

## Foreign Exchange Position

Positions as at: 04 December 2020

### By Product and Intention to Clear

| Outstanding Notional (US\$mn) | Intended to Clear | Not Intended to Clear | Total        |
|-------------------------------|-------------------|-----------------------|--------------|
| Non-deliverable Forward       | 387,956.10        | 1,052,563.79          | 1,440,519.88 |
| Total                         | 387,956.10        | 1,052,563.79          | 1,440,519.88 |

| Number of Outstanding Trades | Intended to Clear | Not Intended to Clear | Total   |
|------------------------------|-------------------|-----------------------|---------|
| Non-deliverable Forward      | 51,848            | 161,865               | 213,713 |
| Total                        | 51,848            | 161,865               | 213,713 |

### 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       | 125,065.81 | 50,324.99 | 211,822.77 | 368,702.03 | 17,008.36 | 26,060.18 | 596,906.31 | 44,629.43 | 1,440,519.88 |
| Total                         | 125,065.81 | 50,324.99 | 211,822.77 | 368,702.03 | 17,008.36 | 26,060.18 | 596,906.31 | 44,629.43 | 1,440,519.88 |

| Number of Outstanding Trades | USD/CNY | USD/IDR | USD/INR | USD/KRW | USD/MYR | USD/PHP | USD/TWD | Others | Total   |
|------------------------------|---------|---------|---------|---------|---------|---------|---------|--------|---------|
| Non-deliverable Forward      | 7,880   | 16,246  | 38,843  | 74,150  | 3,833   | 8,294   | 59,258  | 5,209  | 213,713 |
| Total                        | 7,880   | 16,246  | 38,843  | 74,150  | 3,833   | 8,294   | 59,258  | 5,209  | 213,713 |

### 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       | 1,116,698.49 | 204,755.64   | 58,904.48    | 37,066.59     | 15,947.15   | 6,241.61    | 905.92    | 1,440,519.88 |
| Total                         | 1,116,698.49 | 204,755.64   | 58,904.48    | 37,066.59     | 15,947.15   | 6,241.61    | 905.92    | 1,440,519.88 |

| 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      | 189,463      | 14,412       | 4,198        | 2,980         | 1,817       | 781         | 62        | 213,713 |
| Total                        | 189,463      | 14,412       | 4,198        | 2,980         | 1,817       | 781         | 62        | 213,713 |

### Foreign Exchange Rate

| Currency Code | Exchange Rate | Description                   |
|---------------|---------------|-------------------------------|
| AED           | 3.6728        | UAE Dirham                    |
| AFN           | 76.93         | Afghani                       |
| ALL           | 101.91        | Lek                           |
| AMD           | 506.5         | Armenian Dram                 |
| ANG           | 1.77          | Netherlands Antillean Guilder |
| AOA           | 649.82        | Kwanza                        |
| ARS           | 81.48         | Argentine Peso                |
| AUD           | 1.3481        | Australian Dollar             |
| AWG           | 1.78          | Aruban Florin                 |
| AZN           | 1.693         | Azerbaijani Manat             |
| BAM           | 1.6157        | Convertible Mark              |
| BBD           | 1.9981        | Barbados Dollar               |
| BDT           | 84.36         | Taka                          |
| BGN           | 1.6141        | Bulgarian Lev                 |
| BHD           | 0.3762        | Bahraini Dinar                |
| BIF           | 1925.9        | Burundi Franc                 |
| BMD           | 1             | Bermudian Dollar              |

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|     |          |                        |
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| BND | 1.3373   | Brunei Dollar          |
| BOB | 6.83     | Boliviano              |
| BRL | 5.2175   | Brazilian Real         |
| BSD | 1        | Bahamian Dollar        |
| BTN | 73.7789  | Ngultrum               |
| BWP | 11.0011  | Pula                   |
| BYR | 19560    | Belarussian Ruble      |
| BZD | 1.9982   | Belize Dollar          |
| CAD | 1.2918   | Canadian Dollar        |
| CDF | 1961.07  | Congolese Franc        |
| CHF | 0.8942   | Swiss Franc            |
| CLF | 24948.04 | Unidades de fomento    |
| CLP | 755.7    | Chilean Peso           |
| CNY | 6.5622   | Yuan Renminbi          |
| COP | 3520.02  | Colombian Peso         |
| COU | 0.0779   | Unidad de Valor Real   |
| CRC | 601.25   | Costa Rican Colon      |
| CUC | 1        | Peso Convertible       |
| CUP | 1        | Cuban Peso             |
| CVE | 91.09    | Cape Verde Escudo      |
| CZK | 21.783   | Czech Koruna           |
| DJF | 177.5    | Djibouti Franc         |
| DKK | 6.1435   | Danish Krone           |
| DOP | 58.16    | Dominican Peso         |
| DZD | 128.83   | Algerian Dinar         |
| EGP | 15.61    | Egyptian Pound         |
| ERN | 15       | Nakfa                  |
| ETB | 38.1433  | Ethiopian Birr         |
| EUR | 0.8253   | Euro                   |
| FJD | 2.0284   | Fiji Dollar            |
| FKP | 0.7488   | Falkland Islands Pound |
| GBP | 0.7481   | Pound Sterling         |
| GEL | 3.3089   | Lari                   |
| GHS | 5.81     | Cedi                   |
| GIP | 0.7454   | Gibraltar Pound        |
| GMD | 51.8     | Dalasi                 |
| GNF | 9857     | Guinea Franc           |
| GTQ | 7.8      | Quetzal                |
| GYD | 207.28   | Guyana Dollar          |
| HKD | 7.7516   | Hong Kong Dollar       |
| HNL | 24.165   | Lempira                |
| HRK | 6.233    | Croatian Kuna          |
| HTG | 65.45    | Gourde                 |
| HUF | 296.46   | Forint                 |
| IDR | 14090    | Rupiah                 |
| ILS | 3.2832   | New Israeli Sheqel     |
| INR | 73.76    | Indian Rupee           |

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04 December 2020

|     |         |                                   |
|-----|---------|-----------------------------------|
| IQD | 1187.62 | Iraqi Dinar                       |
| IRR | 42000   | Iranian Rial                      |
| ISK | 128.13  | Iceland Krona                     |
| JMD | 145.48  | Jamaican Dollar                   |
| JOD | 0.708   | Jordanian Dinar                   |
| JPY | 104.4   | Yen                               |
| KES | 110.5   | Kenyan Shilling                   |
| KGS | 84.7992 | Som                               |
| KHR | 4040    | Riel                              |
| KMF | 407.71  | Comoro Franc                      |
| KPW | 130     | North Korean Won                  |
| KRW | 1100.02 | Won                               |
| KWD | 0.3043  | Kuwaiti Dinar                     |
| KYD | 0.825   | Cayman Islands Dollar             |
| KZT | 424.77  | Tenge                             |
| LAK | 9236.49 | Kip                               |
| LBP | 1505.7  | Lebanese Pound                    |
| LKR | 185.5   | Sri Lanka Rupee                   |
| LRD | 157     | Liberian Dollar                   |
| LSL | 15.3125 | Loti                              |
| LTL | 2.8536  | Lithuanian Litas                  |
| LVL | 0.5078  | Latvian Lats                      |
| LYD | 1.3441  | Libyan Dinar                      |
| MAD | 9.0175  | Moroccan Dirham                   |
| MDL | 17.1155 | Moldovan Leu                      |
| MGA | 3938.25 | Malagasy Ariary                   |
| MKD | 50.94   | Denar                             |
| MMK | 1320    | Kyat                              |
| MNT | 2802    | Tugrik                            |
| MOP | 7.984   | Pataca                            |
| MRO | 356     | Ouguiya                           |
| MUR | 39.65   | Mauritius Rupee                   |
| MVR | 15.42   | Rufiyaa                           |
| MWK | 748.74  | Kwacha                            |
| MXN | 19.96   | Mexican Peso                      |
| MXV | 3.0292  | Mexican Unidad de Inversion (UDI) |
| MYR | 4.075   | Malaysian Ringgit                 |
| MZN | 73.5    | Metical                           |
| NAD | 15.273  | Namibia Dollar                    |
| NGN | 380.7   | Naira                             |
| NIO | 34.7    | Cordoba Oro                       |
| NOK | 8.7984  | Norwegian Krone                   |
| NPR | 118.08  | Nepalese Rupee                    |
| NZD | 1.4138  | New Zealand Dollar                |
| OMR | 0.3849  | Rial Omani                        |
| PAB | 1       | Balboa                            |
| PEN | 3.6088  | Nuevo Sol                         |

# Foreign Exchange Position

|                  |                                   |
|------------------|-----------------------------------|
| Positions as at: | 04 December 2020                  |
| PGK              | 3.4072 Kina                       |
| PHP              | 48.04 Philippine Peso             |
| PKR              | 160 Pakistan Rupee                |
| PLN              | 3.6907 Zloty                      |
| PYG              | 7013 Guarani                      |
| QAR              | 3.64 Qatari Rial                  |
| RON              | 4.0179 Leu                        |
| RSD              | 96.95 Serbian Dinar               |
| RUB              | 74.9625 Russian Ruble             |
| RWF              | 983.313 Rwanda Franc              |
| SAR              | 3.7507 Saudi Riyal                |
| SBD              | 7.7519 Solomon Islands Dollar     |
| SCR              | 20.91 Seychelles Rupee            |
| SDG              | 55.0002 Sudanese Pound            |
| SEK              | 8.4632 Swedish Krona              |
| SGD              | 1.3373 Singapore Dollar           |
| SHP              | 0.7499 Saint Helena Pound         |
| SLL              | 9923.78 Leone                     |
| SOS              | 575 Somali Shilling               |
| SRD              | 14.015 Surinam Dollar             |
| SSP              | 174.2399 South Sudanese Pound     |
| STD              | 21005 Dobra                       |
| SVC              | 8.7495 El Salvador Colon          |
| SYP              | 1256 Syrian Pound                 |
| SZL              | 15.273 Lilangeni                  |
| THB              | 30.2 Baht                         |
| TJS              | 11.325 Somoni                     |
| TMT              | 3.49 New Manat                    |
| TND              | 2.7021 Tunisian Dinar             |
| TOP              | 2.2104 Pa'anga                    |
| TRY              | 7.8502 Turkish Lira               |
| TTD              | 6.7705 Trinidad and Tobago Dollar |
| TWD              | 28.481 New Taiwan Dollar          |
| TZS              | 2314 Tanzanian Shilling           |
| UAH              | 28.31 Hryvnia                     |
| UGX              | 3685.11 Uganda Shilling           |
| USD              | 1 US Dollar                       |
| UYU              | 42.63 Peso Uruguayo               |
| UZS              | 10422.38 Uzbekistan Sum           |
| VEF              | 248209.9219 Bolivar Fuerte        |
| VND              | 23129 Dong                        |
| VUV              | 109.57 Vatu                       |
| WST              | 2.4777 Tala                       |
| XAF              | 535.94 CFA Franc BEAC             |
| XCD              | 2.7 East Caribbean Dollar         |
| XOF              | 539.75 CFA Franc BCEAO            |
| XPF              | 98.34 CFP Franc                   |

# Foreign Exchange Position

Positions as at: 04 December 2020

|     |         |                 |
|-----|---------|-----------------|
| YER | 244.93  | Yemeni Rial     |
| ZAR | 15.2733 | Rand            |
| ZMK | 5185    | Zambian Kwacha  |
| ZWL | 81.2568 | Zimbabwe Dollar |

# Interest Rate Position

Positions as at: 04 December 2020

## By Product and Intention to Clear

| Outstanding Notional (US\$m) | Intended to Clear | Not Intended to Clear | Total         |
|------------------------------|-------------------|-----------------------|---------------|
| Basis Swap                   | 866,935.17        | 484,926.68            | 1,351,861.85  |
| Floating vs. Fixed           | 8,538,279.02      | 3,951,827.06          | 12,490,106.08 |
| Overnight Index Swap         | 806,166.58        | 372,283.25            | 1,178,449.83  |
| Total                        | 10,211,380.77     | 4,809,037.00          | 15,020,417.77 |

| Number of Outstanding Trades | Intended to Clear | Not Intended to Clear | Total   |
|------------------------------|-------------------|-----------------------|---------|
| Basis Swap                   | 12,491            | 4,074                 | 16,564  |
| Floating vs. Fixed           | 213,051           | 121,640               | 334,691 |
| Overnight Index Swap         | 12,105            | 7,175                 | 19,280  |
| Total                        | 237,647           | 132,889               | 370,535 |

## By Product and Currency

| Outstanding Notional (US\$m) | USD          | CNY          | EUR        | GBP       | JPY          | HKD          | Others       | Total         |
|------------------------------|--------------|--------------|------------|-----------|--------------|--------------|--------------|---------------|
| Basis Swap                   | 295,206.95   | 121.76       | 48,503.67  | 6,574.11  | 220,785.15   | 145,293.45   | 635,376.77   | 1,351,861.85  |
| Floating vs. Fixed           | 2,149,192.44 | 2,269,368.01 | 328,294.46 | 60,774.22 | 933,415.36   | 1,875,555.39 | 4,873,506.22 | 12,490,106.08 |
| Overnight Index Swap         | 147,232.01   | 0.00         | 133,722.06 | 749.43    | 39,692.41    | 25.80        | 857,028.12   | 1,178,449.83  |
| Total                        | 2,591,631.40 | 2,269,489.77 | 510,520.19 | 68,097.76 | 1,193,892.92 | 2,020,874.63 | 6,365,911.10 | 15,020,417.77 |

| Number of Outstanding Trades | USD    | CNY    | EUR   | GBP   | JPY    | HKD    | Others  | Total   |
|------------------------------|--------|--------|-------|-------|--------|--------|---------|---------|
| Basis Swap                   | 3,817  | 2      | 200   | 67    | 2,467  | 4,302  | 5,709   | 16,564  |
| Floating vs. Fixed           | 72,932 | 69,884 | 5,284 | 1,419 | 14,235 | 59,459 | 111,479 | 334,691 |
| Overnight Index Swap         | 876    | 0      | 658   | 27    | 333    | 2      | 17,384  | 19,280  |
| Total                        | 77,625 | 69,886 | 6,142 | 1,513 | 17,035 | 63,763 | 134,572 | 370,535 |

## 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                   | 535,530.49   | 229,799.15   | 331,973.90   | 193,572.73   | 33,791.00     | 16,746.16     | 10,448.43  | 1,351,861.85  |
| Floating vs. Fixed           | 5,101,897.01 | 1,919,626.94 | 3,408,977.88 | 1,584,853.34 | 211,305.55    | 127,399.84    | 136,045.54 | 12,490,106.08 |
| Overnight Index Swap         | 879,498.56   | 110,687.52   | 156,553.70   | 26,722.83    | 2,401.05      | 1,424.57      | 1,161.62   | 1,178,449.83  |
| Total                        | 6,516,926.06 | 2,260,113.61 | 3,897,505.48 | 1,805,148.89 | 247,497.60    | 145,570.56    | 147,655.58 | 15,020,417.77 |

| 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                   | 3,163      | 2,532       | 4,919       | 3,689        | 937           | 708           | 616        | 16,564  |
| Floating vs. Fixed           | 67,477     | 44,033      | 130,543     | 71,116       | 9,350         | 5,735         | 6,438      | 334,691 |
| Overnight Index Swap         | 5,939      | 3,946       | 8,343       | 824          | 93            | 82            | 53         | 19,280  |
| Total                        | 76,579     | 50,511      | 143,805     | 75,629       | 10,380        | 6,525         | 7,107      | 370,535 |

## Foreign Exchange Rate

| Currency Code | Exchange Rate | Description |
|---------------|---------------|-------------|
| AED           | 3.6728        | UAE Dirham  |

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|     |          |                               |
|-----|----------|-------------------------------|
| AFN | 76.93    | Afghani                       |
| ALL | 101.91   | Lek                           |
| AMD | 506.5    | Armenian Dram                 |
| ANG | 1.77     | Netherlands Antillean Guilder |
| AOA | 649.82   | Kwanza                        |
| ARS | 81.48    | Argentine Peso                |
| AUD | 1.3481   | Australian Dollar             |
| AWG | 1.78     | Aruban Florin                 |
| AZN | 1.693    | Azerbaijani Manat             |
| BAM | 1.6157   | Convertible Mark              |
| BBD | 1.9981   | Barbados Dollar               |
| BDT | 84.36    | Taka                          |
| BGN | 1.6141   | Bulgarian Lev                 |
| BHD | 0.3762   | Bahraini Dinar                |
| BIF | 1925.9   | Burundi Franc                 |
| BMD | 1        | Bermudian Dollar              |
| BND | 1.3373   | Brunei Dollar                 |
| BOB | 6.83     | Boliviano                     |
| BRL | 5.2175   | Brazilian Real                |
| BSD | 1        | Bahamian Dollar               |
| BTN | 73.7789  | Ngultrum                      |
| BWP | 11.0011  | Pula                          |
| BYR | 19560    | Belarussian Ruble             |
| BZD | 1.9982   | Belize Dollar                 |
| CAD | 1.2918   | Canadian Dollar               |
| CDF | 1961.07  | Congolese Franc               |
| CHF | 0.8942   | Swiss Franc                   |
| CLF | 24948.04 | Unidades de fomento           |
| CLP | 755.7    | Chilean Peso                  |
| CNY | 6.5622   | Yuan Renminbi                 |
| COP | 3520.02  | Colombian Peso                |
| COU | 0.0779   | Unidad de Valor Real          |
| CRC | 601.25   | Costa Rican Colon             |
| CUC | 1        | Peso Convertible              |
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| CZK | 21.783   | Czech Koruna                  |
| DJF | 177.5    | Djibouti Franc                |
| DKK | 6.1435   | Danish Krone                  |
| DOP | 58.16    | Dominican Peso                |
| DZD | 128.83   | Algerian Dinar                |
| EGP | 15.61    | Egyptian Pound                |
| ERN | 15       | Nakfa                         |

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| ETB | 38.1433 | Ethiopian Birr         |
| EUR | 0.8253  | Euro                   |
| FJD | 2.0284  | Fiji Dollar            |
| FKP | 0.7488  | Falkland Islands Pound |
| GBP | 0.7481  | Pound Sterling         |
| GEL | 3.3089  | Lari                   |
| GHS | 5.81    | Cedi                   |
| GIP | 0.7454  | Gibraltar Pound        |
| GMD | 51.8    | Dalasi                 |
| GNF | 9857    | Guinea Franc           |
| GTQ | 7.8     | Quetzal                |
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| HNL | 24.165  | Lempira                |
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| HUF | 296.46  | Forint                 |
| IDR | 14090   | Rupiah                 |
| ILS | 3.2832  | New Israeli Sheqel     |
| INR | 73.76   | Indian Rupee           |
| IQD | 1187.62 | Iraqi Dinar            |
| IRR | 42000   | Iranian Rial           |
| ISK | 128.13  | Iceland Krona          |
| JMD | 145.48  | Jamaican Dollar        |
| JOD | 0.708   | Jordanian Dinar        |
| JPY | 104.4   | Yen                    |
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| KHR | 4040    | Riel                   |
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| LAK | 9236.49 | Kip                    |
| LBP | 1505.7  | Lebanese Pound         |
| LKR | 185.5   | Sri Lanka Rupee        |
| LRD | 157     | Liberian Dollar        |
| LSL | 15.3125 | Loti                   |
| LTL | 2.8536  | Lithuanian Litas       |
| LVL | 0.5078  | Latvian Lats           |
| LYD | 1.3441  | Libyan Dinar           |

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| MKD | 50.94   | Denar                             |
| MMK | 1320    | Kyat                              |
| MNT | 2802    | Tugrik                            |
| MOP | 7.984   | Pataca                            |
| MRO | 356     | Ouguiya                           |
| MUR | 39.65   | Mauritius Rupee                   |
| MVR | 15.42   | Rufiyaa                           |
| MWK | 748.74  | Kwacha                            |
| MXN | 19.96   | Mexican Peso                      |
| MXV | 3.0292  | Mexican Unidad de Inversion (UDI) |
| MYR | 4.075   | Malaysian Ringgit                 |
| MZN | 73.5    | Metical                           |
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| NGN | 380.7   | Naira                             |
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| NOK | 8.7984  | Norwegian Krone                   |
| NPR | 118.08  | Nepalese Rupee                    |
| NZD | 1.4138  | New Zealand Dollar                |
| OMR | 0.3849  | Rial Omani                        |
| PAB | 1       | Balboa                            |
| PEN | 3.6088  | Nuevo Sol                         |
| PGK | 3.4072  | Kina                              |
| PHP | 48.04   | Philippine Peso                   |
| PKR | 160     | Pakistan Rupee                    |
| PLN | 3.6907  | Zloty                             |
| PYG | 7013    | Guarani                           |
| QAR | 3.64    | Qatari Rial                       |
| RON | 4.0179  | Leu                               |
| RSD | 96.95   | Serbian Dinar                     |
| RUB | 74.9625 | Russian Ruble                     |
| RWF | 983.313 | Rwanda Franc                      |
| SAR | 3.7507  | Saudi Riyal                       |
| SBD | 7.7519  | Solomon Islands Dollar            |
| SCR | 20.91   | Seychelles Rupee                  |
| SDG | 55.0002 | Sudanese Pound                    |
| SEK | 8.4632  | Swedish Krona                     |
| SGD | 1.3373  | Singapore Dollar                  |
| SHP | 0.7499  | Saint Helena Pound                |
| SLL | 9923.78 | Leone                             |
| SOS | 575     | Somali Shilling                   |

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|                  |                                   |
|------------------|-----------------------------------|
| Positions as at: | 04 December 2020                  |
| SRD              | 14.015 Surinam Dollar             |
| SSP              | 174.2399 South Sudanese Pound     |
| STD              | 21005 Dobra                       |
| SVC              | 8.7495 El Salvador Colon          |
| SYP              | 1256 Syrian Pound                 |
| SZL              | 15.273 Lilangeni                  |
| THB              | 30.2 Baht                         |
| TJS              | 11.325 Somoni                     |
| TMT              | 3.49 New Manat                    |
| TND              | 2.7021 Tunisian Dinar             |
| TOP              | 2.2104 Pa'anga                    |
| TRY              | 7.8502 Turkish Lira               |
| TTD              | 6.7705 Trinidad and Tobago Dollar |
| TWD              | 28.481 New Taiwan Dollar          |
| TZS              | 2314 Tanzanian Shilling           |
| UAH              | 28.31 Hryvnia                     |
| UGX              | 3685.11 Uganda Shilling           |
| USD              | 1 US Dollar                       |
| UYU              | 42.63 Peso Uruguayo               |
| UZS              | 10422.38 Uzbekistan Sum           |
| VEF              | 248209.9219 Bolivar Fuerte        |
| VND              | 23129 Dong                        |
| VUV              | 109.57 Vatu                       |
| WST              | 2.4777 Tala                       |
| XAF              | 535.94 CFA Franc BEAC             |
| XCD              | 2.7 East Caribbean Dollar         |
| XOF              | 539.75 CFA Franc BCEAO            |
| XPF              | 98.34 CFP Franc                   |
| YER              | 244.93 Yemeni Rial                |
| ZAR              | 15.2733 Rand                      |
| ZMK              | 5185 Zambian Kwacha               |
| ZWL              | 81.2568 Zimbabwe Dollar           |

## Foreign Exchange Turnover

Turnover for the period: 30 November 2020 to 04 December 2020

### By Product and Intention to Clear

| New Trade Turnover (US\$mn) | Intended to Clear | Not Intended to Clear | Total      |
|-----------------------------|-------------------|-----------------------|------------|
| Non-deliverable Forward     | 111,966.66        | 223,490.40            | 335,457.06 |
| Total                       | 111,966.66        | 223,490.40            | 335,457.06 |

| Number of New Trade     | Intended to Clear | Not Intended to Clear | Total  |
|-------------------------|-------------------|-----------------------|--------|
| Non-deliverable Forward | 16,291            | 39,973                | 56,264 |
| Total                   | 16,291            | 39,973                | 56,264 |

### 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     | 23,010.31 | 10,553.48 | 52,831.35 | 93,014.16 | 3,714.53 | 5,453.97 | 137,093.48 | 9,785.78 | 335,457.06 |
| Total                       | 23,010.31 | 10,553.48 | 52,831.35 | 93,014.16 | 3,714.53 | 5,453.97 | 137,093.48 | 9,785.78 | 335,457.06 |

| Number of New Trade     | USD/CNY | USD/IDR | USD/INR | USD/KRW | USD/MYR | USD/PHP | USD/TWD | Others | Total  |
|-------------------------|---------|---------|---------|---------|---------|---------|---------|--------|--------|
| Non-deliverable Forward | 1,568   | 3,049   | 11,634  | 19,970  | 939     | 1,754   | 16,580  | 771    | 56,264 |
| Total                   | 1,568   | 3,049   | 11,634  | 19,970  | 939     | 1,754   | 16,580  | 771    | 56,264 |

### 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     | 281,482.52   | 43,059.54    | 5,730.65     | 3,142.88      | 1,877.30    | 164.17      | 0.00      | 335,457.06 |
| Total                       | 281,482.52   | 43,059.54    | 5,730.65     | 3,142.88      | 1,877.30    | 164.17      | 0.00      | 335,457.06 |

| 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 | 52,801       | 2,959        | 195          | 151           | 143         | 17          | 0         | 56,264 |
| Total                   | 52,801       | 2,959        | 195          | 151           | 143         | 17          | 0         | 56,264 |

# Interest Rate Turnover

Turnover for the period: 30 November 2020 to 04 December 2020

## By Product and Intention to Clear

| New Trade Turnover (US\$mn) | Intended to Clear | Not Intended to Clear | Total        |
|-----------------------------|-------------------|-----------------------|--------------|
| Basis Swap                  | 49,350.71         | 423,459.08            | 472,809.79   |
| Floating vs. Fixed          | 888,261.73        | 481,767.76            | 1,370,029.49 |
| Overnight Index Swap        | 480,508.08        | 61,867.48             | 542,375.56   |
| Total                       | 1,418,120.52      | 967,094.32            | 2,385,214.84 |

| Number of New Trade  | Intended to Clear | Not Intended to Clear | Total  |
|----------------------|-------------------|-----------------------|--------|
| Basis Swap           | 350               | 1,316                 | 1,666  |
| Floating vs. Fixed   | 12,518            | 4,381                 | 16,899 |
| Overnight Index Swap | 918               | 211                   | 1,129  |
| Total                | 13,785            | 5,908                 | 19,693 |

## By Product and Currency

| New Trade Turnover (US\$mn) | USD        | CNY        | EUR       | GBP      | JPY       | HKD        | Others       | Total        |
|-----------------------------|------------|------------|-----------|----------|-----------|------------|--------------|--------------|
| Basis Swap                  | 25,148.37  | 0.00       | 25,159.48 | 1,741.13 | 7,949.40  | 1,971.68   | 410,839.72   | 472,809.79   |
| Floating vs. Fixed          | 214,911.33 | 125,256.43 | 8,139.79  | 2,146.62 | 29,782.06 | 137,405.20 | 852,388.06   | 1,370,029.49 |
| Overnight Index Swap        | 7,740.97   | 0.00       | 10,739.92 | 0.00     | 1,712.72  | 0.00       | 522,181.94   | 542,375.56   |
| Total                       | 247,800.68 | 125,256.43 | 44,039.19 | 3,887.75 | 39,444.19 | 139,376.88 | 1,785,409.72 | 2,385,214.84 |

| Number of New Trade  | USD   | CNY   | EUR | GBP | JPY | HKD   | Others | Total  |
|----------------------|-------|-------|-----|-----|-----|-------|--------|--------|
| Basis Swap           | 462   | 0     | 177 | 30  | 93  | 51    | 853    | 1,666  |
| Floating vs. Fixed   | 2,188 | 2,614 | 141 | 29  | 297 | 2,877 | 8,755  | 16,899 |
| Overnight Index Swap | 24    | 0     | 11  | 0   | 8   | 0     | 1,086  | 1,129  |
| Total                | 2,674 | 2,614 | 329 | 59  | 398 | 2,928 | 10,693 | 19,693 |

## 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                  | 347,375.14   | 66,902.22   | 31,148.80   | 19,256.96    | 5,443.74      | 1,258.58      | 1,424.34   | 472,809.79   |
| Floating vs. Fixed          | 563,563.72   | 252,133.20  | 323,848.50  | 182,835.07   | 31,073.76     | 4,256.91      | 12,318.33  | 1,370,029.49 |
| Overnight Index Swap        | 512,052.46   | 18,729.56   | 7,405.20    | 3,765.87     | 421.86        | 0.62          | 0.00       | 542,375.56   |
| Total                       | 1,422,991.32 | 337,764.99  | 362,402.50  | 205,857.90   | 36,939.36     | 5,516.11      | 13,742.67  | 2,385,214.84 |

| 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           | 174        | 184         | 362         | 397          | 179           | 97            | 274        | 1,666  |
| Floating vs. Fixed   | 2,193      | 2,020       | 5,126       | 5,488        | 1,219         | 224           | 630        | 16,899 |
| Overnight Index Swap | 390        | 167         | 378         | 179          | 12            | 4             | 0          | 1,129  |
| Total                | 2,757      | 2,371       | 5,865       | 6,064        | 1,409         | 325           | 904        | 19,693 |