

Foreign Exchange Position

Positions as at: 31 December 2020

By Product and Intention to Clear

Outstanding Notional (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	332,240.02	961,503.83	1,293,743.85
Total	332,240.02	961,503.83	1,293,743.85

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	43,807	141,388	185,195
Total	43,807	141,388	185,195

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	114,167.24	36,634.60	205,268.64	305,638.32	14,019.50	19,978.38	553,197.81	44,839.36	1,293,743.85
Total	114,167.24	36,634.60	205,268.64	305,638.32	14,019.50	19,978.38	553,197.81	44,839.36	1,293,743.85

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,820	13,538	35,079	62,255	2,837	6,318	53,720	4,628	185,195
Total	6,820	13,538	35,079	62,255	2,837	6,318	53,720	4,628	185,195

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	1,029,968.83	145,753.11	55,865.24	41,137.52	14,106.14	5,842.38	1,070.63	1,293,743.85
Total	1,029,968.83	145,753.11	55,865.24	41,137.52	14,106.14	5,842.38	1,070.63	1,293,743.85

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	167,208	8,694	3,995	2,841	1,667	726	64	185,195
Total	167,208	8,694	3,995	2,841	1,667	726	64	185,195

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	77.06	Afghani
ALL	100.37	Lek
AMD	519.5	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	650.283	Kwanza
ARS	84.02	Argentine Peso
AUD	1.3146	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.5966	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.46	Taka
BGN	1.5963	Bulgarian Lev
BHD	0.3766	Bahraini Dinar
BIF	1929.7	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

31 December 2020

BND	1.3269	Brunei Dollar
BOB	6.8	Boliviano
BRL	5.2099	Brazilian Real
BSD	1	Bahamian Dollar
BTN	73.3709	Ngultrum
BWP	10.7759	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2817	Canadian Dollar
CDF	1966.82	Congolese Franc
CHF	0.8843	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	715.08	Chilean Peso
CNY	6.53	Yuan Renminbi
COP	3472	Colombian Peso
COU	0.079	Unidad de Valor Real
CRC	609.1	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	89.9	Cape Verde Escudo
CZK	21.372	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.0698	Danish Krone
DOP	58.02	Dominican Peso
DZD	131.9662	Algerian Dinar
EGP	15.68	Egyptian Pound
ERN	15	Nakfa
ETB	39.0858	Ethiopian Birr
EUR	0.8163	Euro
FJD	2.0133	Fiji Dollar
FKP	0.7416	Falkland Islands Pound
GBP	0.7406	Pound Sterling
GEL	3.2695	Lari
GHS	5.83	Cedi
GIP	0.7415	Gibraltar Pound
GMD	51.3	Dalasi
GNF	9990	Guinea Franc
GTQ	7.78	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7538	Hong Kong Dollar
HNL	24.064	Lempira
HRK	6.1561	Croatian Kuna
HTG	71.05	Gourde
HUF	297.52	Forint
IDR	14110	Rupiah
ILS	3.2163	New Israeli Sheqel
INR	73.39	Indian Rupee

Foreign Exchange Position

Positions as at:

31 December 2020

IQD	1460	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	127.45	Iceland Krona
JMD	140.65	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	103.56	Yen
KES	108.95	Kenyan Shilling
KGS	82.8361	Som
KHR	4023	Riel
KMF	401.55	Comoro Franc
KPW	130	North Korean Won
KRW	1090.97	Won
KWD	0.3052	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	420.67	Tenge
LAK	9265	Kip
LBP	1505.7	Lebanese Pound
LKR	187.5	Sri Lanka Rupee
LRD	162	Liberian Dollar
LSL	14.7088	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3365	Libyan Dinar
MAD	8.9167	Moroccan Dirham
MDL	17.1055	Moldovan Leu
MGA	3836	Malagasy Ariary
MKD	50.18	Denar
MMK	1327	Kyat
MNT	2818	Tugrik
MOP	7.985	Pataca
MRO	356	Ouguiya
MUR	39.3	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	759.28	Kwacha
MXN	19.89	Mexican Peso
MXV	3.0151	Mexican Unidad de Inversion (UDI)
MYR	4.048	Malaysian Ringgit
MZN	74.2	Metical
NAD	14.708	Namibia Dollar
NGN	380.7	Naira
NIO	34.7	Cordoba Oro
NOK	8.6165	Norwegian Krone
NPR	117.48	Nepalese Rupee
NZD	1.3984	New Zealand Dollar
OMR	0.3846	Rial Omani
PAB	1	Balboa
PEN	3.618	Nuevo Sol

Foreign Exchange Position

Positions as at:

31 December 2020

PGK	3.4072	Kina
PHP	48.02	Philippine Peso
PKR	160	Pakistan Rupee
PLN	3.7008	Zloty
PYG	6818.57	Guarani
QAR	3.64	Qatari Rial
RON	3.9776	Leu
RSD	95.9	Serbian Dinar
RUB	73.861	Russian Ruble
RWF	986.686	Rwanda Franc
SAR	3.7526	Saudi Riyal
SBD	7.728	Solomon Islands Dollar
SCR	20.91	Seychelles Rupee
SDG	55.0002	Sudanese Pound
SEK	8.1937	Swedish Krona
SGD	1.3269	Singapore Dollar
SHP	0.7408	Saint Helena Pound
SLL	9997	Leone
SOS	575	Somali Shilling
SRD	14.018	Surinam Dollar
SSP	174.573	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	1256	Syrian Pound
SZL	14.708	Lilangeni
THB	30.05	Baht
TJS	11.325	Somoni
TMT	3.49	New Manat
TND	2.6884	Tunisian Dinar
TOP	2.2022	Pa'anga
TRY	7.3815	Turkish Lira
TTD	6.6976	Trinidad and Tobago Dollar
TWD	28.094	New Taiwan Dollar
TZS	2314	Tanzanian Shilling
UAH	28.15	Hryvnia
UGX	3640	Uganda Shilling
USD	1	US Dollar
UYU	42.15	Peso Uruguayo
UZS	10471.92	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23120	Dong
VUV	107.19	Vatu
WST	2.4546	Tala
XAF	530.03	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	532	CFA Franc BCEAO
XPF	97.27	CFP Franc

Foreign Exchange Position

Positions as at: 31 December 2020

YER	248.92	Yemeni Rial
ZAR	14.7076	Rand
ZMK	5185	Zambian Kwacha
ZWL	79.7419	Zimbabwe Dollar

Interest Rate Position

Positions as at: 31 December 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	878,954.69	692,285.41	1,571,240.11
Floating vs. Fixed	8,312,148.96	3,967,806.00	12,279,954.95
Overnight Index Swap	622,529.17	369,174.47	991,703.63
Total	9,813,632.82	5,029,265.87	14,842,898.69

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,481	4,735	17,215
Floating vs. Fixed	207,938	121,192	329,130
Overnight Index Swap	12,073	6,989	19,062
Total	232,492	132,916	365,407

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	335,350.29	122.36	78,597.29	7,073.55	225,355.29	143,628.21	781,113.12	1,571,240.11
Floating vs. Fixed	2,145,079.45	2,184,043.93	322,812.30	59,662.10	940,148.87	1,818,188.34	4,810,019.96	12,279,954.95
Overnight Index Swap	160,503.97	0.00	129,067.91	758.91	41,994.86	25.79	659,352.19	991,703.63
Total	2,640,933.71	2,184,166.29	530,477.49	67,494.56	1,207,499.03	1,961,842.35	6,250,485.27	14,842,898.69

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,077	2	366	78	2,517	4,276	5,899	17,215
Floating vs. Fixed	72,516	68,367	5,316	1,391	14,187	58,326	109,028	329,130
Overnight Index Swap	818	0	624	28	347	2	17,243	19,062
Total	77,411	68,369	6,306	1,497	17,051	62,604	132,170	365,407

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	690,280.33	265,171.85	358,567.13	195,025.35	34,325.02	17,072.42	10,798.01	1,571,240.11
Floating vs. Fixed	4,969,884.49	1,877,320.19	3,404,389.44	1,557,623.98	202,730.22	130,993.68	137,012.96	12,279,954.95
Overnight Index Swap	697,767.21	104,527.96	158,763.46	25,403.63	2,590.25	1,506.58	1,144.53	991,703.63
Total	6,357,932.03	2,247,020.00	3,921,720.02	1,778,052.96	239,645.49	149,572.69	148,955.51	14,842,898.69

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	3,156	2,620	5,105	3,815	1,008	751	760	17,215
Floating vs. Fixed	66,088	42,966	130,485	68,461	8,739	5,857	6,535	329,130
Overnight Index Swap	5,842	3,932	8,307	747	94	88	52	19,062
Total	75,086	49,518	143,897	73,023	9,841	6,696	7,347	365,407

Foreign Exchange Rate

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AED	3.6728	UAE Dirham

Interest Rate Position

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ALL	100.37	Lek
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DKK	6.0698	Danish Krone
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EGP	15.68	Egyptian Pound
ERN	15	Nakfa

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LVL	0.5078	Latvian Lats
LYD	1.3365	Libyan Dinar

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MDL	17.1055 Moldovan Leu
MGA	3836 Malagasy Ariary
MKD	50.18 Denar
MMK	1327 Kyat
MNT	2818 Tugrik
MOP	7.985 Pataca
MRO	356 Ouguiya
MUR	39.3 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	759.28 Kwacha
MXN	19.89 Mexican Peso
MXV	3.0151 Mexican Unidad de Inversion (UDI)
MYR	4.048 Malaysian Ringgit
MZN	74.2 Metical
NAD	14.708 Namibia Dollar
NGN	380.7 Naira
NIO	34.7 Cordoba Oro
NOK	8.6165 Norwegian Krone
NPR	117.48 Nepalese Rupee
NZD	1.3984 New Zealand Dollar
OMR	0.3846 Rial Omani
PAB	1 Balboa
PEN	3.618 Nuevo Sol
PGK	3.4072 Kina
PHP	48.02 Philippine Peso
PKR	160 Pakistan Rupee
PLN	3.7008 Zloty
PYG	6818.57 Guarani
QAR	3.64 Qatari Rial
RON	3.9776 Leu
RSD	95.9 Serbian Dinar
RUB	73.861 Russian Ruble
RWF	986.686 Rwanda Franc
SAR	3.7526 Saudi Riyal
SBD	7.728 Solomon Islands Dollar
SCR	20.91 Seychelles Rupee
SDG	55.0002 Sudanese Pound
SEK	8.1937 Swedish Krona
SGD	1.3269 Singapore Dollar
SHP	0.7408 Saint Helena Pound
SLL	9997 Leone
SOS	575 Somali Shilling

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Positions as at:	31 December 2020
SRD	14.018 Surinam Dollar
SSP	174.573 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	1256 Syrian Pound
SZL	14.708 Lilangeni
THB	30.05 Baht
TJS	11.325 Somoni
TMT	3.49 New Manat
TND	2.6884 Tunisian Dinar
TOP	2.2022 Pa'anga
TRY	7.3815 Turkish Lira
TTD	6.6976 Trinidad and Tobago Dollar
TWD	28.094 New Taiwan Dollar
TZS	2314 Tanzanian Shilling
UAH	28.15 Hryvnia
UGX	3640 Uganda Shilling
USD	1 US Dollar
UYU	42.15 Peso Uruguayo
UZS	10471.92 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23120 Dong
VUV	107.19 Vatu
WST	2.4546 Tala
XAF	530.03 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	532 CFA Franc BCEAO
XPF	97.27 CFP Franc
YER	248.92 Yemeni Rial
ZAR	14.7076 Rand
ZMK	5185 Zambian Kwacha
ZWL	79.7419 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 28 December 2020 to 31 December 2020

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	49,540.64	103,254.79	152,795.42
Total	49,540.64	103,254.79	152,795.42

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	6,603	18,266	24,869
Total	6,603	18,266	24,869

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	18,266.17	4,559.63	27,938.63	34,058.41	2,261.41	2,321.54	59,907.99	3,481.64	152,795.42
Total	18,266.17	4,559.63	27,938.63	34,058.41	2,261.41	2,321.54	59,907.99	3,481.64	152,795.42

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,056	2,253	5,101	8,420	449	577	6,723	291	24,869
Total	1,056	2,253	5,101	8,420	449	577	6,723	291	24,869

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	130,233.65	12,011.53	3,400.36	4,121.05	2,783.83	245.00	0.00	152,795.42
Total	130,233.65	12,011.53	3,400.36	4,121.05	2,783.83	245.00	0.00	152,795.42

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	23,966	469	141	128	149	16	0	24,869
Total	23,966	469	141	128	149	16	0	24,869

Interest Rate Turnover

Turnover for the period: 28 December 2020 to 31 December 2020

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	30,984.98	710,140.40	741,125.38
Floating vs. Fixed	142,122.75	534,517.32	676,640.07
Overnight Index Swap	32,359.34	22,617.99	54,977.34
Total	205,467.08	1,267,275.71	1,472,742.79

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	269	2,121	2,390
Floating vs. Fixed	2,803	2,097	4,900
Overnight Index Swap	377	94	471
Total	3,448	4,312	7,760

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	73,776.99	0.00	60,028.79	3,595.80	12,077.09	3,602.64	588,044.06	741,125.38
Floating vs. Fixed	111,012.26	62,893.99	14,293.57	1,803.21	17,190.30	22,709.89	446,736.84	676,640.07
Overnight Index Swap	26,668.50	0.00	1,715.06	0.00	4,821.99	0.00	21,771.80	54,977.34
Total	211,457.75	62,893.99	76,037.42	5,399.02	34,089.37	26,312.53	1,056,552.70	1,472,742.79

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	713	0	376	59	172	146	924	2,390
Floating vs. Fixed	830	1,061	199	28	166	422	2,195	4,900
Overnight Index Swap	15	0	1	0	6	0	449	471
Total	1,558	1,061	576	87	344	567	3,568	7,760

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	550,869.11	128,355.69	46,350.30	10,670.19	2,131.66	1,275.91	1,472.51	741,125.38
Floating vs. Fixed	401,149.98	112,698.52	104,801.40	41,884.10	12,080.16	1,480.29	2,545.62	676,640.07
Overnight Index Swap	35,572.93	10,481.30	7,982.13	756.58	182.45	1.96	0.00	54,977.34
Total	987,592.02	251,535.51	159,133.83	53,310.86	14,394.27	2,758.16	4,018.14	1,472,742.79

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	256	317	516	463	243	165	431	2,390
Floating vs. Fixed	750	540	1,324	1,374	369	127	419	4,900
Overnight Index Swap	98	120	150	95	4	4	0	471
Total	1,104	977	1,989	1,931	615	296	850	7,760