

Foreign Exchange Position

Positions as at: 04 September 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	359,816.84	928,808.58	1,288,625.42
Total	359,816.84	928,808.58	1,288,625.42

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	41,148	128,239	169,387
Total	41,148	128,239	169,387

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	132,993.88	58,848.67	174,651.70	328,122.20	16,277.14	24,652.33	506,472.97	46,606.54	1,288,625.42
Total	132,993.88	58,848.67	174,651.70	328,122.20	16,277.14	24,652.33	506,472.97	46,606.54	1,288,625.42

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,077	15,324	32,650	50,953	3,660	6,438	46,654	5,631	169,387
Total	8,077	15,324	32,650	50,953	3,660	6,438	46,654	5,631	169,387

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	939,831.78	207,184.70	82,798.47	35,097.14	15,999.36	6,787.14	926.83	1,288,625.42
Total	939,831.78	207,184.70	82,798.47	35,097.14	15,999.36	6,787.14	926.83	1,288,625.42

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	145,474	13,059	5,449	2,667	1,840	829	69	169,387
Total	145,474	13,059	5,449	2,667	1,840	829	69	169,387

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	76.74	Afghani
ALL	104.31	Lek
AMD	486.29	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	604.554	Kwanza
ARS	74.31	Argentine Peso
AUD	1.3624	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6275	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.63	Taka
BGN	1.6496	Bulgarian Lev

Foreign Exchange Position

Positions as at:

04 September 2020

BHD	0.3762	Bahraini Dinar
BIF	1910.62	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3624	Brunei Dollar
BOB	6.83	Boliviano
BRL	5.3403	Brazilian Real
BSD	1	Bahamian Dollar
BTN	73.1463	Ngultrum
BWP	11.4943	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3042	Canadian Dollar
CDF	1955.99	Congolese Franc
CHF	0.9105	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	771.18	Chilean Peso
CNY	6.8375	Yuan Renminbi
COP	3656	Colombian Peso
COU	0.0746	Unidad de Valor Real
CRC	594.8	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	92.94	Cape Verde Escudo
CZK	22.192	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.2757	Danish Krone
DOP	58.36	Dominican Peso
DZD	127.382	Algerian Dinar
EGP	15.81	Egyptian Pound
ERN	15	Nakfa
ETB	36.2729	Ethiopian Birr
EUR	0.8434	Euro
FJD	2.1017	Fiji Dollar
FKP	0.7477	Falkland Islands Pound
GBP	0.749	Pound Sterling
GEL	3.0651	Lari
GHS	5.73	Cedi
GIP	0.7476	Gibraltar Pound
GMD	51.8	Dalasi
GNF	9636	Guinea Franc
GTQ	7.72	Quetzal
GYD	206.79	Guyana Dollar
HKD	7.7499	Hong Kong Dollar
HNL	24.4555	Lempira

Foreign Exchange Position

Positions as at:

04 September 2020

HRK	6.3523	Croatian Kuna
HTG	111.19	Gourde
HUF	302.01	Forint
IDR	14740	Rupiah
ILS	3.3613	New Israeli Sheqel
INR	73.268	Indian Rupee
IQD	1187.62	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	138.62	Iceland Krona
JMD	147.09	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	106.18	Yen
KES	108.2	Kenyan Shilling
KGS	78.2646	Som
KHR	4097	Riel
KMF	412.23	Comoro Franc
KPW	130	North Korean Won
KRW	1189.13	Won
KWD	0.3053	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	418.92	Tenge
LAK	9073.82	Kip
LBP	1505.7	Lebanese Pound
LKR	185.2	Sri Lanka Rupee
LRD	197	Liberian Dollar
LSL	16.8063	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3592	Libyan Dinar
MAD	9.1771	Moroccan Dirham
MDL	16.417	Moldovan Leu
MGA	3779.13	Malagasy Ariary
MKD	51.87	Denar
MMK	1321	Kyat
MNT	2829	Tugrik
MOP	7.982	Pataca
MRO	356	Ouguiya
MUR	39.3	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	741.11	Kwacha
MXN	21.71	Mexican Peso
MXV	3.33	Mexican Unidad de Inversion (UDI)
MYR	4.143	Malaysian Ringgit
MZN	70.85	Metical

Foreign Exchange Position

Positions as at:

04 September 2020

NAD	16.781	Namibia Dollar
NGN	380.7	Naira
NIO	34.52	Cordoba Oro
NOK	8.8338	Norwegian Krone
NPR	116.84	Nepalese Rupee
NZD	1.4762	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.5348	Nuevo Sol
PGK	3.4843	Kina
PHP	48.55	Philippine Peso
PKR	164.94	Pakistan Rupee
PLN	3.719	Zloty
PYG	6965.53	Guarani
QAR	3.6415	Qatari Rial
RON	4.0831	Leu
RSD	99.11	Serbian Dinar
RUB	75.1463	Russian Ruble
RWF	964.7383	Rwanda Franc
SAR	3.7503	Saudi Riyal
SBD	8.0192	Solomon Islands Dollar
SCR	17.88	Seychelles Rupee
SDG	55.0002	Sudanese Pound
SEK	8.7075	Swedish Krona
SGD	1.3624	Singapore Dollar
SHP	0.7485	Saint Helena Pound
SLL	9702.01	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	162.4231	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYR	1256	Syrian Pound
SZL	16.809	Lilangeni
THB	31.32	Baht
TJS	10.315	Somoni
TMT	3.49	New Manat
TND	2.7404	Tunisian Dinar
TOP	2.1891	Pa'anga
TRY	7.3822	Turkish Lira
TTD	6.7285	Trinidad and Tobago Dollar
TWD	29.357	New Taiwan Dollar
TZS	2315	Tanzanian Shilling
UAH	27.634	Hryvnia

Foreign Exchange Position

Positions as at:

04 September 2020

UGX	3680	Uganda Shilling
USD	1	US Dollar
UYU	42.67	Peso Uruguayo
UZS	10265.08	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23174	Dong
VUV	109.45	Vatu
WST	2.5157	Tala
XAF	547.74	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	548.75	CFA Franc BCEAO
XPF	99.45	CFP Franc
YER	246.75	Yemeni Rial
ZAR	16.7988	Rand
ZMK	19580	Zambian Kwacha
ZWL	81.2379	Zimbabwe Dollar

Interest Rate Position

Positions as at:

04 September 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	879,410.11	344,470.82	1,223,880.93
Floating vs. Fixed	9,043,934.20	3,940,272.56	12,984,206.76
Overnight Index Swap	668,880.09	476,818.28	1,145,698.37
Total	10,592,224.41	4,761,561.66	15,353,786.06

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,575	4,095	16,669
Floating vs. Fixed	220,003	125,184	345,187
Overnight Index Swap	12,102	7,773	19,875
Total	244,679	137,052	381,731

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	311,673.79	116.86	42,069.59	5,874.58	220,804.40	155,126.61	488,215.11	1,223,880.93
Floating vs. Fixed	2,240,073.37	1,959,641.54	304,756.09	56,573.27	1,153,359.44	2,381,355.60	4,888,447.46	12,984,206.76
Overnight Index Swap	151,636.34	0.00	131,125.85	297.81	43,809.27	33.81	818,795.29	1,145,698.37
Total	2,703,383.50	1,959,758.39	477,951.53	62,745.67	1,417,973.11	2,536,516.01	6,195,457.86	15,353,786.06

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,768	2	198	63	2,474	4,332	5,832	16,669
Floating vs. Fixed	72,912	62,493	5,250	1,363	15,679	70,833	116,658	345,187
Overnight Index Swap	777	0	635	8	331	7	18,117	19,875
Total	77,457	62,495	6,083	1,434	18,484	75,172	140,607	381,731

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	416,308.64	215,568.78	341,209.44	191,753.37	31,365.15	16,940.17	10,735.39	1,223,880.93
Floating vs. Fixed	5,385,908.21	2,075,853.03	3,412,115.22	1,639,591.00	201,624.22	130,340.47	138,774.60	12,984,206.76
Overnight Index Swap	848,667.94	111,438.83	157,808.84	23,635.24	1,791.01	1,315.65	1,040.88	1,145,698.37
Total	6,650,884.78	2,402,860.64	3,911,133.50	1,854,979.62	234,780.37	148,596.29	150,550.87	15,353,786.06

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	3,289	2,584	4,931	3,677	882	704	602	16,669
Floating vs. Fixed	71,827	47,104	130,643	73,969	9,382	5,780	6,484	345,187
Overnight Index Swap	6,014	4,188	8,661	848	62	66	36	19,875
Total	81,130	53,876	144,235	78,494	10,326	6,550	7,122	381,731

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Foreign Exchange Rate

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CUC	1	Peso Convertible
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CVE	92.94	Cape Verde Escudo
CZK	22.192	Czech Koruna
DJF	177.5	Djibouti Franc
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ISK	138.62	Iceland Krona
JMD	147.09	Jamaican Dollar
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JPY	106.18	Yen
KES	108.2	Kenyan Shilling
KGS	78.2646	Som
KHR	4097	Riel
KMF	412.23	Comoro Franc
KPW	130	North Korean Won

Interest Rate Position

Positions as at:

04 September 2020

KRW	1189.13 Won
KWD	0.3053 Kuwaiti Dinar
KYD	0.825 Cayman Islands Dollar
KZT	418.92 Tenge
LAK	9073.82 Kip
LBP	1505.7 Lebanese Pound
LKR	185.2 Sri Lanka Rupee
LRD	197 Liberian Dollar
LSL	16.8063 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	1.3592 Libyan Dinar
MAD	9.1771 Moroccan Dirham
MDL	16.417 Moldovan Leu
MGA	3779.13 Malagasy Ariary
MKD	51.87 Denar
MMK	1321 Kyat
MNT	2829 Tugrik
MOP	7.982 Pataca
MRO	356 Ouguiya
MUR	39.3 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	741.11 Kwacha
MXN	21.71 Mexican Peso
MXV	3.33 Mexican Unidad de Inversion (UDI)
MYR	4.143 Malaysian Ringgit
MZN	70.85 Metical
NAD	16.781 Namibia Dollar
NGN	380.7 Naira
NIO	34.52 Cordoba Oro
NOK	8.8338 Norwegian Krone
NPR	116.84 Nepalese Rupee
NZD	1.4762 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.5348 Nuevo Sol
PGK	3.4843 Kina
PHP	48.55 Philippine Peso
PKR	164.94 Pakistan Rupee

Interest Rate Position

Positions as at:

04 September 2020

PLN	3.719 Zloty
PYG	6965.53 Guarani
QAR	3.6415 Qatari Rial
RON	4.0831 Leu
RSD	99.11 Serbian Dinar
RUB	75.1463 Russian Ruble
RWF	964.7383 Rwanda Franc
SAR	3.7503 Saudi Riyal
SBD	8.0192 Solomon Islands Dollar
SCR	17.88 Seychelles Rupee
SDG	55.0002 Sudanese Pound
SEK	8.7075 Swedish Krona
SGD	1.3624 Singapore Dollar
SHP	0.7485 Saint Helena Pound
SLL	9702.01 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	162.4231 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
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SZL	16.809 Lilangeni
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TJS	10.315 Somoni
TMT	3.49 New Manat
TND	2.7404 Tunisian Dinar
TOP	2.1891 Pa'anga
TRY	7.3822 Turkish Lira
TTD	6.7285 Trinidad and Tobago Dollar
TWD	29.357 New Taiwan Dollar
TZS	2315 Tanzanian Shilling
UAH	27.634 Hryvnia
UGX	3680 Uganda Shilling
USD	1 US Dollar
UYU	42.67 Peso Uruguayo
UZS	10265.08 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23174 Dong
VUV	109.45 Vatu

Interest Rate Position

Positions as at:

04 September 2020

WST	2.5157 Tala
XAF	547.74 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	548.75 CFA Franc BCEAO
XPF	99.45 CFP Franc
YER	246.75 Yemeni Rial
ZAR	16.7988 Rand
ZMK	19580 Zambian Kwacha
ZWL	81.2379 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

31 August 2020 to

04 September 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	76,528.09	152,051.47	228,579.56
Total	76,528.09	152,051.47	228,579.56

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	12,183	30,246	42,429
Total	12,183	30,246	42,429

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	23,858.97	15,597.11	35,911.62	54,485.47	3,595.23	5,858.67	80,791.17	8,481.34	228,579.56
Total	23,858.97	15,597.11	35,911.62	54,485.47	3,595.23	5,858.67	80,791.17	8,481.34	228,579.56

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,635	4,940	10,123	13,562	863	1,512	9,119	677	42,429
Total	1,635	4,940	10,123	13,562	863	1,512	9,119	677	42,429

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	196,063.46	25,723.36	2,925.67	1,379.42	2,180.16	225.48	82.00	228,579.56
Total	196,063.46	25,723.36	2,925.67	1,379.42	2,180.16	225.48	82.00	228,579.56

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	39,994	2,030	161	75	141	22	7	42,429
Total	39,994	2,030	161	75	141	22	7	42,429

Interest Rate Turnover

Turnover for the period:

31 August 2020 to

04 September 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,860.59	127,120.79	142,981.38
Floating vs. Fixed	494,372.84	260,708.31	755,081.15
Overnight Index Swap	65,300.72	29,256.45	94,557.17
Total	575,534.16	417,085.54	992,619.70

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	250	1,152	1,402
Floating vs. Fixed	9,525	3,611	13,136
Overnight Index Swap	488	120	607
Total	10,262	4,883	15,144

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	22,756.77	0.00	3,686.59	2,050.55	7,304.71	7,294.01	99,888.75	142,981.38
Floating vs. Fixed	104,405.43	119,031.32	5,221.50	2,557.39	45,268.67	85,948.15	392,648.68	755,081.15
Overnight Index Swap	15,211.00	0.00	5,332.23	1.35	99.48	0.00	73,913.11	94,557.17
Total	142,373.20	119,031.32	14,240.33	4,609.29	52,672.86	93,242.17	566,450.53	992,619.70

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	389	0	54	43	60	166	690	1,402
Floating vs. Fixed	1,541	2,922	94	40	314	2,198	6,027	13,136
Overnight Index Swap	34	0	12	2	4	0	555	607
Total	1,964	2,922	160	85	378	2,364	7,272	15,144

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	93,769.88	20,068.95	17,682.41	7,738.77	1,808.88	954.10	958.39	142,981.38
Floating vs. Fixed	325,040.73	129,597.21	161,487.78	108,084.59	21,823.52	4,327.89	4,719.42	755,081.15
Overnight Index Swap	81,042.42	5,758.47	4,875.50	2,711.67	59.10	62.19	47.83	94,557.17
Total	499,853.03	155,424.63	184,045.69	118,535.02	23,691.51	5,344.18	5,725.65	992,619.70

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	157	188	319	284	144	92	218	1,402
Floating vs. Fixed	2,072	1,706	3,501	4,435	909	123	391	13,136
Overnight Index Swap	81	92	238	177	9	6	5	607
Total	2,309	1,986	4,058	4,896	1,062	221	614	15,144