

## Foreign Exchange Position

Positions as at: 22 January 2021

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	371,546.27	969,486.74	1,341,033.01
<b>Total</b>	<b>371,546.27</b>	<b>969,486.74</b>	<b>1,341,033.01</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	46,226	142,113	188,339
<b>Total</b>	<b>46,226</b>	<b>142,113</b>	<b>188,339</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	118,999.07	44,670.52	211,277.65	317,443.35	15,475.09	23,169.24	570,329.61	39,668.48	1,341,033.01
<b>Total</b>	<b>118,999.07</b>	<b>44,670.52</b>	<b>211,277.65</b>	<b>317,443.35</b>	<b>15,475.09</b>	<b>23,169.24</b>	<b>570,329.61</b>	<b>39,668.48</b>	<b>1,341,033.01</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,936	16,605	32,632	65,327	2,980	6,557	52,501	4,801	188,339
<b>Total</b>	<b>6,936</b>	<b>16,605</b>	<b>32,632</b>	<b>65,327</b>	<b>2,980</b>	<b>6,557</b>	<b>52,501</b>	<b>4,801</b>	<b>188,339</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	1,052,684.17	151,804.32	66,186.51	47,323.39	15,737.46	6,233.28	1,063.89	1,341,033.01
<b>Total</b>	<b>1,052,684.17</b>	<b>151,804.32</b>	<b>66,186.51</b>	<b>47,323.39</b>	<b>15,737.46</b>	<b>6,233.28</b>	<b>1,063.89</b>	<b>1,341,033.01</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	169,115	8,830	4,498	3,353	1,721	761	61	188,339
<b>Total</b>	<b>169,115</b>	<b>8,830</b>	<b>4,498</b>	<b>3,353</b>	<b>1,721</b>	<b>761</b>	<b>61</b>	<b>188,339</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	77	Afghani
ALL	101.48	Lek
AMD	518.19	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	651.232	Kwanza
ARS	86.34	Argentine Peso
AUD	1.2907	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6144	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.29	Taka
BGN	1.6154	Bulgarian Lev
BHD	0.3765	Bahraini Dinar
BIF	1933.55	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

22 January 2021

BND	1.3245	Brunei Dollar
BOB	6.81	Boliviano
BRL	5.2917	Brazilian Real
BSD	1	Bahamian Dollar
BTN	72.9843	Ngultrum
BWP	10.8932	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2629	Canadian Dollar
CDF	1971.64	Congolese Franc
CHF	0.8895	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	721.87	Chilean Peso
CNY	6.465	Yuan Renminbi
COP	3464.88	Colombian Peso
COU	0.0791	Unidad de Valor Real
CRC	606.85	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	91.02	Cape Verde Escudo
CZK	21.535	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.1441	Danish Krone
DOP	58	Dominican Peso
DZD	132.65	Algerian Dinar
EGP	15.71	Egyptian Pound
ERN	15	Nakfa
ETB	39.3516	Ethiopian Birr
EUR	0.8259	Euro
FJD	2.0032	Fiji Dollar
FKP	0.7318	Falkland Islands Pound
GBP	0.7322	Pound Sterling
GEL	3.2882	Lari
GHS	5.78	Cedi
GIP	0.7318	Gibraltar Pound
GMD	51.2	Dalasi
GNF	10027	Guinea Franc
GTQ	7.775	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7517	Hong Kong Dollar
HNL	24.037	Lempira
HRK	6.2459	Croatian Kuna
HTG	72.28	Gourde
HUF	294.82	Forint
IDR	14020	Rupiah
ILS	3.2651	New Israeli Sheqel
INR	72.91	Indian Rupee

## Foreign Exchange Position

Positions as at:

22 January 2021

IQD	1459	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	129.39	Iceland Krona
JMD	143.93	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	103.52	Yen
KES	110.1	Kenyan Shilling
KGS	84.8	Som
KHR	4045	Riel
KMF	406.76	Comoro Franc
KPW	130	North Korean Won
KRW	1096.35	Won
KWD	0.3024	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	418.82	Tenge
LAK	9317	Kip
LBP	1505.7	Lebanese Pound
LKR	195	Sri Lanka Rupee
LRD	168.5	Liberian Dollar
LSL	14.8913	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.45	Libyan Dinar
MAD	8.9613	Moroccan Dirham
MDL	17.3152	Moldovan Leu
MGA	3772.69	Malagasy Ariary
MKD	50.81	Denar
MMK	1329	Kyat
MNT	2830	Tugrik
MOP	7.984	Pataca
MRO	356	Ouguiya
MUR	39.5	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	763.57	Kwacha
MXN	19.588	Mexican Peso
MXV	2.9571	Mexican Unidad de Inversion (UDI)
MYR	4.043	Malaysian Ringgit
MZN	74.3	Metical
NAD	14.892	Namibia Dollar
NGN	380.7	Naira
NIO	34.8	Cordoba Oro
NOK	8.4931	Norwegian Krone
NPR	116.85	Nepalese Rupee
NZD	1.3941	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.6147	Nuevo Sol

## Foreign Exchange Position

Positions as at:

22 January 2021

PGK	3.4072	Kina
PHP	48.05	Philippine Peso
PKR	160.1	Pakistan Rupee
PLN	3.7407	Zloty
PYG	6862.61	Guarani
QAR	3.64	Qatari Rial
RON	4.0234	Leu
RSD	97.02	Serbian Dinar
RUB	73.379	Russian Ruble
RWF	988.729	Rwanda Franc
SAR	3.751	Saudi Riyal
SBD	7.7101	Solomon Islands Dollar
SCR	20.91	Seychelles Rupee
SDG	55.0002	Sudanese Pound
SEK	8.3383	Swedish Krona
SGD	1.3245	Singapore Dollar
SHP	0.7311	Saint Helena Pound
SLL	10066	Leone
SOS	575	Somali Shilling
SRD	14.015	Surinam Dollar
SSP	174.7096	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	1256	Syrian Pound
SZL	14.887	Lilangeni
THB	29.97	Baht
TJS	11.29	Somoni
TMT	3.49	New Manat
TND	2.7108	Tunisian Dinar
TOP	2.2119	Pa'anga
TRY	7.4169	Turkish Lira
TTD	6.7406	Trinidad and Tobago Dollar
TWD	27.965	New Taiwan Dollar
TZS	2314	Tanzanian Shilling
UAH	28.2	Hryvnia
UGX	3683	Uganda Shilling
USD	1	US Dollar
UYU	42.24	Peso Uruguayo
UZS	10495.81	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23072	Dong
VUV	106.42	Vatu
WST	2.4468	Tala
XAF	536.34	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	536	CFA Franc BCEAO
XPF	98.42	CFP Franc

## Foreign Exchange Position

Positions as at:

22 January 2021

YER	246.15	Yemeni Rial
ZAR	14.8954	Rand
ZMK	21345	Zambian Kwacha
ZWL	80.852	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

22 January 2021

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	905,516.33	794,087.17	1,699,603.49
Floating vs. Fixed	8,674,867.65	3,993,850.47	12,668,718.12
Overnight Index Swap	607,265.45	358,774.01	966,039.46
<b>Total</b>	<b>10,187,649.42</b>	<b>5,146,711.65</b>	<b>15,334,361.07</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,862	4,853	17,714
Floating vs. Fixed	216,901	119,893	336,793
Overnight Index Swap	10,443	6,973	17,416
<b>Total</b>	<b>240,205</b>	<b>131,718</b>	<b>371,923</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	349,368.60	15.31	84,104.80	8,236.38	219,265.87	138,570.95	900,041.58	1,699,603.49
Floating vs. Fixed	2,321,760.06	2,284,976.57	318,854.92	60,809.96	889,666.83	1,818,860.80	4,973,788.98	12,668,718.12
Overnight Index Swap	154,486.67	0.00	128,598.60	1,056.57	44,772.68	25.80	637,099.13	966,039.46
<b>Total</b>	<b>2,825,615.33</b>	<b>2,284,991.88</b>	<b>531,558.32</b>	<b>70,102.91</b>	<b>1,153,705.38</b>	<b>1,957,457.55</b>	<b>6,510,929.69</b>	<b>15,334,361.07</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,250	1	394	70	2,496	4,215	6,288	17,714
Floating vs. Fixed	73,919	71,156	5,347	1,391	14,049	59,168	111,764	336,793
Overnight Index Swap	838	0	643	33	351	2	15,549	17,416
<b>Total</b>	<b>79,007</b>	<b>71,157</b>	<b>6,384</b>	<b>1,494</b>	<b>16,896</b>	<b>63,385</b>	<b>133,601</b>	<b>371,923</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	796,249.55	275,321.21	364,307.33	197,685.45	36,159.84	17,956.78	11,923.33	1,699,603.49
Floating vs. Fixed	5,192,222.51	1,913,006.32	3,505,098.87	1,582,632.54	208,632.90	129,345.74	137,779.26	12,668,718.12
Overnight Index Swap	690,607.11	105,293.91	139,696.25	25,413.01	2,406.34	1,432.92	1,189.91	966,039.46
<b>Total</b>	<b>6,679,079.17</b>	<b>2,293,621.45</b>	<b>4,009,102.45</b>	<b>1,805,731.00</b>	<b>247,199.07</b>	<b>148,735.44</b>	<b>150,892.50</b>	<b>15,334,361.07</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	3,147	2,713	5,140	3,932	1,105	804	873	17,714
Floating vs. Fixed	66,608	44,175	132,799	71,313	9,243	5,920	6,736	336,793
Overnight Index Swap	5,679	3,684	7,044	781	89	86	53	17,416
<b>Total</b>	<b>75,434</b>	<b>50,572</b>	<b>144,983</b>	<b>76,026</b>	<b>10,437</b>	<b>6,810</b>	<b>7,662</b>	<b>371,923</b>

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DKK	6.1441 Danish Krone
DOP	58 Dominican Peso
DZD	132.65 Algerian Dinar
EGP	15.71 Egyptian Pound
ERN	15 Nakfa

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ETB	39.3516	Ethiopian Birr
EUR	0.8259	Euro
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GBP	0.7322	Pound Sterling
GEL	3.2882	Lari
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GMD	51.2	Dalasi
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LKR	195	Sri Lanka Rupee
LRD	168.5	Liberian Dollar
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LYD	4.45	Libyan Dinar

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MKD	50.81 Denar
MMK	1329 Kyat
MNT	2830 Tugrik
MOP	7.984 Pataca
MRO	356 Ouguiya
MUR	39.5 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	763.57 Kwacha
MXN	19.588 Mexican Peso
MXV	2.9571 Mexican Unidad de Inversion (UDI)
MYR	4.043 Malaysian Ringgit
MZN	74.3 Metical
NAD	14.892 Namibia Dollar
NGN	380.7 Naira
NIO	34.8 Cordoba Oro
NOK	8.4931 Norwegian Krone
NPR	116.85 Nepalese Rupee
NZD	1.3941 New Zealand Dollar
OMR	0.3847 Rial Omani
PAB	1 Balboa
PEN	3.6147 Nuevo Sol
PGK	3.4072 Kina
PHP	48.05 Philippine Peso
PKR	160.1 Pakistan Rupee
PLN	3.7407 Zloty
PYG	6862.61 Guarani
QAR	3.64 Qatari Rial
RON	4.0234 Leu
RSD	97.02 Serbian Dinar
RUB	73.379 Russian Ruble
RWF	988.729 Rwanda Franc
SAR	3.751 Saudi Riyal
SBD	7.7101 Solomon Islands Dollar
SCR	20.91 Seychelles Rupee
SDG	55.0002 Sudanese Pound
SEK	8.3383 Swedish Krona
SGD	1.3245 Singapore Dollar
SHP	0.7311 Saint Helena Pound
SLL	10066 Leone
SOS	575 Somali Shilling

## Interest Rate Position

Positions as at:

22 January 2021

SRD	14.015 Surinam Dollar
SSP	174.7096 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	1256 Syrian Pound
SZL	14.887 Lilangeni
THB	29.97 Baht
TJS	11.29 Somoni
TMT	3.49 New Manat
TND	2.7108 Tunisian Dinar
TOP	2.2119 Pa'anga
TRY	7.4169 Turkish Lira
TTD	6.7406 Trinidad and Tobago Dollar
TWD	27.965 New Taiwan Dollar
TZS	2314 Tanzanian Shilling
UAH	28.2 Hryvnia
UGX	3683 Uganda Shilling
USD	1 US Dollar
UYU	42.24 Peso Uruguayo
UZS	10495.81 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23072 Dong
VUV	106.42 Vatu
WST	2.4468 Tala
XAF	536.34 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	536 CFA Franc BCEAO
XPF	98.42 CFP Franc
YER	246.15 Yemeni Rial
ZAR	14.8954 Rand
ZMK	21345 Zambian Kwacha
ZWL	80.852 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

18 January 2021 to

22 January 2021

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	91,453.28	175,813.07	267,266.35
Total	91,453.28	175,813.07	267,266.35

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	13,758	33,824	47,582
Total	13,758	33,824	47,582

### 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	22,688.75	12,155.94	40,854.94	67,084.71	4,331.19	6,010.65	107,878.01	6,262.18	267,266.35
Total	22,688.75	12,155.94	40,854.94	67,084.71	4,331.19	6,010.65	107,878.01	6,262.18	267,266.35

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,325	3,756	8,134	18,411	774	1,576	12,943	665	47,582
Total	1,325	3,756	8,134	18,411	774	1,576	12,943	665	47,582

### 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	224,109.77	22,369.81	8,403.50	5,970.93	5,784.08	598.26	30.00	267,266.35
Total	224,109.77	22,369.81	8,403.50	5,970.93	5,784.08	598.26	30.00	267,266.35

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	45,334	1,131	314	364	393	43	3	47,582
Total	45,334	1,131	314	364	393	43	3	47,582

## Interest Rate Turnover

Turnover for the period:

18 January 2021 to

22 January 2021

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	19,915.90	637,578.03	657,493.93
Floating vs. Fixed	316,997.28	589,254.94	906,252.23
Overnight Index Swap	36,687.26	12,900.24	49,587.50
<b>Total</b>	<b>373,600.44</b>	<b>1,239,733.21</b>	<b>1,613,333.65</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	167	2,475	2,642
Floating vs. Fixed	7,068	4,378	11,446
Overnight Index Swap	453	171	624
<b>Total</b>	<b>7,687</b>	<b>7,024</b>	<b>14,711</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	61,791.26	0.00	56,812.74	3,580.48	8,738.35	1,524.10	525,047.00	657,493.93
Floating vs. Fixed	145,916.81	71,156.94	16,130.91	2,047.49	22,546.96	42,869.12	605,583.99	906,252.23
Overnight Index Swap	8,159.10	0.00	2,277.15	68.16	4,617.19	0.00	34,465.90	49,587.50
<b>Total</b>	<b>215,867.17</b>	<b>71,156.94</b>	<b>75,220.80</b>	<b>5,696.12</b>	<b>35,902.50</b>	<b>44,393.23</b>	<b>1,165,096.89</b>	<b>1,613,333.65</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	723	0	362	34	122	104	1,297	2,642
Floating vs. Fixed	1,560	1,862	240	20	318	1,416	6,031	11,446
Overnight Index Swap	36	0	10	1	7	0	570	624
<b>Total</b>	<b>2,318</b>	<b>1,862</b>	<b>612</b>	<b>55</b>	<b>447</b>	<b>1,520</b>	<b>7,898</b>	<b>14,711</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	496,308.35	100,310.34	44,260.10	11,046.41	1,938.23	1,574.60	2,055.89	657,493.93
Floating vs. Fixed	470,399.04	160,238.26	161,658.85	89,477.43	17,960.80	2,149.99	4,367.85	906,252.23
Overnight Index Swap	24,351.92	17,022.32	5,565.64	2,434.14	209.98	3.49	0.00	49,587.50
<b>Total</b>	<b>991,059.32</b>	<b>277,570.92</b>	<b>211,484.59</b>	<b>102,957.98</b>	<b>20,109.02</b>	<b>3,728.08</b>	<b>6,423.74</b>	<b>1,613,333.65</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	264	288	584	559	276	181	490	2,642
Floating vs. Fixed	1,811	1,352	2,811	3,778	907	198	589	11,446
Overnight Index Swap	104	121	217	174	4	4	0	624
<b>Total</b>	<b>2,179</b>	<b>1,761</b>	<b>3,612</b>	<b>4,511</b>	<b>1,187</b>	<b>383</b>	<b>1,079</b>	<b>14,711</b>