

Foreign Exchange Position

Positions as at: 11 September 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	378,783.33	957,102.27	1,335,885.60
Total	378,783.33	957,102.27	1,335,885.60

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	41,882	133,663	175,545
Total	41,882	133,663	175,545

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	133,109.46	59,471.12	183,321.22	340,632.06	17,375.30	25,074.86	528,360.73	48,540.87	1,335,885.60
Total	133,109.46	59,471.12	183,321.22	340,632.06	17,375.30	25,074.86	528,360.73	48,540.87	1,335,885.60

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,029	16,169	34,437	52,007	3,904	6,668	48,540	5,791	175,545
Total	8,029	16,169	34,437	52,007	3,904	6,668	48,540	5,791	175,545

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	970,110.64	226,802.23	79,524.46	35,666.06	16,032.53	6,825.16	924.53	1,335,885.60
Total	970,110.64	226,802.23	79,524.46	35,666.06	16,032.53	6,825.16	924.53	1,335,885.60

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	150,034	14,815	5,320	2,604	1,891	814	67	175,545
Total	150,034	14,815	5,320	2,604	1,891	814	67	175,545

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	76.45	Afghani
ALL	104.76	Lek
AMD	487.81	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	619.48	Kwanza
ARS	74.61	Argentine Peso
AUD	1.3729	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.652	Convertible Mark
BBD	1.995	Barbados Dollar
BDT	84.63	Taka
BGN	1.6569	Bulgarian Lev
BHD	0.377	Bahraini Dinar
BIF	1910.62	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

11 September 2020

BND	1.3663	Brunei Dollar
BOB	6.83	Boliviano
BRL	5.3078	Brazilian Real
BSD	1	Bahamian Dollar
BTN	73.602	Ngultrum
BWP	11.4548	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.3141	Canadian Dollar
CDF	1945.7	Congolese Franc
CHF	0.9123	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	765.66	Chilean Peso
CNY	6.8308	Yuan Renminbi
COP	3705.34	Colombian Peso
COU	0.0731	Unidad de Valor Real
CRC	594.97	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	93.25	Cape Verde Escudo
CZK	22.42	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.3031	Danish Krone
DOP	58.15	Dominican Peso
DZD	128.443	Algerian Dinar
EGP	15.73	Egyptian Pound
ERN	15	Nakfa
ETB	36.4436	Ethiopian Birr
EUR	0.8472	Euro
FJD	2.1128	Fiji Dollar
FKP	0.769	Falkland Islands Pound
GBP	0.769	Pound Sterling
GEL	3.0838	Lari
GHS	5.73	Cedi
GIP	0.7731	Gibraltar Pound
GMD	51.8	Dalasi
GNF	9649.66	Guinea Franc
GTQ	7.738	Quetzal
GYD	207.78	Guyana Dollar
HKD	7.7503	Hong Kong Dollar
HNL	24.4474	Lempira
HRK	6.3794	Croatian Kuna
HTG	107.929	Gourde
HUF	302.22	Forint
IDR	14780	Rupiah
ILS	3.3949	New Israeli Sheqel
INR	73.3	Indian Rupee

Foreign Exchange Position

Positions as at:

11 September 2020

IQD	1187.62	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	140.33	Iceland Krona
JMD	143.09	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	106.17	Yen
KES	108.35	Kenyan Shilling
KGS	79.0828	Som
KHR	4083.816	Riel
KMF	412.1	Comoro Franc
KPW	130	North Korean Won
KRW	1184.79	Won
KWD	0.3055	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	427.27	Tenge
LAK	9086.79	Kip
LBP	1503.99	Lebanese Pound
LKR	184.35	Sri Lanka Rupee
LRD	198	Liberian Dollar
LSL	16.6013	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3633	Libyan Dinar
MAD	9.182	Moroccan Dirham
MDL	16.4969	Moldovan Leu
MGA	3820	Malagasy Ariary
MKD	51.96	Denar
MMK	1330	Kyat
MNT	2794	Tugrik
MOP	7.981	Pataca
MRO	356	Ouguiya
MUR	39.6	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	740.97	Kwacha
MXN	21.352	Mexican Peso
MXV	3.2691	Mexican Unidad de Inversion (UDI)
MYR	4.169	Malaysian Ringgit
MZN	71.2	Metical
NAD	16.606	Namibia Dollar
NGN	380.7	Naira
NIO	34.66	Cordoba Oro
NOK	9.0158	Norwegian Krone
NPR	117.65	Nepalese Rupee
NZD	1.4959	New Zealand Dollar
OMR	0.385	Rial Omani
PAB	1	Balboa
PEN	3.5368	Nuevo Sol

Foreign Exchange Position

Positions as at:

11 September 2020

PGK	3.3956	Kina
PHP	48.6	Philippine Peso
PKR	165.93	Pakistan Rupee
PLN	3.762	Zloty
PYG	6978	Guarani
QAR	3.64	Qatari Rial
RON	4.1122	Leu
RSD	99.52	Serbian Dinar
RUB	75.2013	Russian Ruble
RWF	966.191	Rwanda Franc
SAR	3.7507	Saudi Riyal
SBD	7.9681	Solomon Islands Dollar
SCR	17.9	Seychelles Rupee
SDG	55.0002	Sudanese Pound
SEK	8.7424	Swedish Krona
SGD	1.3663	Singapore Dollar
SHP	0.7716	Saint Helena Pound
SLL	9753.8	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	163.4765	South Sudanese Pound
STD	21005	Dobra
SVC	8.732	El Salvador Colon
SYR	1256	Syrian Pound
SZL	16.605	Lilangeni
THB	31.26	Baht
TJS	10.32	Somoni
TMT	3.49	New Manat
TND	2.7449	Tunisian Dinar
TOP	2.208	Pa'anga
TRY	7.4848	Turkish Lira
TTD	6.7	Trinidad and Tobago Dollar
TWD	29.277	New Taiwan Dollar
TZS	2315	Tanzanian Shilling
UAH	27.824	Hryvnia
UGX	3681.2	Uganda Shilling
USD	1	US Dollar
UYU	42.56	Peso Uruguayo
UZS	10248.6	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23175	Dong
VUV	111	Vatu
WST	2.5387	Tala
XAF	550.15	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	552.81	CFA Franc BCEAO
XPF	100.8	CFP Franc

Foreign Exchange Position

Positions as at:

11 September 2020

YER	246.57	Yemeni Rial
ZAR	16.6012	Rand
ZMK	19775	Zambian Kwacha
ZWL	80.6318	Zimbabwe Dollar

Interest Rate Position

Positions as at:

11 September 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	870,294.60	342,113.17	1,212,407.77
Floating vs. Fixed	9,070,693.94	3,932,031.81	13,002,725.75
Overnight Index Swap	665,858.95	470,224.24	1,136,083.20
Total	10,606,847.50	4,744,369.23	15,351,216.72

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,553	4,102	16,654
Floating vs. Fixed	222,227	125,447	347,674
Overnight Index Swap	11,812	7,642	19,454
Total	246,591	137,191	383,782

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	310,149.29	116.97	42,515.17	5,707.85	221,030.41	150,981.00	481,907.08	1,212,407.77
Floating vs. Fixed	2,246,428.59	1,994,195.73	308,593.99	55,521.19	1,116,528.78	2,355,942.74	4,925,514.74	13,002,725.75
Overnight Index Swap	153,238.52	0.00	130,309.08	303.47	45,240.83	33.81	806,957.50	1,136,083.20
Total	2,709,816.40	1,994,312.70	481,418.24	61,532.51	1,382,800.02	2,506,957.54	6,214,379.31	15,351,216.72

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,771	2	199	63	2,468	4,298	5,853	16,654
Floating vs. Fixed	73,071	63,530	5,262	1,367	15,459	70,462	118,524	347,674
Overnight Index Swap	773	0	632	10	330	7	17,702	19,454
Total	77,615	63,532	6,093	1,440	18,257	74,767	142,079	383,782

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	406,980.75	214,901.02	339,607.10	191,832.16	31,692.21	16,810.66	10,583.87	1,212,407.77
Floating vs. Fixed	5,340,157.25	2,094,774.29	3,435,089.58	1,660,654.88	204,696.81	127,984.19	139,368.75	13,002,725.75
Overnight Index Swap	839,351.46	112,861.45	155,606.07	24,090.12	1,840.05	1,294.36	1,039.70	1,136,083.20
Total	6,586,489.46	2,422,536.76	3,930,302.74	1,876,577.16	238,229.08	146,089.21	150,992.32	15,351,216.72

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	3,270	2,565	4,936	3,688	890	702	603	16,654
Floating vs. Fixed	71,726	47,435	131,289	75,263	9,693	5,735	6,535	347,674
Overnight Index Swap	5,986	4,158	8,258	887	63	66	36	19,454
Total	80,982	54,158	144,483	79,838	10,646	6,503	7,174	383,782

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

Interest Rate Position

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ALL	104.76	Lek
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MOP	7.981 Pataca
MRO	356 Ouguiya
MUR	39.6 Mauritian Rupee
MVR	15.42 Rufiyaa
MWK	740.97 Kwacha
MXN	21.352 Mexican Peso
MXV	3.2691 Mexican Unidad de Inversion (UDI)
MYR	4.169 Malaysian Ringgit
MZN	71.2 Metical
NAD	16.606 Namibia Dollar
NGN	380.7 Naira
NIO	34.66 Cordoba Oro
NOK	9.0158 Norwegian Krone
NPR	117.65 Nepalese Rupee
NZD	1.4959 New Zealand Dollar
OMR	0.385 Rial Omani
PAB	1 Balboa
PEN	3.5368 Nuevo Sol
PGK	3.3956 Kina
PHP	48.6 Philippine Peso
PKR	165.93 Pakistan Rupee
PLN	3.762 Zloty
PYG	6978 Guarani
QAR	3.64 Qatari Rial
RON	4.1122 Leu
RSD	99.52 Serbian Dinar
RUB	75.2013 Russian Ruble
RWF	966.191 Rwanda Franc
SAR	3.7507 Saudi Riyal
SBD	7.9681 Solomon Islands Dollar
SCR	17.9 Seychelles Rupee
SDG	55.0002 Sudanese Pound
SEK	8.7424 Swedish Krona
SGD	1.3663 Singapore Dollar
SHP	0.7716 Saint Helena Pound
SLL	9753.8 Leone
SOS	575 Somali Shilling

Interest Rate Position

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11 September 2020

SRD	7.43 Surinam Dollar
SSP	163.4765 South Sudanese Pound
STD	21005 Dobra
SVC	8.732 El Salvador Colon
SYP	1256 Syrian Pound
SZL	16.605 Lilangeni
THB	31.26 Baht
TJS	10.32 Somoni
TMT	3.49 New Manat
TND	2.7449 Tunisian Dinar
TOP	2.208 Pa'anga
TRY	7.4848 Turkish Lira
TTD	6.7 Trinidad and Tobago Dollar
TWD	29.277 New Taiwan Dollar
TZS	2315 Tanzanian Shilling
UAH	27.824 Hryvnia
UGX	3681.2 Uganda Shilling
USD	1 US Dollar
UYU	42.56 Peso Uruguayo
UZS	10248.6 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23175 Dong
VUV	111 Vatu
WST	2.5387 Tala
XAF	550.15 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	552.81 CFA Franc BCEAO
XPF	100.8 CFP Franc
YER	246.57 Yemeni Rial
ZAR	16.6012 Rand
ZMK	19775 Zambian Kwacha
ZWL	80.6318 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 07 September 2020 to

11 September 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	87,521.55	174,238.69	261,760.24
Total	87,521.55	174,238.69	261,760.24

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	10,140	26,776	36,915
Total	10,140	26,776	36,915

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	21,392.41	13,449.98	37,539.36	70,421.50	3,985.11	6,259.45	101,306.59	7,405.84	261,760.24
Total	21,392.41	13,449.98	37,539.36	70,421.50	3,985.11	6,259.45	101,306.59	7,405.84	261,760.24

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,351	4,100	7,588	10,410	912	1,422	10,454	680	36,915
Total	1,351	4,100	7,588	10,410	912	1,422	10,454	680	36,915

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	210,828.14	41,573.31	3,946.41	2,394.97	2,798.81	218.59	0.00	261,760.24
Total	210,828.14	41,573.31	3,946.41	2,394.97	2,798.81	218.59	0.00	261,760.24

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	33,512	2,823	249	113	189	31	0	36,915
Total	33,512	2,823	249	113	189	31	0	36,915

Interest Rate Turnover

Turnover for the period:

07 September 2020 to

11 September 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,060.26	96,414.42	108,474.68
Floating vs. Fixed	591,824.93	314,177.77	906,002.69
Overnight Index Swap	25,188.85	22,268.65	47,457.50
Total	629,074.04	432,860.83	1,061,934.87

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	210	1,088	1,298
Floating vs. Fixed	10,144	4,669	14,812
Overnight Index Swap	483	305	788
Total	10,836	6,062	16,898

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	22,721.30	0.00	4,685.59	1,236.62	5,556.08	4,683.20	69,591.89	108,474.68
Floating vs. Fixed	84,470.72	121,097.95	10,591.47	1,432.37	67,098.51	132,212.03	489,099.64	906,002.69
Overnight Index Swap	8,600.20	0.00	1,088.71	540.20	3,908.83	0.00	33,319.56	47,457.50
Total	115,792.22	121,097.95	16,365.77	3,209.20	76,563.41	136,895.23	592,011.09	1,061,934.87

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	372	0	71	40	55	146	614	1,298
Floating vs. Fixed	1,213	3,065	110	33	326	2,952	7,115	14,812
Overnight Index Swap	21	0	3	3	8	0	753	788
Total	1,606	3,065	184	76	389	3,097	8,482	16,898

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	62,024.75	19,653.85	15,878.07	8,056.49	1,906.81	459.94	494.77	108,474.68
Floating vs. Fixed	389,745.27	172,717.07	175,930.67	138,353.41	21,909.06	918.26	6,428.95	906,002.69
Overnight Index Swap	30,353.88	8,515.84	4,140.60	4,292.08	144.81	0.87	9.42	47,457.50
Total	482,123.90	200,886.75	195,949.34	150,701.98	23,960.68	1,379.08	6,933.14	1,061,934.87

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	153	153	335	270	126	75	187	1,298
Floating vs. Fixed	1,854	1,885	3,651	5,842	1,032	110	440	14,812
Overnight Index Swap	77	104	240	359	5	2	2	788
Total	2,083	2,141	4,225	6,471	1,163	187	629	16,898