

## Foreign Exchange Position

Positions as at: 26 March 2021

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	429,713.76	996,543.29	1,426,257.06
<b>Total</b>	<b>429,713.76</b>	<b>996,543.29</b>	<b>1,426,257.06</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	57,684	146,586	204,270
<b>Total</b>	<b>57,684</b>	<b>146,586</b>	<b>204,270</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	113,706.94	45,926.57	277,968.12	304,659.55	12,662.48	30,884.51	597,710.37	42,738.54	1,426,257.06
<b>Total</b>	<b>113,706.94</b>	<b>45,926.57</b>	<b>277,968.12</b>	<b>304,659.55</b>	<b>12,662.48</b>	<b>30,884.51</b>	<b>597,710.37</b>	<b>42,738.54</b>	<b>1,426,257.06</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,524	14,258	47,804	63,550	2,453	8,442	56,665	4,574	204,270
<b>Total</b>	<b>6,524</b>	<b>14,258</b>	<b>47,804</b>	<b>63,550</b>	<b>2,453</b>	<b>8,442</b>	<b>56,665</b>	<b>4,574</b>	<b>204,270</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	1,098,450.23	171,264.43	76,703.01	55,577.11	16,476.98	6,652.09	1,133.21	1,426,257.06
<b>Total</b>	<b>1,098,450.23</b>	<b>171,264.43</b>	<b>76,703.01</b>	<b>55,577.11</b>	<b>16,476.98</b>	<b>6,652.09</b>	<b>1,133.21</b>	<b>1,426,257.06</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	182,818	9,727	4,982	4,015	1,800	836	92	204,270
<b>Total</b>	<b>182,818</b>	<b>9,727</b>	<b>4,982</b>	<b>4,015</b>	<b>1,800</b>	<b>836</b>	<b>92</b>	<b>204,270</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	77.1	Afghani
ALL	104	Lek
AMD	526	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	621.172	Kwanza
ARS	91.44	Argentine Peso
AUD	1.3186	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6537	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.56	Taka
BGN	1.6555	Bulgarian Lev
BHD	0.377	Bahraini Dinar
BIF	1943.65	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

26 March 2021

BND	1.346	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.6209	Brazilian Real
BSD	1	Bahamian Dollar
BTN	72.575	Ngultrum
BWP	10.989	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2575	Canadian Dollar
CDF	1975.59	Congolese Franc
CHF	0.9355	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	727.32	Chilean Peso
CNY	6.523	Yuan Renminbi
COP	3646.65	Colombian Peso
COU	0.0773	Unidad de Valor Real
CRC	609.7	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	93.23	Cape Verde Escudo
CZK	22.194	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.2944	Danish Krone
DOP	56.83	Dominican Peso
DZD	133.49	Algerian Dinar
EGP	15.71	Egyptian Pound
ERN	15	Nakfa
ETB	40.9994	Ethiopian Birr
EUR	0.8465	Euro
FJD	2.0222	Fiji Dollar
FKP	0.7286	Falkland Islands Pound
GBP	0.7304	Pound Sterling
GEL	3.3243	Lari
GHS	5.73	Cedi
GIP	0.7286	Gibraltar Pound
GMD	50.6	Dalasi
GNF	9993	Guinea Franc
GTQ	7.72	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7681	Hong Kong Dollar
HNL	23.996	Lempira
HRK	6.4088	Croatian Kuna
HTG	78.95	Gourde
HUF	308.57	Forint
IDR	14420	Rupiah
ILS	3.3118	New Israeli Sheqel
INR	72.59	Indian Rupee

## Foreign Exchange Position

Positions as at:

26 March 2021

IQD	1458	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	126.58	Iceland Krona
JMD	144	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	108.72	Yen
KES	109.7	Kenyan Shilling
KGS	84.8	Som
KHR	4038	Riel
KMF	415.73	Comoro Franc
KPW	130	North Korean Won
KRW	1134.9	Won
KWD	0.3017	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	420.83	Tenge
LAK	9350	Kip
LBP	1505.7	Lebanese Pound
LKR	198.5	Sri Lanka Rupee
LRD	172.4	Liberian Dollar
LSL	14.97	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.505	Libyan Dinar
MAD	9.025	Moroccan Dirham
MDL	17.7692	Moldovan Leu
MGA	3766.26	Malagasy Ariary
MKD	51.91	Denar
MMK	1400	Kyat
MNT	2825	Tugrik
MOP	8.001	Pataca
MRO	356	Ouguiya
MUR	40.15	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	774.37	Kwacha
MXN	20.921	Mexican Peso
MXV	3.1058	Mexican Unidad de Inversion (UDI)
MYR	4.129	Malaysian Ringgit
MZN	70.1	Metical
NAD	14.972	Namibia Dollar
NGN	380.55	Naira
NIO	34.8	Cordoba Oro
NOK	8.5993	Norwegian Krone
NPR	116.09	Nepalese Rupee
NZD	1.4362	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.7228	Nuevo Sol

## Foreign Exchange Position

Positions as at:

26 March 2021

PGK	3.4843	Kina
PHP	48.59	Philippine Peso
PKR	155.75	Pakistan Rupee
PLN	3.9158	Zloty
PYG	6482.25	Guarani
QAR	3.64	Qatari Rial
RON	4.1348	Leu
RSD	99.4	Serbian Dinar
RUB	76.5367	Russian Ruble
RWF	993.251	Rwanda Franc
SAR	3.75	Saudi Riyal
SBD	7.9051	Solomon Islands Dollar
SCR	20.91	Seychelles Rupee
SDG	379.0002	Sudanese Pound
SEK	8.6046	Swedish Krona
SGD	1.346	Singapore Dollar
SHP	0.7287	Saint Helena Pound
SLL	10126	Leone
SOS	575	Somali Shilling
SRD	14.018	Surinam Dollar
SSP	175.3061	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYR	1256	Syrian Pound
SZL	14.972	Lilangeni
THB	30.99	Baht
TJS	11.3	Somoni
TMT	3.49	New Manat
TND	2.7534	Tunisian Dinar
TOP	2.2099	Pa'anga
TRY	7.9187	Turkish Lira
TTD	6.7668	Trinidad and Tobago Dollar
TWD	28.489	New Taiwan Dollar
TZS	2314	Tanzanian Shilling
UAH	27.9399	Hryvnia
UGX	3660	Uganda Shilling
USD	1	US Dollar
UYU	44.14	Peso Uruguayo
UZS	10502.68	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23080	Dong
VUV	106.88	Vatu
WST	2.439	Tala
XAF	549.64	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	546.44	CFA Franc BCEAO
XPF	100.86	CFP Franc

## Foreign Exchange Position

Positions as at:

26 March 2021

YER	247.72	Yemeni Rial
ZAR	14.9699	Rand
ZMK	5185	Zambian Kwacha
ZWL	82.0167	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

26 March 2021

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	894,282.98	809,348.45	1,703,631.42
Floating vs. Fixed	8,728,760.89	3,873,554.41	12,602,315.29
Overnight Index Swap	577,508.16	345,534.83	923,042.98
<b>Total</b>	<b>10,200,552.02</b>	<b>5,028,437.68</b>	<b>15,228,989.70</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,191	4,901	18,091
Floating vs. Fixed	227,101	116,541	343,642
Overnight Index Swap	11,238	6,791	18,029
<b>Total</b>	<b>251,529</b>	<b>128,233</b>	<b>379,762</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	382,648.29	0.00	80,255.64	10,714.55	212,042.93	148,479.79	869,490.21	1,703,631.42
Floating vs. Fixed	2,442,325.16	2,282,348.45	335,258.09	62,670.33	820,890.07	1,647,493.41	5,011,329.77	12,602,315.29
Overnight Index Swap	178,154.00	30.66	109,110.95	1,242.84	35,615.45	25.75	598,863.33	923,042.98
<b>Total</b>	<b>3,003,127.46</b>	<b>2,282,379.11</b>	<b>524,624.69</b>	<b>74,627.72</b>	<b>1,068,548.45</b>	<b>1,795,998.95</b>	<b>6,479,683.32</b>	<b>15,228,989.70</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,248	0	398	189	2,561	4,362	6,333	18,091
Floating vs. Fixed	76,561	72,462	5,454	1,417	14,132	57,671	115,946	343,642
Overnight Index Swap	852	2	640	52	336	2	16,145	18,029
<b>Total</b>	<b>81,661</b>	<b>72,464</b>	<b>6,492</b>	<b>1,658</b>	<b>17,029</b>	<b>62,035</b>	<b>138,424</b>	<b>379,762</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	766,710.79	302,604.29	374,136.12	193,108.54	37,746.54	17,830.84	11,494.31	1,703,631.42
Floating vs. Fixed	5,024,787.07	1,923,807.08	3,585,653.39	1,588,185.47	210,782.79	127,255.60	141,843.89	12,602,315.29
Overnight Index Swap	626,310.40	120,697.92	144,912.54	26,187.75	2,418.12	1,340.29	1,175.95	923,042.98
<b>Total</b>	<b>6,417,808.26</b>	<b>2,347,109.29</b>	<b>4,104,702.05</b>	<b>1,807,481.76</b>	<b>250,947.46</b>	<b>146,426.73</b>	<b>154,514.15</b>	<b>15,228,989.70</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	3,045	2,858	5,262	3,977	1,158	862	929	18,091
Floating vs. Fixed	64,299	44,510	138,480	73,349	9,767	6,049	7,190	343,642
Overnight Index Swap	5,910	3,750	7,326	789	109	89	56	18,029
<b>Total</b>	<b>73,254</b>	<b>51,118</b>	<b>151,068</b>	<b>78,115</b>	<b>11,034</b>	<b>7,000</b>	<b>8,175</b>	<b>379,762</b>

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## Interest Rate Position

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LSL	14.97	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.505	Libyan Dinar

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Positions as at:

26 March 2021

MAD	9.025 Moroccan Dirham
MDL	17.7692 Moldovan Leu
MGA	3766.26 Malagasy Ariary
MKD	51.91 Denar
MMK	1400 Kyat
MNT	2825 Tugrik
MOP	8.001 Pataca
MRO	356 Ouguiya
MUR	40.15 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	774.37 Kwacha
MXN	20.921 Mexican Peso
MXV	3.1058 Mexican Unidad de Inversion (UDI)
MYR	4.129 Malaysian Ringgit
MZN	70.1 Metical
NAD	14.972 Namibia Dollar
NGN	380.55 Naira
NIO	34.8 Cordoba Oro
NOK	8.5993 Norwegian Krone
NPR	116.09 Nepalese Rupee
NZD	1.4362 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.7228 Nuevo Sol
PGK	3.4843 Kina
PHP	48.59 Philippine Peso
PKR	155.75 Pakistan Rupee
PLN	3.9158 Zloty
PYG	6482.25 Guarani
QAR	3.64 Qatari Rial
RON	4.1348 Leu
RSD	99.4 Serbian Dinar
RUB	76.5367 Russian Ruble
RWF	993.251 Rwanda Franc
SAR	3.75 Saudi Riyal
SBD	7.9051 Solomon Islands Dollar
SCR	20.91 Seychelles Rupee
SDG	379.0002 Sudanese Pound
SEK	8.6046 Swedish Krona
SGD	1.346 Singapore Dollar
SHP	0.7287 Saint Helena Pound
SLL	10126 Leone
SOS	575 Somali Shilling

## Interest Rate Position

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26 March 2021

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SSP	175.3061 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	1256 Syrian Pound
SZL	14.972 Lilangeni
THB	30.99 Baht
TJS	11.3 Somoni
TMT	3.49 New Manat
TND	2.7534 Tunisian Dinar
TOP	2.2099 Pa'anga
TRY	7.9187 Turkish Lira
TTD	6.7668 Trinidad and Tobago Dollar
TWD	28.489 New Taiwan Dollar
TZS	2314 Tanzanian Shilling
UAH	27.9399 Hryvnia
UGX	3660 Uganda Shilling
USD	1 US Dollar
UYU	44.14 Peso Uruguayo
UZS	10502.68 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23080 Dong
VUV	106.88 Vatu
WST	2.439 Tala
XAF	549.64 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	546.44 CFA Franc BCEAO
XPF	100.86 CFP Franc
YER	247.72 Yemeni Rial
ZAR	14.9699 Rand
ZMK	5185 Zambian Kwacha
ZWL	82.0167 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

22 March 2021 to

26 March 2021

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	112,827.44	190,999.20	303,826.64
Total	112,827.44	190,999.20	303,826.64

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	14,270	29,997	44,267
Total	14,270	29,997	44,267

### 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	17,601.77	11,083.75	72,690.56	47,326.25	1,636.60	6,384.60	139,390.85	7,712.27	303,826.64
Total	17,601.77	11,083.75	72,690.56	47,326.25	1,636.60	6,384.60	139,390.85	7,712.27	303,826.64

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,129	2,645	10,938	11,949	452	1,842	14,690	624	44,267
Total	1,129	2,645	10,938	11,949	452	1,842	14,690	624	44,267

### 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	265,254.62	17,998.49	10,177.53	5,317.06	4,536.91	521.52	20.51	303,826.64
Total	265,254.62	17,998.49	10,177.53	5,317.06	4,536.91	521.52	20.51	303,826.64

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	42,145	1,018	479	290	291	34	12	44,267
Total	42,145	1,018	479	290	291	34	12	44,267

## Interest Rate Turnover

Turnover for the period:

22 March 2021 to

26 March 2021

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	20,029.66	683,601.31	703,630.97
Floating vs. Fixed	674,083.09	704,934.18	1,379,017.28
Overnight Index Swap	64,242.17	29,306.22	93,548.39
<b>Total</b>	<b>758,354.93</b>	<b>1,417,841.71</b>	<b>2,176,196.64</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	215	2,644	2,859
Floating vs. Fixed	11,783	5,543	17,325
Overnight Index Swap	596	191	787
<b>Total</b>	<b>12,593</b>	<b>8,378</b>	<b>20,971</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	106,778.22	0.00	56,861.29	6,180.27	26,147.41	10,351.61	497,312.17	703,630.97
Floating vs. Fixed	299,161.33	161,778.30	24,991.27	6,642.87	24,275.16	60,407.88	801,760.48	1,379,017.28
Overnight Index Swap	24,249.29	0.00	0.00	202.99	2,054.77	0.00	67,041.34	93,548.39
<b>Total</b>	<b>430,188.84</b>	<b>161,778.30</b>	<b>81,852.55</b>	<b>13,026.12</b>	<b>52,477.34</b>	<b>70,759.49</b>	<b>1,366,113.99</b>	<b>2,176,196.64</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	741	0	362	206	280	124	1,146	2,859
Floating vs. Fixed	2,675	2,968	280	121	317	1,691	9,275	17,325
Overnight Index Swap	73	0	0	15	8	0	691	787
<b>Total</b>	<b>3,489</b>	<b>2,968</b>	<b>642</b>	<b>342</b>	<b>605</b>	<b>1,815</b>	<b>11,111</b>	<b>20,971</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	500,251.70	127,363.03	54,988.50	12,747.06	5,819.17	1,160.41	1,301.11	703,630.97
Floating vs. Fixed	808,515.87	196,571.50	205,539.93	132,189.99	25,006.06	3,153.44	8,040.50	1,379,017.28
Overnight Index Swap	47,825.28	32,501.54	9,628.49	3,174.97	358.61	52.36	7.13	93,548.39
<b>Total</b>	<b>1,356,592.85</b>	<b>356,436.08</b>	<b>270,156.92</b>	<b>148,112.01</b>	<b>31,183.84</b>	<b>4,366.20</b>	<b>9,348.73</b>	<b>2,176,196.64</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	303	306	595	572	312	216	556	2,859
Floating vs. Fixed	2,850	1,757	4,416	5,782	1,211	294	1,017	17,325
Overnight Index Swap	125	143	282	209	15	13	2	787
<b>Total</b>	<b>3,278</b>	<b>2,206</b>	<b>5,292</b>	<b>6,562</b>	<b>1,538</b>	<b>522</b>	<b>1,575</b>	<b>20,971</b>