

Foreign Exchange Position

Positions as at: 29 January 2021

By Product and Intention to Clear

Outstanding Notional (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	390,868.57	983,856.03	1,374,724.60
Total	390,868.57	983,856.03	1,374,724.60

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	50,103	147,649	197,752
Total	50,103	147,649	197,752

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	122,124.96	45,049.18	221,440.42	324,515.21	15,273.52	23,208.60	577,075.04	46,037.67	1,374,724.60
Total	122,124.96	45,049.18	221,440.42	324,515.21	15,273.52	23,208.60	577,075.04	46,037.67	1,374,724.60

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,849	17,256	33,765	71,949	2,926	6,884	53,128	4,995	197,752
Total	6,849	17,256	33,765	71,949	2,926	6,884	53,128	4,995	197,752

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	1,077,560.27	159,864.45	67,784.79	47,615.26	14,692.67	6,141.04	1,066.11	1,374,724.60
Total	1,077,560.27	159,864.45	67,784.79	47,615.26	14,692.67	6,141.04	1,066.11	1,374,724.60

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	178,283	9,025	4,634	3,341	1,652	755	62	197,752
Total	178,283	9,025	4,634	3,341	1,652	755	62	197,752

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	77.04	Afghani
ALL	101.72	Lek
AMD	517.16	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	650.668	Kwanza
ARS	87.11	Argentine Peso
AUD	1.3046	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6144	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.58	Taka
BGN	1.6147	Bulgarian Lev
BHD	0.3765	Bahraini Dinar
BIF	1934.61	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

29 January 2021

BND	1.3286	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.4138	Brazilian Real
BSD	1	Bahamian Dollar
BTN	72.9207	Ngultrum
BWP	11.0254	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2798	Canadian Dollar
CDF	1973	Congolese Franc
CHF	0.8887	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	738.33	Chilean Peso
CNY	6.4822	Yuan Renminbi
COP	3604.13	Colombian Peso
COU	0.0757	Unidad de Valor Real
CRC	610.8	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	90.97	Cape Verde Escudo
CZK	21.515	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.1398	Danish Krone
DOP	57.9	Dominican Peso
DZD	132.235	Algerian Dinar
EGP	15.66	Egyptian Pound
ERN	15	Nakfa
ETB	39.4123	Ethiopian Birr
EUR	0.8256	Euro
FJD	2.0113	Fiji Dollar
FKP	0.7275	Falkland Islands Pound
GBP	0.7306	Pound Sterling
GEL	3.2859	Lari
GHS	5.78	Cedi
GIP	0.7275	Gibraltar Pound
GMD	50.8	Dalasi
GNF	10054	Guinea Franc
GTQ	7.77	Quetzal
GYD	207.18	Guyana Dollar
HKD	7.7519	Hong Kong Dollar
HNL	24.044	Lempira
HRK	6.2374	Croatian Kuna
HTG	72.53	Gourde
HUF	297.49	Forint
IDR	14035	Rupiah
ILS	3.2648	New Israeli Sheqel
INR	73.06	Indian Rupee

Foreign Exchange Position

Positions as at:

29 January 2021

IQD	1459	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	129.49	Iceland Krona
JMD	144.65	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	104.09	Yen
KES	110.07	Kenyan Shilling
KGS	84.78	Som
KHR	4051	Riel
KMF	407.7	Comoro Franc
KPW	130	North Korean Won
KRW	1108.38	Won
KWD	0.3023	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	422.12	Tenge
LAK	9292.38	Kip
LBP	1505.7	Lebanese Pound
LKR	192.25	Sri Lanka Rupee
LRD	170	Liberian Dollar
LSL	15.2575	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.445	Libyan Dinar
MAD	8.961	Moroccan Dirham
MDL	17.2	Moldovan Leu
MGA	3775.3	Malagasy Ariary
MKD	50.7	Denar
MMK	1327	Kyat
MNT	2822	Tugrik
MOP	7.985	Pataca
MRO	356	Ouguiya
MUR	39.45	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	763.57	Kwacha
MXN	20.28	Mexican Peso
MXV	3.0605	Mexican Unidad de Inversion (UDI)
MYR	4.044	Malaysian Ringgit
MZN	74.3	Metical
NAD	15.266	Namibia Dollar
NGN	380.68	Naira
NIO	34.8	Cordoba Oro
NOK	8.6513	Norwegian Krone
NPR	116.67	Nepalese Rupee
NZD	1.3965	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.6438	Nuevo Sol

Foreign Exchange Position

Positions as at:

29 January 2021

PGK	3.4072	Kina
PHP	48.09	Philippine Peso
PKR	160.1	Pakistan Rupee
PLN	3.7537	Zloty
PYG	6980	Guarani
QAR	3.64	Qatari Rial
RON	4.0245	Leu
RSD	97	Serbian Dinar
RUB	75.7173	Russian Ruble
RWF	989.399	Rwanda Franc
SAR	3.7507	Saudi Riyal
SBD	7.7042	Solomon Islands Dollar
SCR	20.91	Seychelles Rupee
SDG	55.0002	Sudanese Pound
SEK	8.3523	Swedish Krona
SGD	1.3286	Singapore Dollar
SHP	0.7299	Saint Helena Pound
SLL	10129	Leone
SOS	575	Somali Shilling
SRD	14.015	Surinam Dollar
SSP	174.9528	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	1256	Syrian Pound
SZL	15.2635	Lilangeni
THB	29.99	Baht
TJS	11.29	Somoni
TMT	3.49	New Manat
TND	2.7019	Tunisian Dinar
TOP	2.2198	Pa'anga
TRY	7.3918	Turkish Lira
TTD	6.7822	Trinidad and Tobago Dollar
TWD	27.973	New Taiwan Dollar
TZS	2314	Tanzanian Shilling
UAH	28.14	Hryvnia
UGX	3665.16	Uganda Shilling
USD	1	US Dollar
UYU	41.94	Peso Uruguayo
UZS	10513.95	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23069	Dong
VUV	107.86	Vatu
WST	2.4456	Tala
XAF	536.07	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	536	CFA Franc BCEAO
XPF	98.37	CFP Franc

Foreign Exchange Position

Positions as at: 29 January 2021

YER	246.7	Yemeni Rial
ZAR	15.2578	Rand
ZMK	5185	Zambian Kwacha
ZWL	80.6087	Zimbabwe Dollar

Interest Rate Position

Positions as at: 29 January 2021

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	897,601.59	788,922.43	1,686,524.02
Floating vs. Fixed	8,756,349.67	3,918,450.02	12,674,799.69
Overnight Index Swap	597,335.22	356,523.93	953,859.14
Total	10,251,286.47	5,063,896.38	15,315,182.85

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,854	4,774	17,627
Floating vs. Fixed	220,056	119,301	339,357
Overnight Index Swap	10,470	6,965	17,435
Total	243,380	131,040	374,419

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	350,138.20	15.27	85,712.51	8,236.59	215,394.63	138,337.10	888,689.72	1,686,524.02
Floating vs. Fixed	2,306,738.44	2,295,137.20	318,780.60	60,487.11	877,325.62	1,827,552.97	4,988,777.76	12,674,799.69
Overnight Index Swap	149,112.44	0.00	125,030.26	1,058.89	43,610.03	25.80	635,021.72	953,859.14
Total	2,805,989.08	2,295,152.47	529,523.37	69,782.59	1,136,330.28	1,965,915.87	6,512,489.20	15,315,182.85

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,245	1	419	69	2,484	4,223	6,186	17,627
Floating vs. Fixed	74,268	71,948	5,377	1,382	13,905	59,561	112,917	339,357
Overnight Index Swap	831	0	648	33	350	2	15,571	17,435
Total	79,344	71,949	6,444	1,484	16,739	63,786	134,674	374,419

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	781,897.65	273,111.06	369,471.86	196,433.61	36,376.52	17,362.33	11,870.98	1,686,524.02
Floating vs. Fixed	5,160,616.67	1,931,339.14	3,518,262.66	1,585,099.61	212,120.97	128,814.21	138,546.41	12,674,799.69
Overnight Index Swap	677,929.74	105,533.03	139,622.19	25,660.70	2,485.22	1,428.46	1,199.79	953,859.14
Total	6,620,444.06	2,309,983.24	4,027,356.72	1,807,193.92	250,982.72	147,605.00	151,617.19	15,315,182.85

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	3,107	2,701	5,149	3,903	1,092	806	869	17,627
Floating vs. Fixed	66,859	44,547	133,396	72,303	9,628	5,877	6,747	339,357
Overnight Index Swap	5,671	3,687	7,048	798	91	86	54	17,435
Total	75,637	50,935	145,593	77,004	10,811	6,769	7,670	374,419

Foreign Exchange Rate

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AED	3.6728	UAE Dirham

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ALL	101.72	Lek
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LTL	2.8536	Lithuanian Litas
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MAD	8.961 Moroccan Dirham
MDL	17.2 Moldovan Leu
MGA	3775.3 Malagasy Ariary
MKD	50.7 Denar
MMK	1327 Kyat
MNT	2822 Tugrik
MOP	7.985 Pataca
MRO	356 Ouguiya
MUR	39.45 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	763.57 Kwacha
MXN	20.28 Mexican Peso
MXV	3.0605 Mexican Unidad de Inversion (UDI)
MYR	4.044 Malaysian Ringgit
MZN	74.3 Metical
NAD	15.266 Namibia Dollar
NGN	380.68 Naira
NIO	34.8 Cordoba Oro
NOK	8.6513 Norwegian Krone
NPR	116.67 Nepalese Rupee
NZD	1.3965 New Zealand Dollar
OMR	0.3847 Rial Omani
PAB	1 Balboa
PEN	3.6438 Nuevo Sol
PGK	3.4072 Kina
PHP	48.09 Philippine Peso
PKR	160.1 Pakistan Rupee
PLN	3.7537 Zloty
PYG	6980 Guarani
QAR	3.64 Qatari Rial
RON	4.0245 Leu
RSD	97 Serbian Dinar
RUB	75.7173 Russian Ruble
RWF	989.399 Rwanda Franc
SAR	3.7507 Saudi Riyal
SBD	7.7042 Solomon Islands Dollar
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SEK	8.3523 Swedish Krona
SGD	1.3286 Singapore Dollar
SHP	0.7299 Saint Helena Pound
SLL	10129 Leone
SOS	575 Somali Shilling

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29 January 2021

SRD	14.015	Surinam Dollar
SSP	174.9528	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	1256	Syrian Pound
SZL	15.2635	Lilangeni
THB	29.99	Baht
TJS	11.29	Somoni
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TND	2.7019	Tunisian Dinar
TOP	2.2198	Pa'anga
TRY	7.3918	Turkish Lira
TTD	6.7822	Trinidad and Tobago Dollar
TWD	27.973	New Taiwan Dollar
TZS	2314	Tanzanian Shilling
UAH	28.14	Hryvnia
UGX	3665.16	Uganda Shilling
USD	1	US Dollar
UYU	41.94	Peso Uruguayo
UZS	10513.95	Uzbekistan Sum
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VND	23069	Dong
VUV	107.86	Vatu
WST	2.4456	Tala
XAF	536.07	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
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XPF	98.37	CFP Franc
YER	246.7	Yemeni Rial
ZAR	15.2578	Rand
ZMK	5185	Zambian Kwacha
ZWL	80.6087	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 25 January 2021 to 29 January 2021

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	100,482.67	193,100.83	293,583.50
Total	100,482.67	193,100.83	293,583.50

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	15,511	36,364	51,874
Total	15,511	36,364	51,874

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	24,457.61	11,219.72	56,784.73	71,303.53	2,642.45	5,609.20	109,557.78	12,008.48	293,583.50
Total	24,457.61	11,219.72	56,784.73	71,303.53	2,642.45	5,609.20	109,557.78	12,008.48	293,583.50

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,381	4,471	9,485	21,619	511	1,626	11,993	789	51,874
Total	1,381	4,471	9,485	21,619	511	1,626	11,993	789	51,874

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	255,123.72	22,886.48	7,352.02	4,882.97	2,978.80	317.26	42.24	293,583.50
Total	255,123.72	22,886.48	7,352.02	4,882.97	2,978.80	317.26	42.24	293,583.50

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	50,016	1,039	306	293	197	21	3	51,874
Total	50,016	1,039	306	293	197	21	3	51,874

Interest Rate Turnover

Turnover for the period: 25 January 2021 to 29 January 2021

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	7,430.83	668,862.83	676,293.66
Floating vs. Fixed	628,420.22	546,883.18	1,175,303.39
Overnight Index Swap	27,134.10	25,562.39	52,696.48
Total	662,985.14	1,241,308.39	1,904,293.53

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	174	2,503	2,677
Floating vs. Fixed	8,894	4,914	13,808
Overnight Index Swap	433	154	587
Total	9,500	7,571	17,071

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	59,735.36	0.00	65,370.45	3,570.49	9,289.97	4,820.99	533,506.40	676,293.66
Floating vs. Fixed	324,765.65	92,132.31	15,477.58	1,489.36	22,191.81	76,120.67	643,126.01	1,175,303.39
Overnight Index Swap	1,224.06	0.00	1,127.60	0.00	2,209.79	0.00	48,135.03	52,696.48
Total	385,725.07	92,132.31	81,975.62	5,059.85	33,691.57	80,941.66	1,224,767.45	1,904,293.53

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	748	0	425	33	148	208	1,115	2,677
Floating vs. Fixed	2,074	2,456	326	16	279	1,982	6,676	13,808
Overnight Index Swap	17	0	9	0	5	0	556	587
Total	2,839	2,456	760	49	432	2,190	8,346	17,071

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	510,501.22	104,359.77	45,900.78	10,026.41	2,528.35	1,284.66	1,692.48	676,293.66
Floating vs. Fixed	659,955.12	187,798.15	201,221.98	94,033.05	25,464.45	2,978.44	3,852.20	1,175,303.39
Overnight Index Swap	39,505.24	5,985.64	4,994.81	1,820.12	374.56	3.98	12.14	52,696.48
Total	1,209,961.57	298,143.56	252,117.57	105,879.58	28,367.36	4,267.07	5,556.82	1,904,293.53

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	270	305	630	509	275	190	499	2,677
Floating vs. Fixed	2,291	1,663	3,315	4,298	1,399	235	608	13,808
Overnight Index Swap	138	86	234	116	9	4	1	587
Total	2,699	2,054	4,178	4,922	1,683	429	1,108	17,071