

Foreign Exchange Position

Positions as at: 13 November 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	387,925.62	995,058.79	1,382,984.40
Total	387,925.62	995,058.79	1,382,984.40

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	49,288	149,855	199,143
Total	49,288	149,855	199,143

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	129,519.20	47,386.86	195,370.02	341,312.08	16,223.90	27,947.19	578,994.38	46,230.77	1,382,984.40
Total	129,519.20	47,386.86	195,370.02	341,312.08	16,223.90	27,947.19	578,994.38	46,230.77	1,382,984.40

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,951	14,796	36,598	66,811	3,423	8,550	55,876	5,139	199,143
Total	7,951	14,796	36,598	66,811	3,423	8,550	55,876	5,139	199,143

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	1,064,814.10	195,324.57	60,071.99	38,136.43	17,199.65	6,527.55	910.10	1,382,984.40
Total	1,064,814.10	195,324.57	60,071.99	38,136.43	17,199.65	6,527.55	910.10	1,382,984.40

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	176,836	12,075	4,337	3,096	1,950	785	64	199,143
Total	176,836	12,075	4,337	3,096	1,950	785	64	199,143

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	76.81	Afghani
ALL	104.81	Lek
AMD	493.76	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	660.07	Kwanza
ARS	79.322	Argentine Peso
AUD	1.3731	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.661	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.4	Taka
BGN	1.66	Bulgarian Lev
BHD	0.3766	Bahraini Dinar
BIF	1922.75	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

13 November 2020

BND	1.349	Brunei Dollar
BOB	6.82	Boliviano
BRL	5.391	Brazilian Real
BSD	1	Bahamian Dollar
BTN	74.3554	Ngultrum
BWP	11.1483	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.3062	Canadian Dollar
CDF	1946	Congolese Franc
CHF	0.9173	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	754.2	Chilean Peso
CNY	6.6301	Yuan Renminbi
COP	3634	Colombian Peso
COU	0.0754	Unidad de Valor Real
CRC	610.95	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	93.64	Cape Verde Escudo
CZK	22.411	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.3211	Danish Krone
DOP	58.34	Dominican Peso
DZD	128.313	Algerian Dinar
EGP	15.6	Egyptian Pound
ERN	15	Nakfa
ETB	37.7279	Ethiopian Birr
EUR	0.849	Euro
FJD	2.0648	Fiji Dollar
FKP	0.7534	Falkland Islands Pound
GBP	0.7561	Pound Sterling
GEL	3.2954	Lari
GHS	5.78	Cedi
GIP	0.7535	Gibraltar Pound
GMD	51.8	Dalasi
GNF	9741	Guinea Franc
GTQ	7.765	Quetzal
GYD	207.58	Guyana Dollar
HKD	7.7543	Hong Kong Dollar
HNL	24.2554	Lempira
HRK	6.4193	Croatian Kuna
HTG	63.2567	Gourde
HUF	301.32	Forint
IDR	14070	Rupiah
ILS	3.3735	New Israeli Sheqel
INR	74.439	Indian Rupee

Foreign Exchange Position

Positions as at:

13 November 2020

IQD	1187.62	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	137.49	Iceland Krona
JMD	146.86	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	105.42	Yen
KES	108.75	Kenyan Shilling
KGS	84.1165	Som
KHR	4034.8122	Riel
KMF	418.24	Comoro Franc
KPW	130	North Korean Won
KRW	1112.39	Won
KWD	0.3055	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	427.07	Tenge
LAK	9237.49	Kip
LBP	1505.7	Lebanese Pound
LKR	184.55	Sri Lanka Rupee
LRD	164	Liberian Dollar
LSL	15.625	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3505	Libyan Dinar
MAD	9.1669	Moroccan Dirham
MDL	16.997	Moldovan Leu
MGA	3893	Malagasy Ariary
MKD	52.25	Denar
MMK	1294	Kyat
MNT	2794	Tugrik
MOP	7.987	Pataca
MRO	356	Ouguiya
MUR	39.8	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	751.49	Kwacha
MXN	20.464	Mexican Peso
MXV	3.1053	Mexican Unidad de Inversion (UDI)
MYR	4.127	Malaysian Ringgit
MZN	72.7	Metical
NAD	15.622	Namibia Dollar
NGN	380.7	Naira
NIO	34.7	Cordoba Oro
NOK	9.0859	Norwegian Krone
NPR	119.01	Nepalese Rupee
NZD	1.4529	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.6217	Nuevo Sol

Foreign Exchange Position

Positions as at:

13 November 2020

PGK	3.3956	Kina
PHP	48.52	Philippine Peso
PKR	157.38	Pakistan Rupee
PLN	3.8036	Zloty
PYG	6998	Guarani
QAR	3.6415	Qatari Rial
RON	4.129	Leu
RSD	99.67	Serbian Dinar
RUB	77.01	Russian Ruble
RWF	979.708	Rwanda Franc
SAR	3.7504	Saudi Riyal
SBD	7.7821	Solomon Islands Dollar
SCR	20.5014	Seychelles Rupee
SDG	55.0002	Sudanese Pound
SEK	8.6211	Swedish Krona
SGD	1.349	Singapore Dollar
SHP	0.7553	Saint Helena Pound
SLL	9953.17	Leone
SOS	575	Somali Shilling
SRD	14.018	Surinam Dollar
SSP	173.2936	South Sudanese Pound
STD	21005	Dobra
SVC	8.715	El Salvador Colon
SYP	1256	Syrian Pound
SZL	15.623	Lilangeni
THB	30.33	Baht
TJS	11.32	Somoni
TMT	3.49	New Manat
TND	2.7534	Tunisian Dinar
TOP	2.2202	Pa'anga
TRY	7.7966	Turkish Lira
TTD	6.7444	Trinidad and Tobago Dollar
TWD	28.512	New Taiwan Dollar
TZS	2314	Tanzanian Shilling
UAH	28.189	Hryvnia
UGX	3692.6	Uganda Shilling
USD	1	US Dollar
UYU	42.85	Peso Uruguayo
UZS	10340.3	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23175	Dong
VUV	111.14	Vatu
WST	2.5056	Tala
XAF	551.32	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	552.15	CFA Franc BCEAO
XPF	101.17	CFP Franc

Foreign Exchange Position

Positions as at:

13 November 2020

YER	246.16	Yemeni Rial
ZAR	15.6204	Rand
ZMK	5185	Zambian Kwacha
ZWL	79.6322	Zimbabwe Dollar

Interest Rate Position

Positions as at:

13 November 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	855,861.35	452,131.59	1,307,992.94
Floating vs. Fixed	8,723,439.35	3,948,759.40	12,672,198.75
Overnight Index Swap	723,609.67	391,734.63	1,115,344.29
Total	10,302,910.37	4,792,625.62	15,095,535.99

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,528	4,609	17,136
Floating vs. Fixed	214,786	122,687	337,472
Overnight Index Swap	11,581	7,393	18,974
Total	238,894	134,688	373,582

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	319,659.24	120.51	46,436.43	7,926.47	218,093.02	148,039.40	567,717.86	1,307,992.94
Floating vs. Fixed	2,240,277.65	2,189,369.66	315,481.28	61,300.11	971,799.04	1,890,140.29	5,003,830.73	12,672,198.75
Overnight Index Swap	148,707.58	0.00	118,303.85	741.50	40,644.27	25.79	806,921.30	1,115,344.29
Total	2,708,644.47	2,189,490.17	480,221.56	69,968.08	1,230,536.33	2,038,205.48	6,378,469.90	15,095,535.99

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,977	2	197	81	2,476	4,373	6,030	17,136
Floating vs. Fixed	74,088	68,100	5,283	1,425	14,699	59,518	114,360	337,472
Overnight Index Swap	887	0	638	27	329	2	17,091	18,974
Total	78,952	68,102	6,118	1,533	17,504	63,893	137,481	373,582

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	475,589.39	235,158.27	338,952.93	193,754.40	35,599.64	18,237.41	10,700.90	1,307,992.94
Floating vs. Fixed	5,248,510.02	1,959,696.00	3,395,015.44	1,596,692.93	205,582.58	127,169.96	139,531.82	12,672,198.75
Overnight Index Swap	807,699.64	119,151.12	157,259.70	26,366.62	2,294.32	1,436.95	1,135.94	1,115,344.29
Total	6,531,799.06	2,314,005.39	3,891,228.07	1,816,813.95	243,476.55	146,844.32	151,368.66	15,095,535.99

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	3,231	2,608	5,057	3,820	984	744	692	17,136
Floating vs. Fixed	68,515	44,632	131,193	71,461	9,277	5,749	6,647	337,472
Overnight Index Swap	5,842	3,876	8,264	763	94	83	52	18,974
Total	77,588	51,116	144,514	76,044	10,355	6,576	7,391	373,582

Foreign Exchange Rate

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AED	3.6728	UAE Dirham

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ALL	104.81	Lek
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LKR	184.55	Sri Lanka Rupee
LRD	164	Liberian Dollar
LSL	15.625	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3505	Libyan Dinar

Interest Rate Position

Positions as at:

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MAD	9.1669	Moroccan Dirham
MDL	16.997	Moldovan Leu
MGA	3893	Malagasy Ariary
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MMK	1294	Kyat
MNT	2794	Tugrik
MOP	7.987	Pataca
MRO	356	Ouguiya
MUR	39.8	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	751.49	Kwacha
MXN	20.464	Mexican Peso
MXV	3.1053	Mexican Unidad de Inversion (UDI)
MYR	4.127	Malaysian Ringgit
MZN	72.7	Metical
NAD	15.622	Namibia Dollar
NGN	380.7	Naira
NIO	34.7	Cordoba Oro
NOK	9.0859	Norwegian Krone
NPR	119.01	Nepalese Rupee
NZD	1.4529	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.6217	Nuevo Sol
PGK	3.3956	Kina
PHP	48.52	Philippine Peso
PKR	157.38	Pakistan Rupee
PLN	3.8036	Zloty
PYG	6998	Guarani
QAR	3.6415	Qatari Rial
RON	4.129	Leu
RSD	99.67	Serbian Dinar
RUB	77.01	Russian Ruble
RWF	979.708	Rwanda Franc
SAR	3.7504	Saudi Riyal
SBD	7.7821	Solomon Islands Dollar
SCR	20.5014	Seychelles Rupee
SDG	55.0002	Sudanese Pound
SEK	8.6211	Swedish Krona
SGD	1.349	Singapore Dollar
SHP	0.7553	Saint Helena Pound
SLL	9953.17	Leone
SOS	575	Somali Shilling

Interest Rate Position

Positions as at:

13 November 2020

SRD	14.018 Surinam Dollar
SSP	173.2936 South Sudanese Pound
STD	21005 Dobra
SVC	8.715 El Salvador Colon
SYP	1256 Syrian Pound
SZL	15.623 Lilangeni
THB	30.33 Baht
TJS	11.32 Somoni
TMT	3.49 New Manat
TND	2.7534 Tunisian Dinar
TOP	2.2202 Pa'anga
TRY	7.7966 Turkish Lira
TTD	6.7444 Trinidad and Tobago Dollar
TWD	28.512 New Taiwan Dollar
TZS	2314 Tanzanian Shilling
UAH	28.189 Hryvnia
UGX	3692.6 Uganda Shilling
USD	1 US Dollar
UYU	42.85 Peso Uruguayo
UZS	10340.3 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23175 Dong
VUV	111.14 Vatu
WST	2.5056 Tala
XAF	551.32 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	552.15 CFA Franc BCEAO
XPF	101.17 CFP Franc
YER	246.16 Yemeni Rial
ZAR	15.6204 Rand
ZMK	5185 Zambian Kwacha
ZWL	79.6322 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 09 November 2020 to

13 November 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	73,575.51	179,115.16	252,690.68
Total	73,575.51	179,115.16	252,690.68

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	12,505	34,815	47,320
Total	12,505	34,815	47,320

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	23,813.53	10,944.34	45,574.87	58,914.47	5,180.17	6,830.92	93,638.81	7,793.57	252,690.68
Total	23,813.53	10,944.34	45,574.87	58,914.47	5,180.17	6,830.92	93,638.81	7,793.57	252,690.68

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,653	4,356	8,832	16,191	963	2,286	12,306	735	47,320
Total	1,653	4,356	8,832	16,191	963	2,286	12,306	735	47,320

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	221,129.31	23,961.21	3,667.65	2,021.93	1,829.75	55.82	25.00	252,690.68
Total	221,129.31	23,961.21	3,667.65	2,021.93	1,829.75	55.82	25.00	252,690.68

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	45,303	1,393	239	157	218	9	1	47,320
Total	45,303	1,393	239	157	218	9	1	47,320

Interest Rate Turnover

Turnover for the period:

09 November 2020 to

13 November 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	46,779.53	245,200.99	291,980.52
Floating vs. Fixed	540,790.40	437,730.73	978,521.13
Overnight Index Swap	248,696.81	24,162.86	272,859.67
Total	836,266.75	707,094.57	1,543,361.32

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	283	1,879	2,161
Floating vs. Fixed	10,194	5,495	15,689
Overnight Index Swap	705	143	848
Total	11,182	7,517	18,698

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	48,501.86	0.00	6,486.06	3,144.63	8,051.54	4,725.05	221,071.38	291,980.52
Floating vs. Fixed	114,240.83	91,285.72	7,644.81	1,994.76	20,635.58	63,806.23	678,913.20	978,521.13
Overnight Index Swap	4,416.07	0.00	1,728.65	26.36	0.00	0.00	266,688.59	272,859.67
Total	167,158.76	91,285.72	15,859.52	5,165.76	28,687.12	68,531.28	1,166,673.17	1,543,361.32

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	651	0	55	44	154	187	1,071	2,161
Floating vs. Fixed	2,135	2,694	157	30	287	1,952	8,435	15,689
Overnight Index Swap	27	0	12	1	0	0	808	848
Total	2,813	2,694	224	75	441	2,138	10,314	18,698

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	185,437.52	54,039.43	29,543.41	13,676.64	5,972.42	2,199.77	1,111.33	291,980.52
Floating vs. Fixed	413,604.56	178,176.21	215,158.77	131,903.00	29,488.61	4,363.97	5,826.00	978,521.13
Overnight Index Swap	233,025.17	25,505.48	8,773.10	5,375.01	166.12	14.79	0.00	272,859.67
Total	832,067.25	257,721.12	253,475.28	150,954.64	35,627.16	6,578.54	6,937.33	1,543,361.32

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	267	239	525	485	218	119	309	2,161
Floating vs. Fixed	1,452	1,809	4,518	5,777	1,255	213	666	15,689
Overnight Index Swap	190	135	293	219	8	4	0	848
Total	1,908	2,183	5,336	6,480	1,481	336	975	18,698