
USD	1 US Dollar
UYU	44.49 Peso Uruguayo
UZS	10518.63 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23045 Dong
VUV	106.27 Vatu
WST	2.4408 Tala
XAF	542.02 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	552.56 CFA Franc BCEAO
XPF	99.46 CFP Franc
YER	248.12 Yemeni Rial
ZAR	14.6463 Rand
ZMK	5185 Zambian Kwacha
ZWL	81.8834 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

15 March 2021 to

19 March 2021

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	106,542.19	194,042.43	300,584.61
Total	106,542.19	194,042.43	300,584.61

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	14,909	34,105	49,013
Total	14,909	34,105	49,013

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	19,220.98	10,561.68	52,271.79	72,007.40	2,349.73	7,957.56	128,904.68	7,310.80	300,584.61
Total	19,220.98	10,561.68	52,271.79	72,007.40	2,349.73	7,957.56	128,904.68	7,310.80	300,584.61

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,361	3,730	8,778	16,744	526	2,484	14,724	667	49,013
Total	1,361	3,730	8,778	16,744	526	2,484	14,724	667	49,013

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	259,075.41	27,019.18	6,544.38	4,674.02	3,153.84	87.70	30.09	300,584.61
Total	259,075.41	27,019.18	6,544.38	4,674.02	3,153.84	87.70	30.09	300,584.61

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	45,604	2,351	373	405	234	15	32	49,013
Total	45,604	2,351	373	405	234	15	32	49,013

Interest Rate Turnover

Turnover for the period:

15 March 2021 to

19 March 2021

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	71,518.73	828,787.75	900,306.49
Floating vs. Fixed	692,099.91	785,127.16	1,477,227.07
Overnight Index Swap	223,017.31	48,660.73	271,678.04
Total	986,635.95	1,662,575.64	2,649,211.59

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	578	2,591	3,168
Floating vs. Fixed	11,373	4,776	16,149
Overnight Index Swap	732	380	1,112
Total	12,683	7,746	20,429

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	124,319.74	0.00	60,223.62	4,700.59	22,814.28	10,462.91	677,785.35	900,306.49
Floating vs. Fixed	143,647.41	95,248.31	24,423.44	4,633.81	40,986.88	71,562.22	1,096,724.99	1,477,227.07
Overnight Index Swap	31,670.36	0.00	11.98	1.96	3,491.68	0.00	236,502.06	271,678.04
Total	299,637.50	95,248.31	84,659.05	9,336.35	67,292.85	82,025.13	2,011,012.40	2,649,211.59

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	721	0	356	126	179	252	1,534	3,168
Floating vs. Fixed	2,151	1,892	279	111	594	2,138	8,985	16,149
Overnight Index Swap	98	0	2	2	9	0	1,002	1,112
Total	2,969	1,892	637	239	782	2,390	11,521	20,429

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	600,796.52	161,606.86	90,275.35	27,008.92	14,709.75	2,914.97	2,994.12	900,306.49
Floating vs. Fixed	648,654.37	251,047.22	324,876.26	178,444.18	57,874.47	8,074.85	8,255.72	1,477,227.07
Overnight Index Swap	234,694.15	17,444.58	13,540.90	4,488.31	1,491.56	16.59	1.96	271,678.04
Total	1,484,145.04	430,098.65	428,692.51	209,941.41	74,075.78	11,006.41	11,251.79	2,649,211.59

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	335	351	753	633	303	224	570	3,168
Floating vs. Fixed	1,689	1,757	4,722	5,218	1,389	452	923	16,149
Overnight Index Swap	174	149	435	277	62	14	2	1,112
Total	2,198	2,256	5,909	6,128	1,754	690	1,495	20,429