

## Foreign Exchange Position

Positions as at: 30 October 2020

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	366,726.49	911,584.34	1,278,310.83
<b>Total</b>	<b>366,726.49</b>	<b>911,584.34</b>	<b>1,278,310.83</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	40,675	127,535	168,209
<b>Total</b>	<b>40,675</b>	<b>127,535</b>	<b>168,209</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	122,590.65	40,371.50	179,295.32	299,545.32	13,405.54	25,410.79	547,304.98	50,386.74	1,278,310.83
<b>Total</b>	<b>122,590.65</b>	<b>40,371.50</b>	<b>179,295.32</b>	<b>299,545.32</b>	<b>13,405.54</b>	<b>25,410.79</b>	<b>547,304.98</b>	<b>50,386.74</b>	<b>1,278,310.83</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,294	11,132	32,416	52,781	2,741	7,590	49,083	5,174	168,209
<b>Total</b>	<b>7,294</b>	<b>11,132</b>	<b>32,416</b>	<b>52,781</b>	<b>2,741</b>	<b>7,590</b>	<b>49,083</b>	<b>5,174</b>	<b>168,209</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	973,771.93	179,688.49	64,098.11	36,537.77	16,559.19	6,734.41	920.94	1,278,310.83
<b>Total</b>	<b>973,771.93</b>	<b>179,688.49</b>	<b>64,098.11</b>	<b>36,537.77</b>	<b>16,559.19</b>	<b>6,734.41</b>	<b>920.94</b>	<b>1,278,310.83</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	147,142	10,909	4,484	2,944	1,869	795	66	168,209
<b>Total</b>	<b>147,142</b>	<b>10,909</b>	<b>4,484</b>	<b>2,944</b>	<b>1,869</b>	<b>795</b>	<b>66</b>	<b>168,209</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	76.72	Afghani
ALL	105.2	Lek
AMD	491.7	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	652	Kwanza
ARS	78.3	Argentine Peso
AUD	1.4192	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6631	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.15	Taka
BGN	1.6648	Bulgarian Lev
BHD	0.377	Bahraini Dinar
BIF	1920	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

30 October 2020

BND	1.365	Brunei Dollar
BOB	6.83	Boliviano
BRL	5.7457	Brazilian Real
BSD	1	Bahamian Dollar
BTN	73.8888	Ngultrum
BWP	11.3895	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3319	Canadian Dollar
CDF	1958.66	Congolese Franc
CHF	0.9103	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	773.32	Chilean Peso
CNY	6.7279	Yuan Renminbi
COP	3828.5	Colombian Peso
COU	0.0722	Unidad de Valor Real
CRC	604.7	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	93.76	Cape Verde Escudo
CZK	23.361	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.3364	Danish Krone
DOP	58.33	Dominican Peso
DZD	128.58	Algerian Dinar
EGP	15.65	Egyptian Pound
ERN	15	Nakfa
ETB	37.4992	Ethiopian Birr
EUR	0.8514	Euro
FJD	2.1048	Fiji Dollar
FKP	0.7657	Falkland Islands Pound
GBP	0.7701	Pound Sterling
GEL	3.22	Lari
GHS	5.78	Cedi
GIP	0.7657	Gibraltar Pound
GMD	51.8	Dalasi
GNF	9751	Guinea Franc
GTQ	7.78	Quetzal
GYD	207.56	Guyana Dollar
HKD	7.75	Hong Kong Dollar
HNL	24.279	Lempira
HRK	6.4482	Croatian Kuna
HTG	62.12	Gourde
HUF	313.62	Forint
IDR	14620	Rupiah
ILS	3.407	New Israeli Sheqel
INR	74.18	Indian Rupee

## Foreign Exchange Position

Positions as at:

30 October 2020

IQD	1187.62	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	140.33	Iceland Krona
JMD	143.64	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	104.29	Yen
KES	108.7	Kenyan Shilling
KGS	81.6688	Som
KHR	4050	Riel
KMF	419.67	Comoro Franc
KPW	130	North Korean Won
KRW	1134.93	Won
KWD	0.3052	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	431.47	Tenge
LAK	9220.52	Kip
LBP	1505.7	Lebanese Pound
LKR	184.3	Sri Lanka Rupee
LRD	184.5	Liberian Dollar
LSL	16.365	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.361	Libyan Dinar
MAD	9.1824	Moroccan Dirham
MDL	16.896	Moldovan Leu
MGA	3950	Malagasy Ariary
MKD	52.31	Denar
MMK	1284	Kyat
MNT	2820	Tugrik
MOP	7.983	Pataca
MRO	356	Ouguiya
MUR	39.75	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	747.85	Kwacha
MXN	21.28	Mexican Peso
MXV	3.2428	Mexican Unidad de Inversion (UDI)
MYR	4.154	Malaysian Ringgit
MZN	72.35	Metical
NAD	16.383	Namibia Dollar
NGN	380.7	Naira
NIO	34.7	Cordoba Oro
NOK	9.368	Norwegian Krone
NPR	118.2	Nepalese Rupee
NZD	1.506	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.6118	Nuevo Sol

## Foreign Exchange Position

Positions as at:

30 October 2020

PGK	3.4072	Kina
PHP	48.44	Philippine Peso
PKR	160.35	Pakistan Rupee
PLN	3.942	Zloty
PYG	7018.35	Guarani
QAR	3.6415	Qatari Rial
RON	4.1482	Leu
RSD	100.07	Serbian Dinar
RUB	78.8968	Russian Ruble
RWF	977.324	Rwanda Franc
SAR	3.7502	Saudi Riyal
SBD	7.8927	Solomon Islands Dollar
SCR	19.05	Seychelles Rupee
SDG	55.0002	Sudanese Pound
SEK	8.8264	Swedish Krona
SGD	1.365	Singapore Dollar
SHP	0.7726	Saint Helena Pound
SLL	9862.58	Leone
SOS	575	Somali Shilling
SRD	14.018	Surinam Dollar
SSP	170.9966	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	1256	Syrian Pound
SZL	16.383	Lilangeni
THB	31.25	Baht
TJS	10.33	Somoni
TMT	3.49	New Manat
TND	2.7522	Tunisian Dinar
TOP	2.2356	Pa'anga
TRY	8.2559	Turkish Lira
TTD	6.7729	Trinidad and Tobago Dollar
TWD	28.597	New Taiwan Dollar
TZS	2314	Tanzanian Shilling
UAH	28.394	Hryvnia
UGX	3730.52	Uganda Shilling
USD	1	US Dollar
UYU	42.87	Peso Uruguayo
UZS	10354.88	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23176	Dong
VUV	111.41	Vatu
WST	2.5361	Tala
XAF	552	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	551.5	CFA Franc BCEAO
XPF	101.45	CFP Franc

## Foreign Exchange Position

Positions as at:

30 October 2020

YER	248.5	Yemeni Rial
ZAR	16.3819	Rand
ZMK	5185	Zambian Kwacha
ZWL	79.3193	Zimbabwe Dollar

## Interest Rate Position

Positions as at: 30 October 2020

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	828,577.83	504,501.84	1,333,079.67
Floating vs. Fixed	8,624,918.91	3,922,327.82	12,547,246.73
Overnight Index Swap	703,459.83	440,265.85	1,143,725.68
<b>Total</b>	<b>10,156,956.56</b>	<b>4,867,095.51</b>	<b>15,024,052.08</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,373	4,853	17,225
Floating vs. Fixed	212,213	122,572	334,785
Overnight Index Swap	11,407	7,531	18,938
<b>Total</b>	<b>235,993</b>	<b>134,955</b>	<b>370,948</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	323,498.83	118.76	46,280.89	9,088.64	223,174.59	146,859.95	584,058.00	1,333,079.67
Floating vs. Fixed	2,207,657.16	2,113,037.54	311,960.02	60,689.74	979,686.34	1,894,632.11	4,979,583.80	12,547,246.73
Overnight Index Swap	158,181.22	0.00	119,397.44	702.14	41,928.46	25.81	823,490.62	1,143,725.68
<b>Total</b>	<b>2,689,337.22</b>	<b>2,113,156.30</b>	<b>477,638.35</b>	<b>70,480.52</b>	<b>1,244,789.39</b>	<b>2,041,517.87</b>	<b>6,387,132.42</b>	<b>15,024,052.08</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,022	2	261	93	2,471	4,304	6,072	17,225
Floating vs. Fixed	72,683	66,193	5,232	1,422	14,576	58,958	115,721	334,785
Overnight Index Swap	902	0	625	26	331	2	17,052	18,938
<b>Total</b>	<b>77,607</b>	<b>66,195</b>	<b>6,118</b>	<b>1,541</b>	<b>17,378</b>	<b>63,264</b>	<b>138,845</b>	<b>370,948</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	513,872.02	229,836.48	337,806.38	188,148.33	35,153.55	17,793.70	10,469.21	1,333,079.67
Floating vs. Fixed	5,221,207.76	1,950,307.06	3,337,031.03	1,578,228.47	198,935.44	125,569.58	135,967.38	12,547,246.73
Overnight Index Swap	842,190.90	113,337.18	158,488.81	24,874.39	2,228.71	1,419.17	1,186.51	1,143,725.68
<b>Total</b>	<b>6,577,270.68</b>	<b>2,293,480.72</b>	<b>3,833,326.23</b>	<b>1,791,251.19</b>	<b>236,317.71</b>	<b>144,782.45</b>	<b>147,623.10</b>	<b>15,024,052.08</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	3,194	2,641	5,034	3,810	1,021	769	756	17,225
Floating vs. Fixed	69,087	44,683	129,771	70,193	8,934	5,695	6,424	334,785
Overnight Index Swap	5,890	3,879	8,237	695	97	86	54	18,938
<b>Total</b>	<b>78,171</b>	<b>51,203</b>	<b>143,042</b>	<b>74,698</b>	<b>10,052</b>	<b>6,550</b>	<b>7,234</b>	<b>370,948</b>

### Foreign Exchange Rate

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## Interest Rate Position

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ALL	105.2	Lek
AMD	491.7	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
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DJF	177.5	Djibouti Franc
DKK	6.3364	Danish Krone
DOP	58.33	Dominican Peso
DZD	128.58	Algerian Dinar
EGP	15.65	Egyptian Pound
ERN	15	Nakfa

## Interest Rate Position

Positions as at:

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ETB	37.4992	Ethiopian Birr
EUR	0.8514	Euro
FJD	2.1048	Fiji Dollar
FKP	0.7657	Falkland Islands Pound
GBP	0.7701	Pound Sterling
GEL	3.22	Lari
GHS	5.78	Cedi
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GMD	51.8	Dalasi
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LRD	184.5	Liberian Dollar
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LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.361	Libyan Dinar

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Positions as at:

30 October 2020

MAD	9.1824 Moroccan Dirham
MDL	16.896 Moldovan Leu
MGA	3950 Malagasy Ariary
MKD	52.31 Denar
MMK	1284 Kyat
MNT	2820 Tugrik
MOP	7.983 Pataca
MRO	356 Ouguiya
MUR	39.75 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	747.85 Kwacha
MXN	21.28 Mexican Peso
MXV	3.2428 Mexican Unidad de Inversion (UDI)
MYR	4.154 Malaysian Ringgit
MZN	72.35 Metical
NAD	16.383 Namibia Dollar
NGN	380.7 Naira
NIO	34.7 Cordoba Oro
NOK	9.368 Norwegian Krone
NPR	118.2 Nepalese Rupee
NZD	1.506 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.6118 Nuevo Sol
PGK	3.4072 Kina
PHP	48.44 Philippine Peso
PKR	160.35 Pakistan Rupee
PLN	3.942 Zloty
PYG	7018.35 Guarani
QAR	3.6415 Qatari Rial
RON	4.1482 Leu
RSD	100.07 Serbian Dinar
RUB	78.8968 Russian Ruble
RWF	977.324 Rwanda Franc
SAR	3.7502 Saudi Riyal
SBD	7.8927 Solomon Islands Dollar
SCR	19.05 Seychelles Rupee
SDG	55.0002 Sudanese Pound
SEK	8.8264 Swedish Krona
SGD	1.365 Singapore Dollar
SHP	0.7726 Saint Helena Pound
SLL	9862.58 Leone
SOS	575 Somali Shilling

## Interest Rate Position

Positions as at:

30 October 2020

SRD	14.018 Surinam Dollar
SSP	170.9966 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	1256 Syrian Pound
SZL	16.383 Lilangeni
THB	31.25 Baht
TJS	10.33 Somoni
TMT	3.49 New Manat
TND	2.7522 Tunisian Dinar
TOP	2.2356 Pa'anga
TRY	8.2559 Turkish Lira
TTD	6.7729 Trinidad and Tobago Dollar
TWD	28.597 New Taiwan Dollar
TZS	2314 Tanzanian Shilling
UAH	28.394 Hryvnia
UGX	3730.52 Uganda Shilling
USD	1 US Dollar
UYU	42.87 Peso Uruguayo
UZS	10354.88 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23176 Dong
VUV	111.41 Vatu
WST	2.5361 Tala
XAF	552 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	551.5 CFA Franc BCEAO
XPF	101.45 CFP Franc
YER	248.5 Yemeni Rial
ZAR	16.3819 Rand
ZMK	5185 Zambian Kwacha
ZWL	79.3193 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period: 26 October 2020 to 30 October 2020

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	75,846.75	154,996.95	230,843.70
Total	75,846.75	154,996.95	230,843.70

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	10,555	28,795	39,350
Total	10,555	28,795	39,350

### 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	20,822.07	5,198.38	45,284.47	54,372.72	2,703.51	6,534.44	85,043.82	10,884.28	230,843.70
Total	20,822.07	5,198.38	45,284.47	54,372.72	2,703.51	6,534.44	85,043.82	10,884.28	230,843.70

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,409	1,960	8,314	14,347	524	2,126	9,838	834	39,350
Total	1,409	1,960	8,314	14,347	524	2,126	9,838	834	39,350

### 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	200,026.06	21,791.64	3,340.83	2,092.78	3,324.60	252.46	15.33	230,843.70
Total	200,026.06	21,791.64	3,340.83	2,092.78	3,324.60	252.46	15.33	230,843.70

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	37,596	1,075	214	180	257	27	3	39,350
Total	37,596	1,075	214	180	257	27	3	39,350

## Interest Rate Turnover

Turnover for the period:

26 October 2020 to

30 October 2020

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	22,218.85	447,973.22	470,192.06
Floating vs. Fixed	407,767.73	477,322.00	885,089.73
Overnight Index Swap	55,768.01	18,268.41	74,036.42
<b>Total</b>	<b>485,754.58</b>	<b>943,563.63</b>	<b>1,429,318.21</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	168	2,317	2,484
Floating vs. Fixed	7,615	3,565	11,180
Overnight Index Swap	568	165	733
<b>Total</b>	<b>8,350</b>	<b>6,047</b>	<b>14,397</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	65,724.65	0.00	10,920.49	6,904.82	13,503.28	3,313.48	369,825.34	470,192.06
Floating vs. Fixed	88,592.97	106,207.00	9,968.80	4,456.73	30,919.99	43,003.44	601,940.80	885,089.73
Overnight Index Swap	6,321.71	0.00	634.46	0.00	2,490.52	0.00	64,589.72	74,036.42
<b>Total</b>	<b>160,639.32</b>	<b>106,207.00</b>	<b>21,523.75</b>	<b>11,361.55</b>	<b>46,913.80</b>	<b>46,316.92</b>	<b>1,036,355.87</b>	<b>1,429,318.21</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	787	0	191	72	178	122	1,135	2,484
Floating vs. Fixed	1,185	2,738	148	42	278	1,230	5,560	11,180
Overnight Index Swap	61	0	5	0	7	0	661	733
<b>Total</b>	<b>2,033</b>	<b>2,738</b>	<b>344</b>	<b>114</b>	<b>463</b>	<b>1,351</b>	<b>7,355</b>	<b>14,397</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	334,015.21	69,127.45	39,158.20	15,195.52	7,100.14	3,651.97	1,943.58	470,192.06
Floating vs. Fixed	468,443.43	123,409.90	156,221.56	106,215.85	22,329.98	4,103.36	4,365.66	885,089.73
Overnight Index Swap	51,868.72	10,777.05	7,846.42	3,412.34	24.51	1.49	105.89	74,036.42
<b>Total</b>	<b>854,327.35</b>	<b>203,314.40</b>	<b>203,226.18</b>	<b>124,823.71</b>	<b>29,454.62</b>	<b>7,756.82</b>	<b>6,415.13</b>	<b>1,429,318.21</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	253	283	553	533	274	171	419	2,484
Floating vs. Fixed	1,811	1,246	2,990	3,764	642	212	516	11,180
Overnight Index Swap	95	131	283	197	10	10	8	733
<b>Total</b>	<b>2,158</b>	<b>1,660</b>	<b>3,825</b>	<b>4,493</b>	<b>926</b>	<b>393</b>	<b>942</b>	<b>14,397</b>