

## Foreign Exchange Position

Positions as at: 18 December 2020

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	358,733.23	970,577.69	1,329,310.92
<b>Total</b>	<b>358,733.23</b>	<b>970,577.69</b>	<b>1,329,310.92</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	46,601	142,163	188,764
<b>Total</b>	<b>46,601</b>	<b>142,163</b>	<b>188,764</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	112,951.39	40,393.99	207,598.04	319,597.24	13,553.11	21,003.10	568,279.02	45,935.02	1,329,310.92
<b>Total</b>	<b>112,951.39</b>	<b>40,393.99</b>	<b>207,598.04</b>	<b>319,597.24</b>	<b>13,553.11</b>	<b>21,003.10</b>	<b>568,279.02</b>	<b>45,935.02</b>	<b>1,329,310.92</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,901	13,386	35,517	65,101	2,772	6,668	53,664	4,755	188,764
<b>Total</b>	<b>6,901</b>	<b>13,386</b>	<b>35,517</b>	<b>65,101</b>	<b>2,772</b>	<b>6,668</b>	<b>53,664</b>	<b>4,755</b>	<b>188,764</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	1,045,510.59	165,153.08	56,046.69	40,912.19	14,690.82	5,927.01	1,070.53	1,329,310.92
<b>Total</b>	<b>1,045,510.59</b>	<b>165,153.08</b>	<b>56,046.69</b>	<b>40,912.19</b>	<b>14,690.82</b>	<b>5,927.01</b>	<b>1,070.53</b>	<b>1,329,310.92</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	168,909	10,335	3,945	3,030	1,737	744	64	188,764
<b>Total</b>	<b>168,909</b>	<b>10,335</b>	<b>3,945</b>	<b>3,030</b>	<b>1,737</b>	<b>744</b>	<b>64</b>	<b>188,764</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	77.09	Afghani
ALL	101.03	Lek
AMD	520	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	649.231	Kwanza
ARS	82.46	Argentine Peso
AUD	1.3196	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.607	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.43	Taka
BGN	1.603	Bulgarian Lev
BHD	0.3766	Bahraini Dinar
BIF	1928.38	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

18 December 2020

BND	1.3289	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.0838	Brazilian Real
BSD	1	Bahamian Dollar
BTN	73.58	Ngultrum
BWP	10.8225	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2742	Canadian Dollar
CDF	1965.88	Congolese Franc
CHF	0.8855	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	733.8	Chilean Peso
CNY	6.5323	Yuan Renminbi
COP	3418.11	Colombian Peso
COU	0.0806	Unidad de Valor Real
CRC	605	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	90.33	Cape Verde Escudo
CZK	21.466	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.0987	Danish Krone
DOP	58.06	Dominican Peso
DZD	131.5	Algerian Dinar
EGP	15.64	Egyptian Pound
ERN	15	Nakfa
ETB	38.6286	Ethiopian Birr
EUR	0.8196	Euro
FJD	2.0157	Fiji Dollar
FKP	0.7421	Falkland Islands Pound
GBP	0.7401	Pound Sterling
GEL	3.2711	Lari
GHS	5.81	Cedi
GIP	0.7421	Gibraltar Pound
GMD	51.7	Dalasi
GNF	9928	Guinea Franc
GTQ	7.78	Quetzal
GYD	207.56	Guyana Dollar
HKD	7.752	Hong Kong Dollar
HNL	24.109	Lempira
HRK	6.1745	Croatian Kuna
HTG	69.8231	Gourde
HUF	290.85	Forint
IDR	14090	Rupiah
ILS	3.2505	New Israeli Sheqel
INR	73.63	Indian Rupee

## Foreign Exchange Position

Positions as at:

18 December 2020

IQD	1187.62	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	127.08	Iceland Krona
JMD	142.42	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	103.48	Yen
KES	111.5	Kenyan Shilling
KGS	83.5	Som
KHR	4030	Riel
KMF	403.58	Comoro Franc
KPW	130	North Korean Won
KRW	1092.36	Won
KWD	0.3043	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	419.57	Tenge
LAK	9251.46	Kip
LBP	1505.5	Lebanese Pound
LKR	186.9	Sri Lanka Rupee
LRD	161	Liberian Dollar
LSL	14.805	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3396	Libyan Dinar
MAD	8.9053	Moroccan Dirham
MDL	17.0857	Moldovan Leu
MGA	3692.6	Malagasy Ariary
MKD	50.51	Denar
MMK	1355	Kyat
MNT	2837	Tugrik
MOP	7.985	Pataca
MRO	356	Ouguiya
MUR	39.2	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	756.69	Kwacha
MXN	19.824	Mexican Peso
MXV	3.0128	Mexican Unidad de Inversion (UDI)
MYR	4.049	Malaysian Ringgit
MZN	73.8	Metical
NAD	14.805	Namibia Dollar
NGN	380.7	Naira
NIO	34.7	Cordoba Oro
NOK	8.6738	Norwegian Krone
NPR	117.71	Nepalese Rupee
NZD	1.4057	New Zealand Dollar
OMR	0.3846	Rial Omani
PAB	1	Balboa
PEN	3.5867	Nuevo Sol

## Foreign Exchange Position

Positions as at:

18 December 2020

PGK	3.4662	Kina
PHP	48.07	Philippine Peso
PKR	159.88	Pakistan Rupee
PLN	3.6327	Zloty
PYG	6968	Guarani
QAR	3.64	Qatari Rial
RON	3.9886	Leu
RSD	96.33	Serbian Dinar
RUB	73.1667	Russian Ruble
RWF	985.222	Rwanda Franc
SAR	3.7513	Saudi Riyal
SBD	7.8431	Solomon Islands Dollar
SCR	20.91	Seychelles Rupee
SDG	55.0002	Sudanese Pound
SEK	8.3533	Swedish Krona
SGD	1.3289	Singapore Dollar
SHP	0.7389	Saint Helena Pound
SLL	9998	Leone
SOS	575	Somali Shilling
SRD	14.018	Surinam Dollar
SSP	174.4849	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYR	1256	Syrian Pound
SZL	14.806	Lilangeni
THB	30.02	Baht
TJS	11.32	Somoni
TMT	3.49	New Manat
TND	2.6869	Tunisian Dinar
TOP	2.2095	Pa'anga
TRY	7.7949	Turkish Lira
TTD	6.7681	Trinidad and Tobago Dollar
TWD	28.133	New Taiwan Dollar
TZS	2314	Tanzanian Shilling
UAH	27.8	Hryvnia
UGX	3643	Uganda Shilling
USD	1	US Dollar
UYU	42.43	Peso Uruguayo
UZS	10458.12	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23126	Dong
VUV	108.45	Vatu
WST	2.4631	Tala
XAF	532.25	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	535.75	CFA Franc BCEAO
XPF	97.66	CFP Franc

## Foreign Exchange Position

Positions as at:

18 December 2020

YER	249.3	Yemeni Rial
ZAR	14.8128	Rand
ZMK	5185	Zambian Kwacha
ZWL	81.7368	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

18 December 2020

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	859,944.66	788,137.66	1,648,082.32
Floating vs. Fixed	8,350,099.84	4,138,897.49	12,488,997.33
Overnight Index Swap	611,465.46	352,143.55	963,609.01
<b>Total</b>	<b>9,821,509.96</b>	<b>5,279,178.70</b>	<b>15,100,688.65</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,355	5,172	17,526
Floating vs. Fixed	209,884	122,158	332,042
Overnight Index Swap	11,862	7,033	18,895
<b>Total</b>	<b>234,101</b>	<b>134,363</b>	<b>368,463</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	338,904.25	122.32	84,930.73	8,439.31	226,464.52	142,189.51	847,031.69	1,648,082.32
Floating vs. Fixed	2,155,802.98	2,241,529.41	322,986.76	60,721.07	953,184.50	1,837,483.61	4,917,289.00	12,488,997.33
Overnight Index Swap	140,006.60	0.00	128,333.50	759.42	38,419.76	25.80	656,063.93	963,609.01
<b>Total</b>	<b>2,634,713.83</b>	<b>2,241,651.72</b>	<b>536,250.99</b>	<b>69,919.80</b>	<b>1,218,068.78</b>	<b>1,979,698.91</b>	<b>6,420,384.62</b>	<b>15,100,688.65</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,139	2	377	94	2,482	4,275	6,157	17,526
Floating vs. Fixed	72,537	70,228	5,319	1,405	14,217	58,789	109,548	332,042
Overnight Index Swap	846	0	646	28	345	2	17,028	18,895
<b>Total</b>	<b>77,522</b>	<b>70,230</b>	<b>6,342</b>	<b>1,527</b>	<b>17,044</b>	<b>63,066</b>	<b>132,733</b>	<b>368,463</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	743,241.93	276,498.63	366,678.95	198,615.52	34,359.26	17,841.05	10,846.98	1,648,082.32
Floating vs. Fixed	5,125,453.95	1,892,326.19	3,433,127.75	1,566,733.63	202,841.23	130,446.33	138,068.26	12,488,997.33
Overnight Index Swap	673,207.41	103,208.20	156,297.57	25,914.65	2,455.74	1,335.04	1,190.41	963,609.01
<b>Total</b>	<b>6,541,903.29</b>	<b>2,272,033.01</b>	<b>3,956,104.27</b>	<b>1,791,263.80</b>	<b>239,656.23</b>	<b>149,622.41</b>	<b>150,105.64</b>	<b>15,100,688.65</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	3,174	2,615	5,183	3,911	1,051	787	805	17,526
Floating vs. Fixed	67,027	43,111	132,064	68,547	8,772	5,837	6,685	332,042
Overnight Index Swap	5,803	3,914	8,229	723	90	82	54	18,895
<b>Total</b>	<b>76,004</b>	<b>49,640</b>	<b>145,476</b>	<b>73,181</b>	<b>9,913</b>	<b>6,706</b>	<b>7,544</b>	<b>368,463</b>

### Foreign Exchange Rate

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DKK	6.0987	Danish Krone
DOP	58.06	Dominican Peso
DZD	131.5	Algerian Dinar
EGP	15.64	Egyptian Pound
ERN	15	Nakfa

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Positions as at:

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ETB	38.6286	Ethiopian Birr
EUR	0.8196	Euro
FJD	2.0157	Fiji Dollar
FKP	0.7421	Falkland Islands Pound
GBP	0.7401	Pound Sterling
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LAK	9251.46	Kip
LBP	1505.5	Lebanese Pound
LKR	186.9	Sri Lanka Rupee
LRD	161	Liberian Dollar
LSL	14.805	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3396	Libyan Dinar

## Interest Rate Position

Positions as at:

18 December 2020

MAD	8.9053 Moroccan Dirham
MDL	17.0857 Moldovan Leu
MGA	3692.6 Malagasy Ariary
MKD	50.51 Denar
MMK	1355 Kyat
MNT	2837 Tugrik
MOP	7.985 Pataca
MRO	356 Ouguiya
MUR	39.2 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	756.69 Kwacha
MXN	19.824 Mexican Peso
MXV	3.0128 Mexican Unidad de Inversion (UDI)
MYR	4.049 Malaysian Ringgit
MZN	73.8 Metical
NAD	14.805 Namibia Dollar
NGN	380.7 Naira
NIO	34.7 Cordoba Oro
NOK	8.6738 Norwegian Krone
NPR	117.71 Nepalese Rupee
NZD	1.4057 New Zealand Dollar
OMR	0.3846 Rial Omani
PAB	1 Balboa
PEN	3.5867 Nuevo Sol
PGK	3.4662 Kina
PHP	48.07 Philippine Peso
PKR	159.88 Pakistan Rupee
PLN	3.6327 Zloty
PYG	6968 Guarani
QAR	3.64 Qatari Rial
RON	3.9886 Leu
RSD	96.33 Serbian Dinar
RUB	73.1667 Russian Ruble
RWF	985.222 Rwanda Franc
SAR	3.7513 Saudi Riyal
SBD	7.8431 Solomon Islands Dollar
SCR	20.91 Seychelles Rupee
SDG	55.0002 Sudanese Pound
SEK	8.3533 Swedish Krona
SGD	1.3289 Singapore Dollar
SHP	0.7389 Saint Helena Pound
SLL	9998 Leone
SOS	575 Somali Shilling

## Interest Rate Position

Positions as at:

18 December 2020

SRD	14.018	Surinam Dollar
SSP	174.4849	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	1256	Syrian Pound
SZL	14.806	Lilangeni
THB	30.02	Baht
TJS	11.32	Somoni
TMT	3.49	New Manat
TND	2.6869	Tunisian Dinar
TOP	2.2095	Pa'anga
TRY	7.7949	Turkish Lira
TTD	6.7681	Trinidad and Tobago Dollar
TWD	28.133	New Taiwan Dollar
TZS	2314	Tanzanian Shilling
UAH	27.8	Hryvnia
UGX	3643	Uganda Shilling
USD	1	US Dollar
UYU	42.43	Peso Uruguayo
UZS	10458.12	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23126	Dong
VUV	108.45	Vatu
WST	2.4631	Tala
XAF	532.25	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	535.75	CFA Franc BCEAO
XPF	97.66	CFP Franc
YER	249.3	Yemeni Rial
ZAR	14.8128	Rand
ZMK	5185	Zambian Kwacha
ZWL	81.7368	Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period: 14 December 2020 to

18 December 2020

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	87,149.68	170,362.30	257,511.98
Total	87,149.68	170,362.30	257,511.98

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	11,838	30,673	42,511
Total	11,838	30,673	42,511

### 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	11,346.15	8,834.44	46,679.47	66,954.12	3,597.51	4,137.77	106,941.06	9,021.47	257,511.98
Total	11,346.15	8,834.44	46,679.47	66,954.12	3,597.51	4,137.77	106,941.06	9,021.47	257,511.98

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	850	3,612	8,229	15,204	749	1,543	11,698	627	42,511
Total	850	3,612	8,229	15,204	749	1,543	11,698	627	42,511

### 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	219,522.73	26,763.94	3,381.82	3,494.37	4,052.20	131.18	165.73	257,511.98
Total	219,522.73	26,763.94	3,381.82	3,494.37	4,052.20	131.18	165.73	257,511.98

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	40,343	1,598	226	159	179	4	3	42,511
Total	40,343	1,598	226	159	179	4	3	42,511

## Interest Rate Turnover

Turnover for the period:

14 December 2020 to

18 December 2020

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	35,193.46	647,308.81	682,502.27
Floating vs. Fixed	502,403.25	634,380.03	1,136,783.29
Overnight Index Swap	81,853.23	28,635.17	110,488.40
<b>Total</b>	<b>619,449.95</b>	<b>1,310,324.01</b>	<b>1,929,773.96</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	249	2,431	2,680
Floating vs. Fixed	8,100	4,687	12,787
Overnight Index Swap	720	189	909
<b>Total</b>	<b>9,068</b>	<b>7,307</b>	<b>16,375</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	101,936.21	0.00	64,628.86	3,554.09	10,749.99	3,935.95	497,697.17	682,502.27
Floating vs. Fixed	169,138.71	69,927.71	18,261.78	2,219.69	14,794.54	58,644.39	803,796.47	1,136,783.29
Overnight Index Swap	11,594.45	0.00	2,190.65	1.89	2,677.25	0.00	94,024.15	110,488.40
<b>Total</b>	<b>282,669.37</b>	<b>69,927.71</b>	<b>85,081.29</b>	<b>5,775.68</b>	<b>28,221.78</b>	<b>62,580.34</b>	<b>1,395,517.79</b>	<b>1,929,773.96</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	801	0	352	57	82	192	1,196	2,680
Floating vs. Fixed	1,544	2,202	275	40	293	1,419	7,015	12,787
Overnight Index Swap	31	0	4	1	8	0	865	909
<b>Total</b>	<b>2,376</b>	<b>2,202</b>	<b>631</b>	<b>98</b>	<b>382</b>	<b>1,610</b>	<b>9,076</b>	<b>16,375</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	478,531.45	118,592.20	67,547.67	13,233.54	1,785.41	1,383.07	1,428.93	682,502.27
Floating vs. Fixed	542,898.43	224,014.33	215,483.24	121,674.35	22,568.52	3,461.97	6,682.46	1,136,783.29
Overnight Index Swap	79,806.03	15,859.83	10,083.89	4,370.73	306.57	51.25	10.09	110,488.40
<b>Total</b>	<b>1,101,235.92</b>	<b>358,466.36</b>	<b>293,114.80</b>	<b>139,278.62</b>	<b>24,660.50</b>	<b>4,896.29</b>	<b>8,121.48</b>	<b>1,929,773.96</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	270	300	662	554	274	179	443	2,680
Floating vs. Fixed	1,699	1,586	3,430	4,230	852	258	732	12,787
Overnight Index Swap	140	179	370	207	7	5	1	909
<b>Total</b>	<b>2,109</b>	<b>2,065</b>	<b>4,462</b>	<b>4,991</b>	<b>1,133</b>	<b>442</b>	<b>1,175</b>	<b>16,375</b>