

## Foreign Exchange Position

Positions as at: 11 December 2020

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	396,756.61	1,101,643.52	1,498,400.13
<b>Total</b>	<b>396,756.61</b>	<b>1,101,643.52</b>	<b>1,498,400.13</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	51,459	168,835	220,293
<b>Total</b>	<b>51,459</b>	<b>168,835</b>	<b>220,293</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	123,864.57	50,106.82	224,033.89	400,398.29	20,530.22	27,804.15	604,126.67	47,535.52	1,498,400.13
<b>Total</b>	<b>123,864.57</b>	<b>50,106.82</b>	<b>224,033.89</b>	<b>400,398.29</b>	<b>20,530.22</b>	<b>27,804.15</b>	<b>604,126.67</b>	<b>47,535.52</b>	<b>1,498,400.13</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,874	16,025	39,653	76,851	4,346	9,060	60,957	5,527	220,293
<b>Total</b>	<b>7,874</b>	<b>16,025</b>	<b>39,653</b>	<b>76,851</b>	<b>4,346</b>	<b>9,060</b>	<b>60,957</b>	<b>5,527</b>	<b>220,293</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	1,153,973.67	223,234.59	59,816.80	38,172.36	16,118.44	6,155.45	928.83	1,498,400.13
<b>Total</b>	<b>1,153,973.67</b>	<b>223,234.59</b>	<b>59,816.80</b>	<b>38,172.36</b>	<b>16,118.44</b>	<b>6,155.45</b>	<b>928.83</b>	<b>1,498,400.13</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	193,788	16,598	4,177	3,076	1,821	769	64	220,293
<b>Total</b>	<b>193,788</b>	<b>16,598</b>	<b>4,177</b>	<b>3,076</b>	<b>1,821</b>	<b>769</b>	<b>64</b>	<b>220,293</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	76.84	Afghani
ALL	102.15	Lek
AMD	511	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	650.222	Kwanza
ARS	82.04	Argentine Peso
AUD	1.3428	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6177	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.46	Taka
BGN	1.6186	Bulgarian Lev
BHD	0.377	Bahraini Dinar
BIF	1927.51	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

11 December 2020

BND	1.337	Brunei Dollar
BOB	6.81	Boliviano
BRL	5.1708	Brazilian Real
BSD	1	Bahamian Dollar
BTN	73.58	Ngultrum
BWP	10.8696	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2814	Canadian Dollar
CDF	1962.4	Congolese Franc
CHF	0.8892	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	742.95	Chilean Peso
CNY	6.541	Yuan Renminbi
COP	3474	Colombian Peso
COU	0.0794	Unidad de Valor Real
CRC	602	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	91.2	Cape Verde Escudo
CZK	21.754	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.1605	Danish Krone
DOP	58.05	Dominican Peso
DZD	130.67	Algerian Dinar
EGP	15.64	Egyptian Pound
ERN	15	Nakfa
ETB	38.3885	Ethiopian Birr
EUR	0.8276	Euro
FJD	2.0379	Fiji Dollar
FKP	0.7468	Falkland Islands Pound
GBP	0.7463	Pound Sterling
GEL	3.2722	Lari
GHS	5.81	Cedi
GIP	0.7468	Gibraltar Pound
GMD	51.8	Dalasi
GNF	9906	Guinea Franc
GTQ	7.79	Quetzal
GYD	207.36	Guyana Dollar
HKD	7.7515	Hong Kong Dollar
HNL	24.152	Lempira
HRK	6.2445	Croatian Kuna
HTG	69.4	Gourde
HUF	295.12	Forint
IDR	14080	Rupiah
ILS	3.2531	New Israeli Sheqel
INR	73.72	Indian Rupee

## Foreign Exchange Position

Positions as at:

11 December 2020

IQD	1187.62	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	126.9	Iceland Krona
JMD	142.91	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	104.21	Yen
KES	111.3	Kenyan Shilling
KGS	84.7958	Som
KHR	4043	Riel
KMF	406.06	Comoro Franc
KPW	130	North Korean Won
KRW	1086.48	Won
KWD	0.3047	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	420.17	Tenge
LAK	9270	Kip
LBP	1505.5	Lebanese Pound
LKR	185.6	Sri Lanka Rupee
LRD	160	Liberian Dollar
LSL	14.9588	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3408	Libyan Dinar
MAD	9.0051	Moroccan Dirham
MDL	17.2155	Moldovan Leu
MGA	3938.22	Malagasy Ariary
MKD	50.85	Denar
MMK	1328	Kyat
MNT	2825	Tugrik
MOP	7.984	Pataca
MRO	356	Ouguiya
MUR	39.75	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	753.74	Kwacha
MXN	19.856	Mexican Peso
MXV	3.0086	Mexican Unidad de Inversion (UDI)
MYR	4.063	Malaysian Ringgit
MZN	73.6	Metical
NAD	14.957	Namibia Dollar
NGN	380.7	Naira
NIO	34.78	Cordoba Oro
NOK	8.8408	Norwegian Krone
NPR	117.7	Nepalese Rupee
NZD	1.4239	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.5987	Nuevo Sol

## Foreign Exchange Position

Positions as at:

11 December 2020

PGK	3.4072	Kina
PHP	48.18	Philippine Peso
PKR	160.03	Pakistan Rupee
PLN	3.6683	Zloty
PYG	7031.54	Guarani
QAR	3.6415	Qatari Rial
RON	4.0258	Leu
RSD	97.29	Serbian Dinar
RUB	73.574	Russian Ruble
RWF	984.308	Rwanda Franc
SAR	3.7513	Saudi Riyal
SBD	7.9177	Solomon Islands Dollar
SCR	20.91	Seychelles Rupee
SDG	55.0002	Sudanese Pound
SEK	8.4721	Swedish Krona
SGD	1.337	Singapore Dollar
SHP	0.7457	Saint Helena Pound
SLL	10002	Leone
SOS	575	Somali Shilling
SRD	14.018	Surinam Dollar
SSP	174.3596	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	1256	Syrian Pound
SZL	14.957	Lilangeni
THB	30.08	Baht
TJS	11.325	Somoni
TMT	3.49	New Manat
TND	2.7075	Tunisian Dinar
TOP	2.2148	Pa'anga
TRY	7.8156	Turkish Lira
TTD	6.7434	Trinidad and Tobago Dollar
TWD	28.25	New Taiwan Dollar
TZS	2314	Tanzanian Shilling
UAH	28.07	Hryvnia
UGX	3675	Uganda Shilling
USD	1	US Dollar
UYU	42.66	Peso Uruguayo
UZS	10438	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23128	Dong
VUV	109.54	Vatu
WST	2.4783	Tala
XAF	537.94	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	539	CFA Franc BCEAO
XPF	98	CFP Franc

## Foreign Exchange Position

Positions as at:

11 December 2020

YER	244.3	Yemeni Rial
ZAR	14.9671	Rand
ZMK	5185	Zambian Kwacha
ZWL	81.1293	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

11 December 2020

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	860,248.75	795,907.98	1,656,156.74
Floating vs. Fixed	8,561,701.07	4,195,251.84	12,756,952.92
Overnight Index Swap	605,783.74	372,201.12	977,984.86
<b>Total</b>	<b>10,027,733.57</b>	<b>5,363,360.94</b>	<b>15,391,094.51</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,488	5,169	17,656
Floating vs. Fixed	212,332	122,543	334,874
Overnight Index Swap	11,764	7,120	18,884
<b>Total</b>	<b>236,583</b>	<b>134,831</b>	<b>371,414</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	313,223.22	122.15	72,962.68	8,299.91	225,392.92	144,094.95	892,060.91	1,656,156.74
Floating vs. Fixed	2,182,522.85	2,295,908.74	322,561.38	63,263.02	975,042.44	1,882,503.45	5,035,151.04	12,756,952.92
Overnight Index Swap	145,409.00	0.00	144,735.30	754.48	40,942.11	25.80	646,118.17	977,984.86
<b>Total</b>	<b>2,641,155.07</b>	<b>2,296,030.89</b>	<b>540,259.35</b>	<b>72,317.41</b>	<b>1,241,377.46</b>	<b>2,026,624.20</b>	<b>6,573,330.13</b>	<b>15,391,094.51</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,100	2	369	95	2,496	4,316	6,278	17,656
Floating vs. Fixed	72,772	70,537	5,368	1,421	14,442	59,218	111,117	334,874
Overnight Index Swap	865	0	658	33	343	2	16,983	18,884
<b>Total</b>	<b>77,737</b>	<b>70,539</b>	<b>6,395</b>	<b>1,549</b>	<b>17,281</b>	<b>63,536</b>	<b>134,378</b>	<b>371,414</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	764,455.52	276,332.23	354,319.88	197,050.04	35,229.44	17,728.63	11,040.99	1,656,156.74
Floating vs. Fixed	5,199,951.65	1,971,585.91	3,473,036.51	1,626,243.62	217,250.62	130,777.91	138,106.69	12,756,952.92
Overnight Index Swap	677,906.91	110,085.38	156,279.11	28,599.39	2,505.97	1,425.81	1,182.30	977,984.86
<b>Total</b>	<b>6,642,314.08</b>	<b>2,358,003.52</b>	<b>3,983,635.50</b>	<b>1,851,893.04</b>	<b>254,986.03</b>	<b>149,932.36</b>	<b>150,329.98</b>	<b>15,391,094.51</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	3,205	2,666	5,182	3,927	1,063	794	819	17,656
Floating vs. Fixed	67,252	43,917	130,422	71,120	9,621	5,854	6,690	334,874
Overnight Index Swap	5,730	3,951	8,070	894	97	84	58	18,884
<b>Total</b>	<b>76,187</b>	<b>50,534</b>	<b>143,674</b>	<b>75,941</b>	<b>10,781</b>	<b>6,732</b>	<b>7,567</b>	<b>371,414</b>

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DKK	6.1605 Danish Krone
DOP	58.05 Dominican Peso
DZD	130.67 Algerian Dinar
EGP	15.64 Egyptian Pound
ERN	15 Nakfa

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ETB	38.3885	Ethiopian Birr
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LAK	9270	Kip
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LRD	160	Liberian Dollar
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LVL	0.5078	Latvian Lats
LYD	1.3408	Libyan Dinar

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MAD	9.0051 Moroccan Dirham
MDL	17.2155 Moldovan Leu
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MKD	50.85 Denar
MMK	1328 Kyat
MNT	2825 Tugrik
MOP	7.984 Pataca
MRO	356 Ouguiya
MUR	39.75 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	753.74 Kwacha
MXN	19.856 Mexican Peso
MXV	3.0086 Mexican Unidad de Inversion (UDI)
MYR	4.063 Malaysian Ringgit
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NGN	380.7 Naira
NIO	34.78 Cordoba Oro
NOK	8.8408 Norwegian Krone
NPR	117.7 Nepalese Rupee
NZD	1.4239 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.5987 Nuevo Sol
PGK	3.4072 Kina
PHP	48.18 Philippine Peso
PKR	160.03 Pakistan Rupee
PLN	3.6683 Zloty
PYG	7031.54 Guarani
QAR	3.6415 Qatari Rial
RON	4.0258 Leu
RSD	97.29 Serbian Dinar
RUB	73.574 Russian Ruble
RWF	984.308 Rwanda Franc
SAR	3.7513 Saudi Riyal
SBD	7.9177 Solomon Islands Dollar
SCR	20.91 Seychelles Rupee
SDG	55.0002 Sudanese Pound
SEK	8.4721 Swedish Krona
SGD	1.337 Singapore Dollar
SHP	0.7457 Saint Helena Pound
SLL	10002 Leone
SOS	575 Somali Shilling

## Interest Rate Position

Positions as at:

11 December 2020

SRD	14.018 Surinam Dollar
SSP	174.3596 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	1256 Syrian Pound
SZL	14.957 Lilangeni
THB	30.08 Baht
TJS	11.325 Somoni
TMT	3.49 New Manat
TND	2.7075 Tunisian Dinar
TOP	2.2148 Pa'anga
TRY	7.8156 Turkish Lira
TTD	6.7434 Trinidad and Tobago Dollar
TWD	28.25 New Taiwan Dollar
TZS	2314 Tanzanian Shilling
UAH	28.07 Hryvnia
UGX	3675 Uganda Shilling
USD	1 US Dollar
UYU	42.66 Peso Uruguayo
UZS	10438 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23128 Dong
VUV	109.54 Vatu
WST	2.4783 Tala
XAF	537.94 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	539 CFA Franc BCEAO
XPF	98 CFP Franc
YER	244.3 Yemeni Rial
ZAR	14.9671 Rand
ZMK	5185 Zambian Kwacha
ZWL	81.1293 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period: 07 December 2020 to

11 December 2020

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	90,457.95	218,170.60	308,628.55
Total	90,457.95	218,170.60	308,628.55

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	13,252	34,461	47,713
Total	13,252	34,461	47,713

### 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	19,814.37	11,620.74	52,240.94	109,911.11	6,605.08	5,618.33	93,412.45	9,405.53	308,628.55
Total	19,814.37	11,620.74	52,240.94	109,911.11	6,605.08	5,618.33	93,412.45	9,405.53	308,628.55

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,126	3,763	9,432	17,331	1,057	2,120	12,172	714	47,713
Total	1,126	3,763	9,432	17,331	1,057	2,120	12,172	714	47,713

### 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	246,880.06	49,469.64	5,405.99	3,191.91	3,574.06	82.69	24.20	308,628.55
Total	246,880.06	49,469.64	5,405.99	3,191.91	3,574.06	82.69	24.20	308,628.55

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	43,688	3,473	194	176	169	10	3	47,713
Total	43,688	3,473	194	176	169	10	3	47,713

## Interest Rate Turnover

Turnover for the period:

07 December 2020 to

11 December 2020

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	30,530.20	663,823.31	694,353.51
Floating vs. Fixed	961,353.17	677,684.21	1,639,037.38
Overnight Index Swap	387,289.27	23,118.12	410,407.39
<b>Total</b>	<b>1,379,172.64</b>	<b>1,364,625.65</b>	<b>2,743,798.29</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	240	2,342	2,582
Floating vs. Fixed	11,730	4,993	16,723
Overnight Index Swap	762	154	916
<b>Total</b>	<b>12,732</b>	<b>7,489</b>	<b>20,221</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	45,258.38	0.00	48,303.08	3,455.28	9,891.10	1,432.11	586,013.57	694,353.51
Floating vs. Fixed	147,929.20	143,000.59	12,010.82	3,921.52	146,903.37	115,371.20	1,069,900.67	1,639,037.38
Overnight Index Swap	9,842.81	0.00	13,018.70	16.11	3,555.88	0.00	383,973.90	410,407.39
<b>Total</b>	<b>203,030.40</b>	<b>143,000.59</b>	<b>73,332.60</b>	<b>7,392.91</b>	<b>160,350.35</b>	<b>116,803.31</b>	<b>2,039,888.14</b>	<b>2,743,798.29</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	675	0	337	58	103	97	1,313	2,582
Floating vs. Fixed	1,220	2,922	245	52	1,110	1,991	9,185	16,723
Overnight Index Swap	26	0	10	14	21	0	845	916
<b>Total</b>	<b>1,920</b>	<b>2,922</b>	<b>592</b>	<b>124</b>	<b>1,234</b>	<b>2,087</b>	<b>11,343</b>	<b>20,221</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	523,718.96	103,289.08	45,656.68	14,436.37	3,867.70	1,762.28	1,622.44	694,353.51
Floating vs. Fixed	749,599.72	271,259.78	349,295.90	210,176.06	40,108.24	8,909.12	9,688.56	1,639,037.38
Overnight Index Swap	389,176.87	9,889.28	5,629.10	5,455.90	203.53	10.78	41.94	410,407.39
<b>Total</b>	<b>1,662,495.55</b>	<b>384,438.14</b>	<b>400,581.68</b>	<b>230,068.32</b>	<b>44,179.47</b>	<b>10,682.18</b>	<b>11,352.94</b>	<b>2,743,798.29</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	269	565	580	278	178	449	2,582
Floating vs. Fixed	2,404	1,941	4,206	5,399	1,532	421	822	16,723
Overnight Index Swap	235	145	265	248	12	6	6	916
<b>Total</b>	<b>2,902</b>	<b>2,355</b>	<b>5,036</b>	<b>6,226</b>	<b>1,821</b>	<b>605</b>	<b>1,277</b>	<b>20,221</b>