

Foreign Exchange Position

Positions as at: 27 November 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	370,287.76	1,006,632.00	1,376,919.76
Total	370,287.76	1,006,632.00	1,376,919.76

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	48,683	153,336	202,019
Total	48,683	153,336	202,019

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	127,758.18	49,803.91	195,208.17	343,969.03	16,687.52	24,533.87	568,532.38	50,426.70	1,376,919.76
Total	127,758.18	49,803.91	195,208.17	343,969.03	16,687.52	24,533.87	568,532.38	50,426.70	1,376,919.76

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,966	16,309	35,462	70,411	3,550	7,738	55,358	5,226	202,019
Total	7,966	16,309	35,462	70,411	3,550	7,738	55,358	5,226	202,019

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	1,071,597.07	189,270.42	54,752.18	37,374.51	16,764.65	6,255.28	905.64	1,376,919.76
Total	1,071,597.07	189,270.42	54,752.18	37,374.51	16,764.65	6,255.28	905.64	1,376,919.76

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	179,449	12,826	3,990	3,054	1,859	779	62	202,019
Total	179,449	12,826	3,990	3,054	1,859	779	62	202,019

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	76.82	Afghani
ALL	103.61	Lek
AMD	505	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	646.375	Kwanza
ARS	80.79	Argentine Peso
AUD	1.3578	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6394	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.46	Taka
BGN	1.6413	Bulgarian Lev
BHD	0.3766	Bahraini Dinar
BIF	1924.93	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

27 November 2020

BND	1.3397	Brunei Dollar
BOB	6.82	Boliviano
BRL	5.3237	Brazilian Real
BSD	1	Bahamian Dollar
BTN	73.927	Ngultrum
BWP	11.0132	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3	Canadian Dollar
CDF	1960.7	Congolese Franc
CHF	0.908	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	764.6	Chilean Peso
CNY	6.575	Yuan Renminbi
COP	3615.7	Colombian Peso
COU	0.0761	Unidad de Valor Real
CRC	598.75	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	92.43	Cape Verde Escudo
CZK	21.931	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.2463	Danish Krone
DOP	58.2	Dominican Peso
DZD	128.11	Algerian Dinar
EGP	15.61	Egyptian Pound
ERN	15	Nakfa
ETB	37.9756	Ethiopian Birr
EUR	0.8392	Euro
FJD	2.0458	Fiji Dollar
FKP	0.7485	Falkland Islands Pound
GBP	0.747	Pound Sterling
GEL	3.3038	Lari
GHS	5.8	Cedi
GIP	0.7485	Gibraltar Pound
GMD	51.8	Dalasi
GNF	9812	Guinea Franc
GTQ	7.785	Quetzal
GYD	207.28	Guyana Dollar
HKD	7.7507	Hong Kong Dollar
HNL	24.209	Lempira
HRK	6.3421	Croatian Kuna
HTG	64.7	Gourde
HUF	302.84	Forint
IDR	14130	Rupiah
ILS	3.3184	New Israeli Sheqel
INR	73.7685	Indian Rupee

Foreign Exchange Position

Positions as at:

27 November 2020

IQD	1187.62	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	134.9	Iceland Krona
JMD	146.38	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	104.45	Yen
KES	109.8	Kenyan Shilling
KGS	84.8	Som
KHR	4038	Riel
KMF	413.48	Comoro Franc
KPW	130	North Korean Won
KRW	1106.21	Won
KWD	0.3051	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	423.42	Tenge
LAK	9255	Kip
LBP	1505.5	Lebanese Pound
LKR	185.6	Sri Lanka Rupee
LRD	156.5	Liberian Dollar
LSL	15.1175	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3521	Libyan Dinar
MAD	9.0877	Moroccan Dirham
MDL	17.1057	Moldovan Leu
MGA	3822.5	Malagasy Ariary
MKD	51.67	Denar
MMK	1290	Kyat
MNT	2803	Tugrik
MOP	7.983	Pataca
MRO	356	Ouguiya
MUR	39.75	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	750.79	Kwacha
MXN	19.939	Mexican Peso
MXV	3.0237	Mexican Unidad de Inversion (UDI)
MYR	4.085	Malaysian Ringgit
MZN	73.15	Metical
NAD	15.118	Namibia Dollar
NGN	380.7	Naira
NIO	34.7	Cordoba Oro
NOK	8.8264	Norwegian Krone
NPR	118.26	Nepalese Rupee
NZD	1.4267	New Zealand Dollar
OMR	0.3846	Rial Omani
PAB	1	Balboa
PEN	3.603	Nuevo Sol

Foreign Exchange Position

Positions as at:

27 November 2020

PGK	3.4072	Kina
PHP	48.03	Philippine Peso
PKR	159.1	Pakistan Rupee
PLN	3.7447	Zloty
PYG	7043.63	Guarani
QAR	3.6415	Qatari Rial
RON	4.0861	Leu
RSD	98.56	Serbian Dinar
RUB	75.461	Russian Ruble
RWF	982.207	Rwanda Franc
SAR	3.75	Saudi Riyal
SBD	7.7519	Solomon Islands Dollar
SCR	20.62	Seychelles Rupee
SDG	55.0002	Sudanese Pound
SEK	8.4846	Swedish Krona
SGD	1.3397	Singapore Dollar
SHP	0.7497	Saint Helena Pound
SLL	9973.3	Leone
SOS	575	Somali Shilling
SRD	14.018	Surinam Dollar
SSP	174.1421	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYR	1256	Syrian Pound
SZL	15.118	Lilangeni
THB	30.28	Baht
TJS	11.325	Somoni
TMT	3.49	New Manat
TND	2.7299	Tunisian Dinar
TOP	2.2129	Pa'anga
TRY	7.9297	Turkish Lira
TTD	6.7429	Trinidad and Tobago Dollar
TWD	28.48	New Taiwan Dollar
TZS	2314	Tanzanian Shilling
UAH	28.429	Hryvnia
UGX	3699	Uganda Shilling
USD	1	US Dollar
UYU	42.62	Peso Uruguayo
UZS	10409.86	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23160	Dong
VUV	111.15	Vatu
WST	2.4851	Tala
XAF	545.07	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	547.75	CFA Franc BCEAO
XPF	100.01	CFP Franc

Foreign Exchange Position

Positions as at:

27 November 2020

YER	245.79	Yemeni Rial
ZAR	15.1237	Rand
ZMK	20960	Zambian Kwacha
ZWL	79.7697	Zimbabwe Dollar

Interest Rate Position

Positions as at:

27 November 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	867,264.52	507,520.59	1,374,785.11
Floating vs. Fixed	8,646,451.36	4,044,086.16	12,690,537.51
Overnight Index Swap	832,978.41	412,593.50	1,245,571.90
Total	10,346,694.28	4,964,200.24	15,310,894.52

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,506	4,965	17,470
Floating vs. Fixed	213,247	123,029	336,275
Overnight Index Swap	11,968	7,295	19,263
Total	237,720	135,288	373,008

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	315,729.45	121.52	64,458.61	7,570.17	221,910.70	148,035.87	616,958.78	1,374,785.11
Floating vs. Fixed	2,256,382.22	2,268,604.84	323,523.55	61,031.84	937,308.54	1,896,413.02	4,947,273.50	12,690,537.51
Overnight Index Swap	148,106.04	0.00	123,199.92	750.53	38,803.91	25.80	934,685.69	1,245,571.90
Total	2,720,217.71	2,268,726.36	511,182.09	69,352.54	1,198,023.15	2,044,474.70	6,498,917.98	15,310,894.52

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,080	2	318	79	2,480	4,409	6,102	17,470
Floating vs. Fixed	73,858	69,887	5,337	1,417	14,288	59,929	111,560	336,275
Overnight Index Swap	871	0	652	27	332	2	17,379	19,263
Total	78,809	69,889	6,307	1,523	17,100	64,340	135,041	373,008

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	530,243.54	243,390.85	344,549.19	194,489.15	34,308.74	17,370.33	10,433.30	1,374,785.11
Floating vs. Fixed	5,252,639.98	1,954,400.69	3,414,751.99	1,595,584.27	206,728.51	126,812.81	139,619.25	12,690,537.51
Overnight Index Swap	940,832.72	112,471.96	159,973.53	27,319.87	2,380.91	1,435.52	1,157.40	1,245,571.90
Total	6,723,716.25	2,310,263.49	3,919,274.71	1,817,393.29	243,418.16	145,618.67	151,209.95	15,310,894.52

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	3,272	2,638	5,129	3,881	1,029	768	753	17,470
Floating vs. Fixed	67,878	44,285	131,113	71,259	9,325	5,795	6,622	336,275
Overnight Index Swap	5,949	3,947	8,318	818	93	84	54	19,263
Total	77,099	50,870	144,560	75,958	10,447	6,647	7,429	373,008

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

Interest Rate Position

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27 November 2020

AFN	76.82	Afghani
ALL	103.61	Lek
AMD	505	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	646.375	Kwanza
ARS	80.79	Argentine Peso
AUD	1.3578	Australian Dollar
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DKK	6.2463	Danish Krone
DOP	58.2	Dominican Peso
DZD	128.11	Algerian Dinar
EGP	15.61	Egyptian Pound
ERN	15	Nakfa

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ETB	37.9756	Ethiopian Birr
EUR	0.8392	Euro
FJD	2.0458	Fiji Dollar
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GBP	0.747	Pound Sterling
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GTQ	7.785	Quetzal
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ILS	3.3184	New Israeli Sheqel
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JPY	104.45	Yen
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KPW	130	North Korean Won
KRW	1106.21	Won
KWD	0.3051	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	423.42	Tenge
LAK	9255	Kip
LBP	1505.5	Lebanese Pound
LKR	185.6	Sri Lanka Rupee
LRD	156.5	Liberian Dollar
LSL	15.1175	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3521	Libyan Dinar

Interest Rate Position

Positions as at:

27 November 2020

MAD	9.0877 Moroccan Dirham
MDL	17.1057 Moldovan Leu
MGA	3822.5 Malagasy Ariary
MKD	51.67 Denar
MMK	1290 Kyat
MNT	2803 Tugrik
MOP	7.983 Pataca
MRO	356 Ouguiya
MUR	39.75 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	750.79 Kwacha
MXN	19.939 Mexican Peso
MXV	3.0237 Mexican Unidad de Inversion (UDI)
MYR	4.085 Malaysian Ringgit
MZN	73.15 Metical
NAD	15.118 Namibia Dollar
NGN	380.7 Naira
NIO	34.7 Cordoba Oro
NOK	8.8264 Norwegian Krone
NPR	118.26 Nepalese Rupee
NZD	1.4267 New Zealand Dollar
OMR	0.3846 Rial Omani
PAB	1 Balboa
PEN	3.603 Nuevo Sol
PGK	3.4072 Kina
PHP	48.03 Philippine Peso
PKR	159.1 Pakistan Rupee
PLN	3.7447 Zloty
PYG	7043.63 Guarani
QAR	3.6415 Qatari Rial
RON	4.0861 Leu
RSD	98.56 Serbian Dinar
RUB	75.461 Russian Ruble
RWF	982.207 Rwanda Franc
SAR	3.75 Saudi Riyal
SBD	7.7519 Solomon Islands Dollar
SCR	20.62 Seychelles Rupee
SDG	55.0002 Sudanese Pound
SEK	8.4846 Swedish Krona
SGD	1.3397 Singapore Dollar
SHP	0.7497 Saint Helena Pound
SLL	9973.3 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:

27 November 2020

SRD	14.018 Surinam Dollar
SSP	174.1421 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	1256 Syrian Pound
SZL	15.118 Lilangeni
THB	30.28 Baht
TJS	11.325 Somoni
TMT	3.49 New Manat
TND	2.7299 Tunisian Dinar
TOP	2.2129 Pa'anga
TRY	7.9297 Turkish Lira
TTD	6.7429 Trinidad and Tobago Dollar
TWD	28.48 New Taiwan Dollar
TZS	2314 Tanzanian Shilling
UAH	28.429 Hryvnia
UGX	3699 Uganda Shilling
USD	1 US Dollar
UYU	42.62 Peso Uruguayo
UZS	10409.86 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23160 Dong
VUV	111.15 Vatu
WST	2.4851 Tala
XAF	545.07 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	547.75 CFA Franc BCEAO
XPF	100.01 CFP Franc
YER	245.79 Yemeni Rial
ZAR	15.1237 Rand
ZMK	20960 Zambian Kwacha
ZWL	79.7697 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 23 November 2020 to

27 November 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	72,699.93	160,653.41	233,353.35
Total	72,699.93	160,653.41	233,353.35

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	11,196	28,589	39,785
Total	11,196	28,589	39,785

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	21,351.39	8,951.37	45,901.00	54,213.30	3,479.07	6,738.93	83,365.19	9,353.10	233,353.35
Total	21,351.39	8,951.37	45,901.00	54,213.30	3,479.07	6,738.93	83,365.19	9,353.10	233,353.35

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,597	2,747	8,609	14,009	693	1,814	9,679	639	39,785
Total	1,597	2,747	8,609	14,009	693	1,814	9,679	639	39,785

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	199,944.92	25,540.98	2,190.80	2,770.73	2,777.74	128.18	0.00	233,353.35
Total	199,944.92	25,540.98	2,190.80	2,770.73	2,777.74	128.18	0.00	233,353.35

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	37,428	1,878	121	157	179	23	0	39,785
Total	37,428	1,878	121	157	179	23	0	39,785

Interest Rate Turnover

Turnover for the period:

23 November 2020 to

27 November 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,569.20	303,848.44	317,417.63
Floating vs. Fixed	451,899.42	493,484.99	945,384.40
Overnight Index Swap	157,647.24	44,395.40	202,042.64
Total	623,115.85	841,728.82	1,464,844.67

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	156	2,126	2,282
Floating vs. Fixed	8,080	4,160	12,240
Overnight Index Swap	751	237	988
Total	8,986	6,523	15,509

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	36,493.61	0.00	36,961.13	2,730.08	8,889.46	2,515.98	229,827.38	317,417.63
Floating vs. Fixed	146,759.26	151,214.85	8,510.12	1,438.07	28,097.33	67,307.49	542,057.29	945,384.40
Overnight Index Swap	2,520.00	0.00	8,254.89	0.00	7.17	0.00	191,260.57	202,042.64
Total	185,772.87	151,214.85	53,726.14	4,168.15	36,993.97	69,823.47	963,145.23	1,464,844.67

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	583	0	292	42	115	137	1,113	2,282
Floating vs. Fixed	1,396	2,553	203	19	246	1,535	6,289	12,240
Overnight Index Swap	14	0	17	0	1	0	956	988
Total	1,993	2,553	512	61	362	1,672	8,357	15,509

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	205,797.67	58,184.60	35,115.27	12,987.72	2,867.42	1,162.24	1,302.72	317,417.63
Floating vs. Fixed	474,386.52	166,233.18	160,539.02	110,460.95	25,522.18	2,262.95	5,979.60	945,384.40
Overnight Index Swap	171,489.31	15,875.55	10,494.49	3,994.85	175.33	0.51	12.60	202,042.64
Total	851,673.50	240,293.33	206,148.79	127,443.51	28,564.93	3,425.70	7,294.91	1,464,844.67

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	241	258	510	479	252	150	393	2,282
Floating vs. Fixed	2,187	1,443	3,021	3,896	941	213	540	12,240
Overnight Index Swap	273	234	297	174	4	4	3	988
Total	2,701	1,935	3,827	4,548	1,197	367	935	15,509