

Foreign Exchange Position

Positions as at: 24 December 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	334,340.50	951,519.37	1,285,859.87
Total	334,340.50	951,519.37	1,285,859.87

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	44,470	140,615	185,085
Total	44,470	140,615	185,085

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	111,088.32	33,905.79	202,696.56	305,078.89	13,394.59	21,175.50	553,867.16	44,653.07	1,285,859.87
Total	111,088.32	33,905.79	202,696.56	305,078.89	13,394.59	21,175.50	553,867.16	44,653.07	1,285,859.87

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,707	11,853	34,962	63,572	2,730	6,802	53,818	4,641	185,085
Total	6,707	11,853	34,962	63,572	2,730	6,802	53,818	4,641	185,085

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	1,015,413.33	152,131.92	57,061.58	40,152.62	14,146.42	5,883.56	1,070.45	1,285,859.87
Total	1,015,413.33	152,131.92	57,061.58	40,152.62	14,146.42	5,883.56	1,070.45	1,285,859.87

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	166,630	9,030	3,996	2,953	1,671	741	64	185,085
Total	166,630	9,030	3,996	2,953	1,671	741	64	185,085

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	77.05	Afghani
ALL	100.83	Lek
AMD	519.5	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	650.28	Kwanza
ARS	83.24	Argentine Peso
AUD	1.3293	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6027	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.37	Taka
BGN	1.6079	Bulgarian Lev
BHD	0.3766	Bahraini Dinar
BIF	1929.28	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

24 December 2020

BND	1.3355	Brunei Dollar
BOB	6.8	Boliviano
BRL	5.1597	Brazilian Real
BSD	1	Bahamian Dollar
BTN	73.862	Ngultrum
BWP	10.7759	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2907	Canadian Dollar
CDF	1965.6	Congolese Franc
CHF	0.8896	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	722.45	Chilean Peso
CNY	6.5426	Yuan Renminbi
COP	3462.75	Colombian Peso
COU	0.0799	Unidad de Valor Real
CRC	604	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	90.57	Cape Verde Escudo
CZK	21.632	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.1155	Danish Krone
DOP	58.02	Dominican Peso
DZD	132.3	Algerian Dinar
EGP	15.62	Egyptian Pound
ERN	15	Nakfa
ETB	38.8322	Ethiopian Birr
EUR	0.822	Euro
FJD	2.0292	Fiji Dollar
FKP	0.7462	Falkland Islands Pound
GBP	0.7483	Pound Sterling
GEL	3.2584	Lari
GHS	5.88	Cedi
GIP	0.7461	Gibraltar Pound
GMD	51.3	Dalasi
GNF	9977	Guinea Franc
GTQ	7.78	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7526	Hong Kong Dollar
HNL	24.02	Lempira
HRK	6.1988	Croatian Kuna
HTG	70.7	Gourde
HUF	297.65	Forint
IDR	14145	Rupiah
ILS	3.2295	New Israeli Sheqel
INR	73.851	Indian Rupee

Foreign Exchange Position

Positions as at:

24 December 2020

IQD	1460	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	128.02	Iceland Krona
JMD	141.98	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	103.63	Yen
KES	109.2	Kenyan Shilling
KGS	81.0553	Som
KHR	4025	Riel
KMF	402.04	Comoro Franc
KPW	130	North Korean Won
KRW	1109.72	Won
KWD	0.3045	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	420.42	Tenge
LAK	9270	Kip
LBP	1505.7	Lebanese Pound
LKR	189	Sri Lanka Rupee
LRD	161.7	Liberian Dollar
LSL	14.655	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3377	Libyan Dinar
MAD	8.9878	Moroccan Dirham
MDL	17.0754	Moldovan Leu
MGA	3765	Malagasy Ariary
MKD	50.39	Denar
MMK	1325	Kyat
MNT	2827	Tugrik
MOP	7.985	Pataca
MRO	356	Ouguiya
MUR	39.3	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	756.69	Kwacha
MXN	20.1311	Mexican Peso
MXV	3.0546	Mexican Unidad de Inversion (UDI)
MYR	4.059	Malaysian Ringgit
MZN	74.05	Metical
NAD	14.66	Namibia Dollar
NGN	380.7	Naira
NIO	34.7	Cordoba Oro
NOK	8.7416	Norwegian Krone
NPR	118.14	Nepalese Rupee
NZD	1.4194	New Zealand Dollar
OMR	0.3846	Rial Omani
PAB	1	Balboa
PEN	3.6118	Nuevo Sol

Foreign Exchange Position

Positions as at:

24 December 2020

PGK	3.4072	Kina
PHP	48.1	Philippine Peso
PKR	160.3	Pakistan Rupee
PLN	3.7025	Zloty
PYG	6753.35	Guarani
QAR	3.64	Qatari Rial
RON	3.9996	Leu
RSD	96.6	Serbian Dinar
RUB	75.842	Russian Ruble
RWF	986.066	Rwanda Franc
SAR	3.7517	Saudi Riyal
SBD	7.722	Solomon Islands Dollar
SCR	20.91	Seychelles Rupee
SDG	55.0002	Sudanese Pound
SEK	8.3487	Swedish Krona
SGD	1.3359	Singapore Dollar
SHP	0.7442	Saint Helena Pound
SLL	10001	Leone
SOS	575	Somali Shilling
SRD	14.018	Surinam Dollar
SSP	174.4834	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	1256	Syrian Pound
SZL	14.661	Lilangeni
THB	30.2	Baht
TJS	11.32	Somoni
TMT	3.49	New Manat
TND	2.689	Tunisian Dinar
TOP	2.2114	Pa'anga
TRY	7.657	Turkish Lira
TTD	6.756	Trinidad and Tobago Dollar
TWD	28.137	New Taiwan Dollar
TZS	2314	Tanzanian Shilling
UAH	28.399	Hryvnia
UGX	3650	Uganda Shilling
USD	1	US Dollar
UYU	42.19	Peso Uruguayo
UZS	10468.77	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23127	Dong
VUV	107.13	Vatu
WST	2.4716	Tala
XAF	533.87	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	546.54	CFA Franc BCEAO
XPF	97.95	CFP Franc

Foreign Exchange Position

Positions as at:

24 December 2020

YER	249.8	Yemeni Rial
ZAR	14.6481	Rand
ZMK	5185	Zambian Kwacha
ZWL	81.7368	Zimbabwe Dollar

Interest Rate Position

Positions as at:

24 December 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	864,941.10	672,259.92	1,537,201.02
Floating vs. Fixed	8,316,928.30	3,997,482.37	12,314,410.67
Overnight Index Swap	609,095.99	362,134.74	971,230.73
Total	9,790,965.39	5,031,877.03	14,822,842.42

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,373	4,884	17,256
Floating vs. Fixed	209,978	121,546	331,524
Overnight Index Swap	11,970	7,054	19,024
Total	234,320	133,484	367,804

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	332,522.87	122.12	79,320.25	6,982.78	225,331.59	142,184.63	750,736.78	1,537,201.02
Floating vs. Fixed	2,134,489.84	2,228,651.59	320,934.42	59,952.79	938,362.33	1,825,577.81	4,806,441.90	12,314,410.67
Overnight Index Swap	148,588.47	0.00	128,317.68	751.10	38,257.04	25.80	655,290.64	971,230.73
Total	2,615,601.17	2,228,773.71	528,572.35	67,686.68	1,201,950.95	1,967,788.24	6,212,469.32	14,822,842.42

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,102	2	342	77	2,483	4,227	6,023	17,256
Floating vs. Fixed	72,338	70,620	5,315	1,404	14,176	58,500	109,172	331,524
Overnight Index Swap	859	0	631	28	343	2	17,161	19,024
Total	77,299	70,622	6,288	1,509	17,002	62,729	132,356	367,804

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	667,840.76	259,937.39	354,886.19	193,434.02	33,539.23	17,171.23	10,392.19	1,537,201.02
Floating vs. Fixed	5,021,251.95	1,876,880.73	3,399,990.84	1,547,335.06	202,407.37	130,246.90	136,297.82	12,314,410.67
Overnight Index Swap	681,434.06	101,775.14	156,954.85	25,834.18	2,589.38	1,503.61	1,139.50	971,230.73
Total	6,370,526.78	2,238,593.26	3,911,831.89	1,766,603.26	238,535.98	148,921.74	147,829.51	14,822,842.42

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	3,158	2,587	5,114	3,845	1,020	765	767	17,256
Floating vs. Fixed	66,816	43,188	131,900	68,474	8,769	5,855	6,524	331,524
Overnight Index Swap	5,840	3,932	8,276	734	98	92	52	19,024
Total	75,814	49,707	145,290	73,053	9,887	6,712	7,343	367,804

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

Interest Rate Position

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ALL	100.83	Lek
AMD	519.5	Armenian Dram
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ERN	15	Nakfa

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FKP	0.7462	Falkland Islands Pound
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KYD	0.825	Cayman Islands Dollar
KZT	420.42	Tenge
LAK	9270	Kip
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LKR	189	Sri Lanka Rupee
LRD	161.7	Liberian Dollar
LSL	14.655	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3377	Libyan Dinar

Interest Rate Position

Positions as at:

24 December 2020

MAD	8.9878 Moroccan Dirham
MDL	17.0754 Moldovan Leu
MGA	3765 Malagasy Ariary
MKD	50.39 Denar
MMK	1325 Kyat
MNT	2827 Tugrik
MOP	7.985 Pataca
MRO	356 Ouguiya
MUR	39.3 Mauritian Rupee
MVR	15.42 Rufiyaa
MWK	756.69 Kwacha
MXN	20.1311 Mexican Peso
MXV	3.0546 Mexican Unidad de Inversion (UDI)
MYR	4.059 Malaysian Ringgit
MZN	74.05 Metical
NAD	14.66 Namibia Dollar
NGN	380.7 Naira
NIO	34.7 Cordoba Oro
NOK	8.7416 Norwegian Krone
NPR	118.14 Nepalese Rupee
NZD	1.4194 New Zealand Dollar
OMR	0.3846 Rial Omani
PAB	1 Balboa
PEN	3.6118 Nuevo Sol
PGK	3.4072 Kina
PHP	48.1 Philippine Peso
PKR	160.3 Pakistan Rupee
PLN	3.7025 Zloty
PYG	6753.35 Guarani
QAR	3.64 Qatari Rial
RON	3.9996 Leu
RSD	96.6 Serbian Dinar
RUB	75.842 Russian Ruble
RWF	986.066 Rwanda Franc
SAR	3.7517 Saudi Riyal
SBD	7.722 Solomon Islands Dollar
SCR	20.91 Seychelles Rupee
SDG	55.0002 Sudanese Pound
SEK	8.3487 Swedish Krona
SGD	1.3359 Singapore Dollar
SHP	0.7442 Saint Helena Pound
SLL	10001 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:

24 December 2020

SRD	14.018 Surinam Dollar
SSP	174.4834 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	1256 Syrian Pound
SZL	14.661 Lilangeni
THB	30.2 Baht
TJS	11.32 Somoni
TMT	3.49 New Manat
TND	2.689 Tunisian Dinar
TOP	2.2114 Pa'anga
TRY	7.657 Turkish Lira
TTD	6.756 Trinidad and Tobago Dollar
TWD	28.137 New Taiwan Dollar
TZS	2314 Tanzanian Shilling
UAH	28.399 Hryvnia
UGX	3650 Uganda Shilling
USD	1 US Dollar
UYU	42.19 Peso Uruguayo
UZS	10468.77 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23127 Dong
VUV	107.13 Vatu
WST	2.4716 Tala
XAF	533.87 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	546.54 CFA Franc BCEAO
XPF	97.95 CFP Franc
YER	249.8 Yemeni Rial
ZAR	14.6481 Rand
ZMK	5185 Zambian Kwacha
ZWL	81.7368 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

21 December 2020 to

24 December 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	51,823.22	103,507.65	155,330.88
Total	51,823.22	103,507.65	155,330.88

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	7,695	20,218	27,913
Total	7,695	20,218	27,913

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	10,313.99	5,381.18	27,685.87	37,599.63	2,081.02	3,521.44	63,768.16	4,979.58	155,330.88
Total	10,313.99	5,381.18	27,685.87	37,599.63	2,081.02	3,521.44	63,768.16	4,979.58	155,330.88

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	682	2,421	5,175	10,008	501	1,081	7,667	378	27,913
Total	682	2,421	5,175	10,008	501	1,081	7,667	378	27,913

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	138,566.19	6,503.71	5,012.46	3,208.78	1,869.74	170.00	0.00	155,330.88
Total	138,566.19	6,503.71	5,012.46	3,208.78	1,869.74	170.00	0.00	155,330.88

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	27,095	400	167	125	107	19	0	27,913
Total	27,095	400	167	125	107	19	0	27,913

Interest Rate Turnover

Turnover for the period:

21 December 2020 to

24 December 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	31,628.74	313,803.95	345,432.69
Floating vs. Fixed	215,336.31	344,357.73	559,694.04
Overnight Index Swap	22,265.11	35,978.01	58,243.12
Total	269,230.16	694,139.69	963,369.85

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	196	1,493	1,688
Floating vs. Fixed	4,077	2,668	6,744
Overnight Index Swap	497	202	699
Total	4,769	4,362	9,131

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	63,199.14	0.00	32,665.76	750.65	10,176.25	3,508.59	235,132.29	345,432.69
Floating vs. Fixed	125,042.17	28,898.54	8,880.41	1,727.48	11,084.55	32,334.29	351,726.60	559,694.04
Overnight Index Swap	10,737.00	0.00	9,289.74	0.00	2,644.02	0.00	35,572.36	58,243.12
Total	198,978.30	28,898.54	50,835.91	2,478.13	23,904.82	35,842.88	622,431.25	963,369.85

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	539	0	220	22	82	101	725	1,688
Floating vs. Fixed	847	1,167	177	23	134	690	3,706	6,744
Overnight Index Swap	29	0	8	0	5	0	657	699
Total	1,414	1,167	405	45	221	791	5,088	9,131

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	250,658.91	66,064.72	24,167.95	3,803.60	391.52	135.64	210.34	345,432.69
Floating vs. Fixed	279,658.82	95,315.48	104,487.84	60,186.16	15,300.18	1,174.09	3,571.48	559,694.04
Overnight Index Swap	34,741.20	10,427.56	10,130.51	2,365.49	393.57	184.79	0.00	58,243.12
Total	565,058.94	171,807.76	138,786.30	66,355.25	16,085.27	1,494.51	3,781.82	963,369.85

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	212	206	368	346	172	111	275	1,688
Floating vs. Fixed	800	661	1,935	2,155	579	134	481	6,744
Overnight Index Swap	108	143	298	114	18	18	0	699
Total	1,120	1,010	2,601	2,614	769	263	756	9,131