

Foreign Exchange Position

Positions as at: 20 November 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	386,792.24	998,019.16	1,384,811.39
Total	386,792.24	998,019.16	1,384,811.39

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	49,030	151,693	200,723
Total	49,030	151,693	200,723

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	127,122.12	48,125.54	201,792.61	345,149.73	15,626.82	26,713.95	573,733.17	46,547.44	1,384,811.39
Total	127,122.12	48,125.54	201,792.61	345,149.73	15,626.82	26,713.95	573,733.17	46,547.44	1,384,811.39

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,782	15,813	36,811	67,949	3,369	8,422	55,422	5,155	200,723
Total	7,782	15,813	36,811	67,949	3,369	8,422	55,422	5,155	200,723

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	1,069,744.98	195,890.46	58,270.64	35,529.45	18,032.66	6,436.33	906.87	1,384,811.39
Total	1,069,744.98	195,890.46	58,270.64	35,529.45	18,032.66	6,436.33	906.87	1,384,811.39

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	177,998	12,775	4,186	3,004	1,920	777	63	200,723
Total	177,998	12,775	4,186	3,004	1,920	777	63	200,723

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	76.89	Afghani
ALL	104.14	Lek
AMD	494.5	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	659.664	Kwanza
ARS	79.991	Argentine Peso
AUD	1.3686	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6463	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.29	Taka
BGN	1.6496	Bulgarian Lev
BHD	0.3766	Bahraini Dinar
BIF	1923.9	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

20 November 2020

BND	1.3419	Brunei Dollar
BOB	6.82	Boliviano
BRL	5.3629	Brazilian Real
BSD	1	Bahamian Dollar
BTN	74.191	Ngultrum
BWP	11.0375	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3081	Canadian Dollar
CDF	1960.85	Congolese Franc
CHF	0.9109	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	758.08	Chilean Peso
CNY	6.5588	Yuan Renminbi
COP	3641.5	Colombian Peso
COU	0.0755	Unidad de Valor Real
CRC	604.75	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	92.82	Cape Verde Escudo
CZK	22.224	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.286	Danish Krone
DOP	58.28	Dominican Peso
DZD	128.16	Algerian Dinar
EGP	15.57	Egyptian Pound
ERN	15	Nakfa
ETB	37.8536	Ethiopian Birr
EUR	0.8435	Euro
FJD	2.0551	Fiji Dollar
FKP	0.7541	Falkland Islands Pound
GBP	0.7533	Pound Sterling
GEL	3.2809	Lari
GHS	5.78	Cedi
GIP	0.7541	Gibraltar Pound
GMD	51.8	Dalasi
GNF	9782	Guinea Franc
GTQ	7.77	Quetzal
GYD	207.58	Guyana Dollar
HKD	7.7526	Hong Kong Dollar
HNL	24.251	Lempira
HRK	6.3812	Croatian Kuna
HTG	63.77	Gourde
HUF	303.89	Forint
IDR	14050	Rupiah
ILS	3.3479	New Israeli Sheqel
INR	74.11	Indian Rupee

Foreign Exchange Position

Positions as at:

20 November 2020

IQD	1187.62	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	136.09	Iceland Krona
JMD	145.89	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	103.83	Yen
KES	109.3	Kenyan Shilling
KGS	84.7725	Som
KHR	4043	Riel
KMF	414.82	Comoro Franc
KPW	130	North Korean Won
KRW	1106.17	Won
KWD	0.3054	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	427.67	Tenge
LAK	9260	Kip
LBP	1505.7	Lebanese Pound
LKR	184.65	Sri Lanka Rupee
LRD	155	Liberian Dollar
LSL	15.4438	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3524	Libyan Dinar
MAD	9.1143	Moroccan Dirham
MDL	16.965	Moldovan Leu
MGA	3835	Malagasy Ariary
MKD	51.72	Denar
MMK	1300	Kyat
MNT	2800	Tugrik
MOP	7.985	Pataca
MRO	356	Ouguiya
MUR	39.6	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	750.79	Kwacha
MXN	20.362	Mexican Peso
MXV	3.0813	Mexican Unidad de Inversion (UDI)
MYR	4.085	Malaysian Ringgit
MZN	72.8	Metical
NAD	15.444	Namibia Dollar
NGN	380.7	Naira
NIO	34.7	Cordoba Oro
NOK	9.0122	Norwegian Krone
NPR	118.71	Nepalese Rupee
NZD	1.4434	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.5697	Nuevo Sol

Foreign Exchange Position

Positions as at:

20 November 2020

PGK	3.4662	Kina
PHP	48.24	Philippine Peso
PKR	158.5	Pakistan Rupee
PLN	3.7659	Zloty
PYG	7001	Guarani
QAR	3.6876	Qatari Rial
RON	4.1085	Leu
RSD	99.08	Serbian Dinar
RUB	75.8493	Russian Ruble
RWF	981.121	Rwanda Franc
SAR	3.75	Saudi Riyal
SBD	7.776	Solomon Islands Dollar
SCR	20.53	Seychelles Rupee
SDG	55.0002	Sudanese Pound
SEK	8.598	Swedish Krona
SGD	1.3419	Singapore Dollar
SHP	0.7527	Saint Helena Pound
SLL	9908.11	Leone
SOS	575	Somali Shilling
SRD	14.018	Surinam Dollar
SSP	173.9965	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	1256	Syrian Pound
SZL	15.447	Lilangeni
THB	30.3	Baht
TJS	11.32	Somoni
TMT	3.49	New Manat
TND	2.743	Tunisian Dinar
TOP	2.2183	Pa'anga
TRY	7.704	Turkish Lira
TTD	6.7493	Trinidad and Tobago Dollar
TWD	28.496	New Taiwan Dollar
TZS	2314	Tanzanian Shilling
UAH	28.17	Hryvnia
UGX	3702.58	Uganda Shilling
USD	1	US Dollar
UYU	42.75	Peso Uruguayo
UZS	10385.93	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23160	Dong
VUV	110.84	Vatu
WST	2.4963	Tala
XAF	549	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	550	CFA Franc BCEAO
XPF	100.51	CFP Franc

Foreign Exchange Position

Positions as at:

20 November 2020

YER	248.04	Yemeni Rial
ZAR	15.4471	Rand
ZMK	20923	Zambian Kwacha
ZWL	79.6667	Zimbabwe Dollar

Interest Rate Position

Positions as at:

20 November 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	865,939.65	372,092.36	1,238,032.01
Floating vs. Fixed	8,586,852.67	3,904,243.23	12,491,095.90
Overnight Index Swap	763,300.87	401,469.24	1,164,770.10
Total	10,216,093.18	4,677,804.83	14,893,898.02

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,484	4,370	16,853
Floating vs. Fixed	213,443	122,640	336,083
Overnight Index Swap	11,716	7,325	19,041
Total	237,642	134,335	371,977

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	311,161.97	121.82	46,620.20	6,757.18	219,408.13	148,102.75	505,859.96	1,238,032.01
Floating vs. Fixed	2,236,496.70	2,215,637.15	318,493.41	60,288.53	940,630.34	1,895,166.18	4,824,383.60	12,491,095.90
Overnight Index Swap	152,770.64	0.00	121,792.49	744.26	43,198.68	25.80	846,238.23	1,164,770.10
Total	2,700,429.31	2,215,758.97	486,906.10	67,789.96	1,203,237.15	2,043,294.72	6,176,481.79	14,893,898.02

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,958	2	183	65	2,440	4,393	5,812	16,853
Floating vs. Fixed	74,048	69,043	5,278	1,414	14,228	59,735	112,338	336,083
Overnight Index Swap	891	0	647	27	333	2	17,141	19,041
Total	78,897	69,045	6,108	1,506	17,001	64,130	135,291	371,977

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	430,480.78	221,416.78	334,388.68	190,569.54	33,833.50	17,264.39	10,078.33	1,238,032.01
Floating vs. Fixed	5,112,350.73	1,935,716.81	3,394,066.85	1,582,690.17	201,316.99	126,241.20	138,713.16	12,491,095.90
Overnight Index Swap	848,963.85	126,546.14	157,740.69	26,519.77	2,393.25	1,445.32	1,161.07	1,164,770.10
Total	6,391,795.36	2,283,679.72	3,886,196.22	1,799,779.48	237,543.75	144,950.92	149,952.56	14,893,898.02

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	3,209	2,576	5,006	3,749	960	721	632	16,853
Floating vs. Fixed	67,812	44,348	131,273	71,143	9,199	5,730	6,579	336,083
Overnight Index Swap	5,816	3,929	8,256	808	94	84	54	19,041
Total	76,837	50,853	144,535	75,700	10,253	6,535	7,265	371,977

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

Interest Rate Position

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ALL	104.14	Lek
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LRD	155	Liberian Dollar
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LYD	1.3524	Libyan Dinar

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MDL	16.965 Moldovan Leu
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MNT	2800 Tugrik
MOP	7.985 Pataca
MRO	356 Ouguiya
MUR	39.6 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	750.79 Kwacha
MXN	20.362 Mexican Peso
MXV	3.0813 Mexican Unidad de Inversion (UDI)
MYR	4.085 Malaysian Ringgit
MZN	72.8 Metical
NAD	15.444 Namibia Dollar
NGN	380.7 Naira
NIO	34.7 Cordoba Oro
NOK	9.0122 Norwegian Krone
NPR	118.71 Nepalese Rupee
NZD	1.4434 New Zealand Dollar
OMR	0.3847 Rial Omani
PAB	1 Balboa
PEN	3.5697 Nuevo Sol
PGK	3.4662 Kina
PHP	48.24 Philippine Peso
PKR	158.5 Pakistan Rupee
PLN	3.7659 Zloty
PYG	7001 Guarani
QAR	3.6876 Qatari Rial
RON	4.1085 Leu
RSD	99.08 Serbian Dinar
RUB	75.8493 Russian Ruble
RWF	981.121 Rwanda Franc
SAR	3.75 Saudi Riyal
SBD	7.776 Solomon Islands Dollar
SCR	20.53 Seychelles Rupee
SDG	55.0002 Sudanese Pound
SEK	8.598 Swedish Krona
SGD	1.3419 Singapore Dollar
SHP	0.7527 Saint Helena Pound
SLL	9908.11 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:

20 November 2020

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SSP	173.9965 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	1256 Syrian Pound
SZL	15.447 Lilangeni
THB	30.3 Baht
TJS	11.32 Somoni
TMT	3.49 New Manat
TND	2.743 Tunisian Dinar
TOP	2.2183 Pa'anga
TRY	7.704 Turkish Lira
TTD	6.7493 Trinidad and Tobago Dollar
TWD	28.496 New Taiwan Dollar
TZS	2314 Tanzanian Shilling
UAH	28.17 Hryvnia
UGX	3702.58 Uganda Shilling
USD	1 US Dollar
UYU	42.75 Peso Uruguayo
UZS	10385.93 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23160 Dong
VUV	110.84 Vatu
WST	2.4963 Tala
XAF	549 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	550 CFA Franc BCEAO
XPF	100.51 CFP Franc
YER	248.04 Yemeni Rial
ZAR	15.4471 Rand
ZMK	20923 Zambian Kwacha
ZWL	79.6667 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

16 November 2020 to

20 November 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	77,041.17	162,020.62	239,061.79
Total	77,041.17	162,020.62	239,061.79

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	10,907	30,027	40,934
Total	10,907	30,027	40,934

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	16,164.78	9,990.26	45,021.07	65,754.07	3,385.00	5,626.76	86,997.23	6,122.62	239,061.79
Total	16,164.78	9,990.26	45,021.07	65,754.07	3,385.00	5,626.76	86,997.23	6,122.62	239,061.79

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,100	3,741	7,137	15,158	742	1,791	10,680	586	40,934
Total	1,100	3,741	7,137	15,158	742	1,791	10,680	586	40,934

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	211,012.97	20,439.69	1,866.75	2,092.74	3,614.27	35.37	0.00	239,061.79
Total	211,012.97	20,439.69	1,866.75	2,092.74	3,614.27	35.37	0.00	239,061.79

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	38,542	1,924	119	132	211	7	0	40,934
Total	38,542	1,924	119	132	211	7	0	40,934

Interest Rate Turnover

Turnover for the period:

16 November 2020 to

20 November 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	59,803.02	162,108.04	221,911.06
Floating vs. Fixed	498,833.24	355,959.78	854,793.02
Overnight Index Swap	111,217.77	27,276.08	138,493.85
Total	669,854.03	545,343.90	1,215,197.93

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	147	1,531	1,677
Floating vs. Fixed	9,171	4,228	13,399
Overnight Index Swap	636	184	820
Total	9,953	5,942	15,895

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	36,579.57	0.00	4,808.85	1,957.57	4,444.43	2,679.86	171,440.79	221,911.06
Floating vs. Fixed	99,583.25	80,077.95	6,765.96	1,770.30	65,649.97	90,062.42	510,883.17	854,793.02
Overnight Index Swap	8,528.15	0.00	4,543.05	0.00	2,897.30	0.00	122,525.35	138,493.85
Total	144,690.97	80,077.95	16,117.86	3,727.86	72,991.70	92,742.28	804,849.31	1,215,197.93

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	538	0	39	28	48	110	914	1,677
Floating vs. Fixed	1,416	2,845	65	25	657	2,010	6,383	13,399
Overnight Index Swap	29	0	15	0	7	0	769	820
Total	1,983	2,845	119	53	712	2,120	8,065	15,895

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	151,955.82	31,056.09	25,222.74	10,136.37	1,710.54	1,106.04	723.45	221,911.06
Floating vs. Fixed	310,025.50	154,206.76	209,452.71	142,292.86	25,116.31	6,358.46	7,340.42	854,793.02
Overnight Index Swap	98,823.82	28,699.04	7,783.37	2,882.18	281.95	1.83	21.67	138,493.85
Total	560,805.14	213,961.89	242,458.82	155,311.41	27,108.80	7,466.32	8,085.54	1,215,197.93

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	186	186	397	407	171	95	236	1,677
Floating vs. Fixed	1,574	1,548	3,880	4,570	1,022	211	596	13,399
Overnight Index Swap	118	151	337	199	7	6	3	820
Total	1,877	1,884	4,614	5,175	1,200	312	835	15,895