

Foreign Exchange Position

Positions as at: 06 November 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	392,985.20	966,095.70	1,359,080.90
Total	392,985.20	966,095.70	1,359,080.90

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	46,687	141,640	188,326
Total	46,687	141,640	188,326

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	127,414.06	46,505.31	190,616.83	339,939.40	13,797.75	25,685.28	570,851.94	44,270.33	1,359,080.90
Total	127,414.06	46,505.31	190,616.83	339,939.40	13,797.75	25,685.28	570,851.94	44,270.33	1,359,080.90

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,768	13,459	36,274	62,018	2,998	7,987	52,820	5,004	188,326
Total	7,768	13,459	36,274	62,018	2,998	7,987	52,820	5,004	188,326

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	1,049,851.57	184,471.01	62,427.77	37,535.10	17,396.41	6,488.84	910.20	1,359,080.90
Total	1,049,851.57	184,471.01	62,427.77	37,535.10	17,396.41	6,488.84	910.20	1,359,080.90

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	166,885	11,281	4,402	2,958	1,953	782	65	188,326
Total	166,885	11,281	4,402	2,958	1,953	782	65	188,326

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	76.76	Afghani
ALL	105.27	Lek
AMD	492.45	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	661.87	Kwanza
ARS	78.865	Argentine Peso
AUD	1.3924	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6673	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.22	Taka
BGN	1.6678	Bulgarian Lev
BHD	0.3762	Bahraini Dinar
BIF	1921.52	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

06 November 2020

BND	1.3575	Brunei Dollar
BOB	6.82	Boliviano
BRL	5.6635	Brazilian Real
BSD	1	Bahamian Dollar
BTN	74.6468	Ngultrum
BWP	11.2486	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3139	Canadian Dollar
CDF	1959.65	Congolese Franc
CHF	0.9124	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	753.7	Chilean Peso
CNY	6.648	Yuan Renminbi
COP	3813.57	Colombian Peso
COU	0.0723	Unidad de Valor Real
CRC	608.3	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	94	Cape Verde Escudo
CZK	22.89	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.3488	Danish Krone
DOP	58.36	Dominican Peso
DZD	128.8	Algerian Dinar
EGP	15.67	Egyptian Pound
ERN	15	Nakfa
ETB	37.614	Ethiopian Birr
EUR	0.8527	Euro
FJD	2.0859	Fiji Dollar
FKP	0.77	Falkland Islands Pound
GBP	0.7698	Pound Sterling
GEL	3.3005	Lari
GHS	5.79	Cedi
GIP	0.77	Gibraltar Pound
GMD	51.8	Dalasi
GNF	9750	Guinea Franc
GTQ	7.76	Quetzal
GYD	207.58	Guyana Dollar
HKD	7.7555	Hong Kong Dollar
HNL	24.2689	Lempira
HRK	6.4417	Croatian Kuna
HTG	62.85	Gourde
HUF	309.22	Forint
IDR	14540	Rupiah
ILS	3.3924	New Israeli Sheqel
INR	74.365	Indian Rupee

Foreign Exchange Position

Positions as at:

06 November 2020

IQD	1187.62	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	139.46	Iceland Krona
JMD	145.48	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	104.48	Yen
KES	108.8	Kenyan Shilling
KGS	83.8822	Som
KHR	4054	Riel
KMF	419.5	Comoro Franc
KPW	130	North Korean Won
KRW	1127.65	Won
KWD	0.3054	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	432.23	Tenge
LAK	9228.51	Kip
LBP	1505.7	Lebanese Pound
LKR	184.3	Sri Lanka Rupee
LRD	177.5	Liberian Dollar
LSL	15.8675	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.368	Libyan Dinar
MAD	9.1951	Moroccan Dirham
MDL	17.0755	Moldovan Leu
MGA	3901.83	Malagasy Ariary
MKD	52.3	Denar
MMK	1284	Kyat
MNT	2788	Tugrik
MOP	7.985	Pataca
MRO	356	Ouguiya
MUR	39.85	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	747.85	Kwacha
MXN	20.901	Mexican Peso
MXV	3.19	Mexican Unidad de Inversion (UDI)
MYR	4.165	Malaysian Ringgit
MZN	72.75	Metical
NAD	15.857	Namibia Dollar
NGN	380.7	Naira
NIO	34.7	Cordoba Oro
NOK	9.3174	Norwegian Krone
NPR	119.58	Nepalese Rupee
NZD	1.493	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.5998	Nuevo Sol

Foreign Exchange Position

Positions as at:

06 November 2020

PGK	3.3956	Kina
PHP	48.34	Philippine Peso
PKR	159.11	Pakistan Rupee
PLN	3.8713	Zloty
PYG	6984	Guarani
QAR	3.64	Qatari Rial
RON	4.1475	Leu
RSD	100.19	Serbian Dinar
RUB	77.4572	Russian Ruble
RWF	978.34	Rwanda Franc
SAR	3.7503	Saudi Riyal
SBD	7.8125	Solomon Islands Dollar
SCR	19.24	Seychelles Rupee
SDG	55.0002	Sudanese Pound
SEK	8.7772	Swedish Krona
SGD	1.3575	Singapore Dollar
SHP	0.7689	Saint Helena Pound
SLL	9912.63	Leone
SOS	575	Somali Shilling
SRD	14.015	Surinam Dollar
SSP	172.7466	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	1256	Syrian Pound
SZL	15.857	Lilangeni
THB	30.99	Baht
TJS	11.3	Somoni
TMT	3.49	New Manat
TND	2.7523	Tunisian Dinar
TOP	2.2341	Pa'anga
TRY	8.4251	Turkish Lira
TTD	6.7138	Trinidad and Tobago Dollar
TWD	28.552	New Taiwan Dollar
TZS	2314	Tanzanian Shilling
UAH	28.339	Hryvnia
UGX	3735	Uganda Shilling
USD	1	US Dollar
UYU	42.83	Peso Uruguayo
UZS	10361.85	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23176	Dong
VUV	111.15	Vatu
WST	2.5316	Tala
XAF	553.81	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	566.59	CFA Franc BCEAO
XPF	101.63	CFP Franc

Foreign Exchange Position

Positions as at:

06 November 2020

YER	246.73	Yemeni Rial
ZAR	15.873	Rand
ZMK	5185	Zambian Kwacha
ZWL	79.6322	Zimbabwe Dollar

Interest Rate Position

Positions as at:

06 November 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	838,738.65	497,891.48	1,336,630.13
Floating vs. Fixed	8,670,406.36	3,913,469.40	12,583,875.76
Overnight Index Swap	727,186.39	426,541.69	1,153,728.09
Total	10,236,331.41	4,837,902.57	15,074,233.98

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,444	4,754	17,197
Floating vs. Fixed	214,230	122,519	336,749
Overnight Index Swap	11,448	7,486	18,934
Total	238,122	134,758	372,880

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	322,888.89	120.19	45,309.72	7,086.97	222,469.06	146,713.89	592,041.41	1,336,630.13
Floating vs. Fixed	2,218,906.22	2,155,416.84	311,735.17	59,602.98	977,127.80	1,885,060.80	4,976,025.94	12,583,875.76
Overnight Index Swap	158,705.90	0.00	118,453.12	702.41	41,009.94	25.79	834,830.92	1,153,728.09
Total	2,700,501.01	2,155,537.03	475,498.02	67,392.37	1,240,606.80	2,031,800.48	6,402,898.28	15,074,233.98

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,030	2	227	66	2,448	4,341	6,083	17,197
Floating vs. Fixed	73,041	67,035	5,252	1,416	14,602	59,017	116,386	336,749
Overnight Index Swap	902	0	633	26	329	2	17,042	18,934
Total	77,973	67,037	6,112	1,508	17,379	63,360	139,511	372,880

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	518,253.40	232,970.12	335,207.36	188,951.19	33,794.02	17,160.52	10,293.52	1,336,630.13
Floating vs. Fixed	5,191,919.39	1,969,440.04	3,373,953.33	1,583,739.14	201,507.21	125,956.06	137,360.59	12,583,875.76
Overnight Index Swap	850,217.31	113,457.84	159,917.64	25,353.43	2,207.99	1,417.07	1,156.82	1,153,728.09
Total	6,560,390.10	2,315,867.99	3,869,078.33	1,798,043.77	237,509.21	144,533.65	148,810.93	15,074,233.98

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	3,210	2,594	5,060	3,826	1,018	762	727	17,197
Floating vs. Fixed	68,903	44,743	130,853	70,911	9,108	5,721	6,511	336,749
Overnight Index Swap	5,899	3,851	8,258	699	91	82	54	18,934
Total	78,012	51,188	144,171	75,436	10,217	6,565	7,292	372,880

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

Interest Rate Position

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AFN	76.76	Afghani
ALL	105.27	Lek
AMD	492.45	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
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DJF	177.5	Djibouti Franc
DKK	6.3488	Danish Krone
DOP	58.36	Dominican Peso
DZD	128.8	Algerian Dinar
EGP	15.67	Egyptian Pound
ERN	15	Nakfa

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ETB	37.614	Ethiopian Birr
EUR	0.8527	Euro
FJD	2.0859	Fiji Dollar
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KYD	0.825	Cayman Islands Dollar
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LAK	9228.51	Kip
LBP	1505.7	Lebanese Pound
LKR	184.3	Sri Lanka Rupee
LRD	177.5	Liberian Dollar
LSL	15.8675	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.368	Libyan Dinar

Interest Rate Position

Positions as at:

06 November 2020

MAD	9.1951 Moroccan Dirham
MDL	17.0755 Moldovan Leu
MGA	3901.83 Malagasy Ariary
MKD	52.3 Denar
MMK	1284 Kyat
MNT	2788 Tugrik
MOP	7.985 Pataca
MRO	356 Ouguiya
MUR	39.85 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	747.85 Kwacha
MXN	20.901 Mexican Peso
MXV	3.19 Mexican Unidad de Inversion (UDI)
MYR	4.165 Malaysian Ringgit
MZN	72.75 Metical
NAD	15.857 Namibia Dollar
NGN	380.7 Naira
NIO	34.7 Cordoba Oro
NOK	9.3174 Norwegian Krone
NPR	119.58 Nepalese Rupee
NZD	1.493 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.5998 Nuevo Sol
PGK	3.3956 Kina
PHP	48.34 Philippine Peso
PKR	159.11 Pakistan Rupee
PLN	3.8713 Zloty
PYG	6984 Guarani
QAR	3.64 Qatari Rial
RON	4.1475 Leu
RSD	100.19 Serbian Dinar
RUB	77.4572 Russian Ruble
RWF	978.34 Rwanda Franc
SAR	3.7503 Saudi Riyal
SBD	7.8125 Solomon Islands Dollar
SCR	19.24 Seychelles Rupee
SDG	55.0002 Sudanese Pound
SEK	8.7772 Swedish Krona
SGD	1.3575 Singapore Dollar
SHP	0.7689 Saint Helena Pound
SLL	9912.63 Leone
SOS	575 Somali Shilling

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SRD	14.015 Surinam Dollar
SSP	172.7466 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	1256 Syrian Pound
SZL	15.857 Lilangeni
THB	30.99 Baht
TJS	11.3 Somoni
TMT	3.49 New Manat
TND	2.7523 Tunisian Dinar
TOP	2.2341 Pa'anga
TRY	8.4251 Turkish Lira
TTD	6.7138 Trinidad and Tobago Dollar
TWD	28.552 New Taiwan Dollar
TZS	2314 Tanzanian Shilling
UAH	28.339 Hryvnia
UGX	3735 Uganda Shilling
USD	1 US Dollar
UYU	42.83 Peso Uruguayo
UZS	10361.85 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23176 Dong
VUV	111.15 Vatu
WST	2.5316 Tala
XAF	553.81 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	566.59 CFA Franc BCEAO
XPF	101.63 CFP Franc
YER	246.73 Yemeni Rial
ZAR	15.873 Rand
ZMK	5185 Zambian Kwacha
ZWL	79.6322 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 02 November 2020 to

06 November 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	85,664.12	187,586.03	273,250.15
Total	85,664.12	187,586.03	273,250.15

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	13,816	34,813	48,629
Total	13,816	34,813	48,629

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	17,493.72	14,646.21	41,807.49	92,196.54	2,324.93	4,971.18	93,147.74	6,662.33	273,250.15
Total	17,493.72	14,646.21	41,807.49	92,196.54	2,324.93	4,971.18	93,147.74	6,662.33	273,250.15

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,317	5,071	10,251	17,659	699	1,551	11,494	589	48,629
Total	1,317	5,071	10,251	17,659	699	1,551	11,494	589	48,629

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	244,719.27	21,651.87	2,022.69	2,316.96	2,451.86	84.11	3.40	273,250.15
Total	244,719.27	21,651.87	2,022.69	2,316.96	2,451.86	84.11	3.40	273,250.15

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	46,962	1,216	151	116	166	18	1	48,629
Total	46,962	1,216	151	116	166	18	1	48,629

Interest Rate Turnover

Turnover for the period:

02 November 2020 to

06 November 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	18,543.81	345,602.75	364,146.56
Floating vs. Fixed	307,210.22	380,553.69	687,763.92
Overnight Index Swap	82,895.46	28,230.66	111,126.12
Total	408,649.49	754,387.11	1,163,036.60

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	178	2,050	2,228
Floating vs. Fixed	6,734	3,621	10,355
Overnight Index Swap	390	113	503
Total	7,302	5,784	13,085

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	52,387.80	0.00	7,306.17	2,260.33	11,719.69	3,958.98	286,513.60	364,146.56
Floating vs. Fixed	93,633.70	80,110.38	7,896.11	1,425.39	16,184.09	54,644.02	433,870.22	687,763.92
Overnight Index Swap	7,019.34	0.00	3,568.83	0.00	238.87	0.00	100,299.08	111,126.12
Total	153,040.84	80,110.38	18,771.11	3,685.72	28,142.64	58,603.00	820,682.91	1,163,036.60

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	719	0	120	29	113	175	1,072	2,228
Floating vs. Fixed	1,526	2,168	181	27	213	1,422	4,819	10,355
Overnight Index Swap	31	0	11	0	8	0	454	503
Total	2,276	2,168	312	56	333	1,597	6,344	13,085

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	268,627.55	56,089.36	25,905.55	8,481.44	2,994.68	1,138.51	909.47	364,146.56
Floating vs. Fixed	328,909.76	138,661.99	117,846.04	74,228.11	20,908.81	2,116.35	5,092.86	687,763.92
Overnight Index Swap	91,497.92	7,130.88	9,070.84	3,180.49	214.63	1.36	30.00	111,126.12
Total	689,035.23	201,882.23	152,822.43	85,890.04	24,118.11	3,256.22	6,032.34	1,163,036.60

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	234	239	539	486	242	146	343	2,228
Floating vs. Fixed	1,164	1,376	2,594	3,511	918	167	628	10,355
Overnight Index Swap	85	58	199	147	8	4	3	503
Total	1,482	1,673	3,331	4,143	1,167	317	973	13,085