

Foreign Exchange Position

Positions as at: 15 January 2021

By Product and Intention to Clear

Outstanding Notional (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	367,967.30	969,977.86	1,337,945.16
Total	367,967.30	969,977.86	1,337,945.16

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	44,479	139,714	184,193
Total	44,479	139,714	184,193

By Product and Currency

Outstanding Notional (US\$mn)	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	118,266.97	45,697.14	209,532.02	316,633.96	14,839.00	21,674.08	569,607.83	41,694.16	1,337,945.16
Total	118,266.97	45,697.14	209,532.02	316,633.96	14,839.00	21,674.08	569,607.83	41,694.16	1,337,945.16

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,816	16,779	31,990	62,760	2,969	6,345	51,713	4,821	184,193
Total	6,816	16,779	31,990	62,760	2,969	6,345	51,713	4,821	184,193

By Product and Residual Maturity

Outstanding Notional (US\$mn)	0 - 3 Months	3 - 6 Months	6 - 9 Months	9 - 12 Months	1 - 2 Years	2 - 5 Years	> 5 Years	Total
Non-deliverable Forward	1,056,691.53	152,017.38	62,852.05	44,563.79	14,948.54	5,805.72	1,066.14	1,337,945.16
Total	1,056,691.53	152,017.38	62,852.05	44,563.79	14,948.54	5,805.72	1,066.14	1,337,945.16

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	165,254	8,955	4,322	3,161	1,704	734	63	184,193
Total	165,254	8,955	4,322	3,161	1,704	734	63	184,193

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	76.98	Afghani
ALL	100.76	Lek
AMD	524.5	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	652.5	Kwanza
ARS	85.55	Argentine Peso
AUD	1.2928	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6064	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.15	Taka
BGN	1.6085	Bulgarian Lev
BHD	0.3765	Bahraini Dinar
BIF	1932.39	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

15 January 2021

BND	1.3265	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.299	Brazilian Real
BSD	1	Bahamian Dollar
BTN	73.115	Ngultrum
BWP	10.9769	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2694	Canadian Dollar
CDF	1969.05	Congolese Franc
CHF	0.8876	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	737.25	Chilean Peso
CNY	6.4677	Yuan Renminbi
COP	3474.69	Colombian Peso
COU	0.0788	Unidad de Valor Real
CRC	609.3	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	90.57	Cape Verde Escudo
CZK	21.493	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.1195	Danish Krone
DOP	58.18	Dominican Peso
DZD	132.3	Algerian Dinar
EGP	15.61	Egyptian Pound
ERN	15	Nakfa
ETB	39.3078	Ethiopian Birr
EUR	0.8225	Euro
FJD	2.0012	Fiji Dollar
FKP	0.7309	Falkland Islands Pound
GBP	0.7331	Pound Sterling
GEL	3.2809	Lari
GHS	5.78	Cedi
GIP	0.7308	Gibraltar Pound
GMD	50.9	Dalasi
GNF	10035	Guinea Franc
GTQ	7.785	Quetzal
GYD	207.18	Guyana Dollar
HKD	7.7532	Hong Kong Dollar
HNL	24.059	Lempira
HRK	6.2348	Croatian Kuna
HTG	71.75	Gourde
HUF	296.34	Forint
IDR	14055	Rupiah
ILS	3.1261	New Israeli Sheqel
INR	73.16	Indian Rupee

Foreign Exchange Position

Positions as at:

15 January 2021

IQD	1459	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	128.52	Iceland Krona
JMD	142.72	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	103.85	Yen
KES	109.9	Kenyan Shilling
KGS	83.82	Som
KHR	4039	Riel
KMF	404.14	Comoro Franc
KPW	130	North Korean Won
KRW	1097.12	Won
KWD	0.3027	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	418.92	Tenge
LAK	9290	Kip
LBP	1505.7	Lebanese Pound
LKR	191.5	Sri Lanka Rupee
LRD	167.4	Liberian Dollar
LSL	15.25	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.4396	Libyan Dinar
MAD	8.8659	Moroccan Dirham
MDL	17.1355	Moldovan Leu
MGA	3752.37	Malagasy Ariary
MKD	50.36	Denar
MMK	1327	Kyat
MNT	2820	Tugrik
MOP	7.988	Pataca
MRO	356	Ouguiya
MUR	39.38	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	758.57	Kwacha
MXN	19.8392	Mexican Peso
MXV	2.9926	Mexican Unidad de Inversion (UDI)
MYR	4.042	Malaysian Ringgit
MZN	74.25	Metical
NAD	15.248	Namibia Dollar
NGN	380.7	Naira
NIO	34.7	Cordoba Oro
NOK	8.4711	Norwegian Krone
NPR	117.03	Nepalese Rupee
NZD	1.3926	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.6137	Nuevo Sol

Foreign Exchange Position

Positions as at:	15 January 2021
PGK	3.4072 Kina
PHP	48.07 Philippine Peso
PKR	160 Pakistan Rupee
PLN	3.7307 Zloty
PYG	6835 Guarani
QAR	3.64 Qatari Rial
RON	4.0051 Leu
RSD	96.62 Serbian Dinar
RUB	73.7375 Russian Ruble
RWF	988.007 Rwanda Franc
SAR	3.7513 Saudi Riyal
SBD	7.722 Solomon Islands Dollar
SCR	20.91 Seychelles Rupee
SDG	55.0002 Sudanese Pound
SEK	8.3486 Swedish Krona
SGD	1.3265 Singapore Dollar
SHP	0.732 Saint Helena Pound
SLL	10102 Leone
SOS	575 Somali Shilling
SRD	14.018 Surinam Dollar
SSP	174.7129 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	1256 Syrian Pound
SZL	15.248 Lilangeni
THB	30.02 Baht
TJS	11.29 Somoni
TMT	3.49 New Manat
TND	2.7008 Tunisian Dinar
TOP	2.2046 Pa'anga
TRY	7.3934 Turkish Lira
TTD	6.7315 Trinidad and Tobago Dollar
TWD	27.985 New Taiwan Dollar
TZS	2314 Tanzanian Shilling
UAH	28.0212 Hryvnia
UGX	3695 Uganda Shilling
USD	1 US Dollar
UYU	42.48 Peso Uruguayo
UZS	10468.2 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23064 Dong
VUV	106.5 Vatu
WST	2.442 Tala
XAF	534.13 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	533.45 CFA Franc BCEAO
XPF	98.01 CFP Franc

Foreign Exchange Position

Positions as at:

15 January 2021

YER	245.61	Yemeni Rial
ZAR	15.2476	Rand
ZMK	21275	Zambian Kwacha
ZWL	80.0391	Zimbabwe Dollar

Interest Rate Position

Positions as at: 15 January 2021

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	900,801.63	811,421.42	1,712,223.05
Floating vs. Fixed	8,641,493.64	4,042,187.43	12,683,681.07
Overnight Index Swap	596,665.92	360,003.29	956,669.22
Total	10,138,961.20	5,213,612.14	15,352,573.34

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,776	4,980	17,755
Floating vs. Fixed	215,103	120,497	335,599
Overnight Index Swap	10,415	7,006	17,421
Total	238,293	132,482	370,775

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	346,702.21	15.31	85,991.93	8,845.58	221,553.97	140,748.34	908,365.72	1,712,223.05
Floating vs. Fixed	2,325,601.54	2,272,825.27	319,578.27	60,778.78	887,616.59	1,826,591.74	4,990,688.88	12,683,681.07
Overnight Index Swap	155,419.07	0.00	127,079.19	987.07	43,152.32	25.80	630,005.77	956,669.22
Total	2,827,722.81	2,272,840.58	532,649.39	70,611.43	1,152,322.88	1,967,365.88	6,529,060.37	15,352,573.34

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,230	1	381	95	2,527	4,222	6,299	17,755
Floating vs. Fixed	73,668	70,565	5,339	1,402	14,017	59,078	111,531	335,599
Overnight Index Swap	829	0	635	32	351	2	15,572	17,421
Total	78,727	70,566	6,355	1,529	16,895	63,302	133,402	370,775

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	803,317.59	282,034.96	362,161.44	197,837.60	36,744.99	18,008.59	12,117.87	1,712,223.05
Floating vs. Fixed	5,224,589.14	1,909,117.85	3,494,435.36	1,579,021.60	210,582.43	128,369.38	137,565.32	12,683,681.07
Overnight Index Swap	688,016.05	99,340.87	139,016.60	25,180.59	2,459.28	1,430.87	1,224.97	956,669.22
Total	6,715,922.78	2,290,493.68	3,995,613.40	1,802,039.79	249,786.70	147,808.84	150,908.16	15,352,573.34

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	3,165	2,737	5,125	3,941	1,105	808	874	17,755
Floating vs. Fixed	66,714	43,774	132,429	70,823	9,227	5,897	6,736	335,599
Overnight Index Swap	5,677	3,681	7,070	754	94	90	55	17,421
Total	75,556	50,192	144,624	75,518	10,426	6,795	7,665	370,775

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MGA	3752.37 Malagasy Ariary
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MMK	1327 Kyat
MNT	2820 Tugrik
MOP	7.988 Pataca
MRO	356 Ouguiya
MUR	39.38 Mauritius Rupee
MVR	15.42 Rufiyaa
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MXV	2.9926 Mexican Unidad de Inversion (UDI)
MYR	4.042 Malaysian Ringgit
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PYG	6835 Guarani
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RON	4.0051 Leu
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RUB	73.7375 Russian Ruble
RWF	988.007 Rwanda Franc
SAR	3.7513 Saudi Riyal
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SCR	20.91 Seychelles Rupee
SDG	55.0002 Sudanese Pound
SEK	8.3486 Swedish Krona
SGD	1.3265 Singapore Dollar
SHP	0.732 Saint Helena Pound
SLL	10102 Leone
SOS	575 Somali Shilling

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SSP	174.7129 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	1256 Syrian Pound
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THB	30.02 Baht
TJS	11.29 Somoni
TMT	3.49 New Manat
TND	2.7008 Tunisian Dinar
TOP	2.2046 Pa'anga
TRY	7.3934 Turkish Lira
TTD	6.7315 Trinidad and Tobago Dollar
TWD	27.985 New Taiwan Dollar
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UAH	28.0212 Hryvnia
UGX	3695 Uganda Shilling
USD	1 US Dollar
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XPF	98.01 CFP Franc
YER	245.61 Yemeni Rial
ZAR	15.2476 Rand
ZMK	21275 Zambian Kwacha
ZWL	80.0391 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 11 January 2021 to 15 January 2021

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	110,930.36	224,785.08	335,715.44
Total	110,930.36	224,785.08	335,715.44

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	14,379	33,774	48,153
Total	14,379	33,774	48,153

By Product and Currency

New Trade Turnover (US\$mn)	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	32,126.60	15,203.08	47,921.26	101,685.38	4,456.61	6,263.17	122,678.95	5,380.39	335,715.44
Total	32,126.60	15,203.08	47,921.26	101,685.38	4,456.61	6,263.17	122,678.95	5,380.39	335,715.44

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,539	5,016	9,065	16,688	791	1,681	12,771	604	48,153
Total	1,539	5,016	9,065	16,688	791	1,681	12,771	604	48,153

By Product and Residual Maturity

New Trade Turnover (US\$mn)	0 - 3 Months	3 - 6 Months	6 - 9 Months	9 - 12 Months	1 - 2 Years	2 - 5 Years	> 5 Years	Total
Non-deliverable Forward	295,389.19	24,793.28	8,836.60	2,654.22	3,834.73	107.42	100.00	335,715.44
Total	295,389.19	24,793.28	8,836.60	2,654.22	3,834.73	107.42	100.00	335,715.44

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	46,161	1,275	272	188	247	10	1	48,153
Total	46,161	1,275	272	188	247	10	1	48,153

Interest Rate Turnover

Turnover for the period: 11 January 2021 to 15 January 2021

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	9,659.72	684,519.36	694,179.08
Floating vs. Fixed	508,997.79	648,884.72	1,157,882.51
Overnight Index Swap	50,392.84	43,967.42	94,360.26
Total	569,050.35	1,377,371.50	1,946,421.85

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	243	2,487	2,730
Floating vs. Fixed	9,217	5,346	14,563
Overnight Index Swap	650	243	893
Total	10,109	8,076	18,185

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	69,057.38	0.00	59,325.31	4,028.48	10,236.09	1,394.41	550,137.41	694,179.08
Floating vs. Fixed	287,545.83	93,244.83	13,907.66	2,315.95	36,311.52	107,899.04	616,657.66	1,157,882.51
Overnight Index Swap	39,038.25	0.00	2,279.46	256.43	885.21	0.00	51,900.91	94,360.26
Total	395,641.46	93,244.83	75,512.43	6,600.86	47,432.83	109,293.46	1,218,695.99	1,946,421.85

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	711	0	347	71	143	69	1,389	2,730
Floating vs. Fixed	2,401	2,426	234	44	367	2,587	6,504	14,563
Overnight Index Swap	58	0	12	5	9	0	809	893
Total	3,170	2,426	593	120	519	2,656	8,702	18,185

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	521,185.52	111,168.44	42,265.98	9,196.10	5,198.53	1,465.69	3,698.82	694,179.08
Floating vs. Fixed	634,485.43	201,007.25	181,658.61	108,320.56	26,667.92	1,752.26	3,990.49	1,157,882.51
Overnight Index Swap	65,004.23	18,393.81	7,390.50	2,771.94	537.73	103.16	158.88	94,360.26
Total	1,220,675.17	330,569.51	231,315.09	120,288.60	32,404.18	3,321.12	7,848.20	1,946,421.85

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	268	286	542	549	340	190	556	2,730
Floating vs. Fixed	2,443	1,883	3,367	4,785	1,237	208	641	14,563
Overnight Index Swap	132	241	280	195	25	16	6	893
Total	2,842	2,410	4,188	5,528	1,602	414	1,203	18,185