

Foreign Exchange Position

Positions as at: 18 September 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	350,682.33	886,218.95	1,236,901.28
Total	350,682.33	886,218.95	1,236,901.28

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	42,908	123,769	166,677
Total	42,908	123,769	166,677

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	128,548.30	50,308.89	171,777.33	297,864.50	12,720.60	20,301.25	510,535.52	44,844.89	1,236,901.28
Total	128,548.30	50,308.89	171,777.33	297,864.50	12,720.60	20,301.25	510,535.52	44,844.89	1,236,901.28

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,489	15,497	34,692	50,178	2,608	5,810	45,676	4,727	166,677
Total	7,489	15,497	34,692	50,178	2,608	5,810	45,676	4,727	166,677

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	918,571.81	186,320.39	75,202.27	33,357.33	15,827.56	6,697.40	924.52	1,236,901.28
Total	918,571.81	186,320.39	75,202.27	33,357.33	15,827.56	6,697.40	924.52	1,236,901.28

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	145,778	10,496	5,141	2,499	1,898	798	67	166,677
Total	145,778	10,496	5,141	2,499	1,898	798	67	166,677

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	76.58	Afghani
ALL	104.61	Lek
AMD	483.91	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	612.7	Kwanza
ARS	75.09	Argentine Peso
AUD	1.3686	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6559	Convertible Mark
BBD	1.995	Barbados Dollar
BDT	84.63	Taka
BGN	1.6549	Bulgarian Lev
BHD	0.3762	Bahraini Dinar
BIF	1913.05	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

18 September 2020

BND	1.3585	Brunei Dollar
BOB	6.83	Boliviano
BRL	5.2377	Brazilian Real
BSD	1	Bahamian Dollar
BTN	73.535	Ngultrum
BWP	11.274	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.3176	Canadian Dollar
CDF	1944.6	Congolese Franc
CHF	0.9092	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	758.94	Chilean Peso
CNY	6.7529	Yuan Renminbi
COP	3686.31	Colombian Peso
COU	0.0745	Unidad de Valor Real
CRC	594	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	93.21	Cape Verde Escudo
CZK	22.583	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.2957	Danish Krone
DOP	58.1	Dominican Peso
DZD	128.6	Algerian Dinar
EGP	15.71	Egyptian Pound
ERN	15	Nakfa
ETB	36.5279	Ethiopian Birr
EUR	0.8462	Euro
FJD	2.1079	Fiji Dollar
FKP	0.7701	Falkland Islands Pound
GBP	0.7711	Pound Sterling
GEL	3.1537	Lari
GHS	5.74	Cedi
GIP	0.7703	Gibraltar Pound
GMD	51.8	Dalasi
GNF	9698	Guinea Franc
GTQ	7.75	Quetzal
GYD	207.78	Guyana Dollar
HKD	7.7501	Hong Kong Dollar
HNL	24.4333	Lempira
HRK	6.3814	Croatian Kuna
HTG	103.487	Gourde
HUF	303.78	Forint
IDR	14825	Rupiah
ILS	3.4185	New Israeli Sheqel
INR	73.53	Indian Rupee

Foreign Exchange Position

Positions as at:

18 September 2020

IQD	1187.62	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	135.95	Iceland Krona
JMD	140.96	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	104.94	Yen
KES	108.25	Kenyan Shilling
KGS	79.0422	Som
KHR	4072.838	Riel
KMF	412.02	Comoro Franc
KPW	130	North Korean Won
KRW	1172.88	Won
KWD	0.3051	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	424.47	Tenge
LAK	9077.81	Kip
LBP	1503.99	Lebanese Pound
LKR	184.9	Sri Lanka Rupee
LRD	197.04	Liberian Dollar
LSL	16.24	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3578	Libyan Dinar
MAD	9.2359	Moroccan Dirham
MDL	16.467	Moldovan Leu
MGA	3830	Malagasy Ariary
MKD	51.99	Denar
MMK	1316	Kyat
MNT	2829	Tugrik
MOP	7.983	Pataca
MRO	356	Ouguiya
MUR	39.8	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	742.44	Kwacha
MXN	20.929	Mexican Peso
MXV	3.2004	Mexican Unidad de Inversion (UDI)
MYR	4.128	Malaysian Ringgit
MZN	71.5	Metical
NAD	16.23	Namibia Dollar
NGN	380.7	Naira
NIO	34.66	Cordoba Oro
NOK	9.0193	Norwegian Krone
NPR	117.63	Nepalese Rupee
NZD	1.485	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.5257	Nuevo Sol

Foreign Exchange Position

Positions as at:

18 September 2020

PGK	3.3956	Kina
PHP	48.38	Philippine Peso
PKR	165.95	Pakistan Rupee
PLN	3.7643	Zloty
PYG	6971	Guarani
QAR	3.6627	Qatari Rial
RON	4.109	Leu
RSD	99.42	Serbian Dinar
RUB	74.5875	Russian Ruble
RWF	967.711	Rwanda Franc
SAR	3.7505	Saudi Riyal
SBD	7.9681	Solomon Islands Dollar
SCR	17.9	Seychelles Rupee
SDG	55.0002	Sudanese Pound
SEK	8.7944	Swedish Krona
SGD	1.3585	Singapore Dollar
SHP	0.7713	Saint Helena Pound
SLL	9700.2	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	163.4768	South Sudanese Pound
STD	21005	Dobra
SVC	8.7323	El Salvador Colon
SYP	1256	Syrian Pound
SZL	16.2303	Lilangeni
THB	31.09	Baht
TJS	10.31	Somoni
TMT	3.49	New Manat
TND	2.7336	Tunisian Dinar
TOP	2.2017	Pa'anga
TRY	7.5054	Turkish Lira
TTD	6.7433	Trinidad and Tobago Dollar
TWD	29.234	New Taiwan Dollar
TZS	2315	Tanzanian Shilling
UAH	28.035	Hryvnia
UGX	3687.74	Uganda Shilling
USD	1	US Dollar
UYU	42.43	Peso Uruguayo
UZS	10269.7	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23178	Dong
VUV	110	Vatu
WST	2.5195	Tala
XAF	549.5	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	550.01	CFA Franc BCEAO
XPF	100.84	CFP Franc

Foreign Exchange Position

Positions as at: 18 September 2020

YER	248.21	Yemeni Rial
ZAR	16.2281	Rand
ZMK	19925	Zambian Kwacha
ZWL	79.6649	Zimbabwe Dollar

Interest Rate Position

Positions as at:

18 September 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	861,021.61	346,153.15	1,207,174.77
Floating vs. Fixed	9,075,778.70	3,925,054.11	13,000,832.81
Overnight Index Swap	563,070.83	485,979.36	1,049,050.20
Total	10,499,871.14	4,757,186.63	15,257,057.77

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,530	4,083	16,612
Floating vs. Fixed	221,906	125,005	346,911
Overnight Index Swap	11,655	7,588	19,243
Total	246,091	136,675	382,766

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	309,532.22	118.32	41,946.48	6,168.98	221,899.50	149,657.98	477,851.28	1,207,174.77
Floating vs. Fixed	2,239,337.74	2,040,359.10	314,412.07	57,349.98	1,128,382.36	2,339,191.04	4,881,800.52	13,000,832.81
Overnight Index Swap	159,669.49	0.00	135,278.72	425.35	39,910.60	33.81	713,732.23	1,049,050.20
Total	2,708,539.46	2,040,477.42	491,637.27	63,944.31	1,390,192.46	2,488,882.83	6,073,384.03	15,257,057.77

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,765	2	199	63	2,455	4,300	5,828	16,612
Floating vs. Fixed	73,137	64,340	5,290	1,389	15,563	70,135	117,058	346,911
Overnight Index Swap	769	0	628	15	322	7	17,502	19,243
Total	77,671	64,342	6,117	1,467	18,340	74,442	140,388	382,766

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	397,409.03	218,345.51	338,071.04	194,079.77	32,090.05	16,581.90	10,597.48	1,207,174.77
Floating vs. Fixed	5,392,140.88	2,053,632.38	3,480,219.27	1,610,972.50	194,772.32	129,781.44	139,314.02	13,000,832.81
Overnight Index Swap	759,292.48	108,097.01	156,166.50	21,294.07	1,850.64	1,304.58	1,044.93	1,049,050.20
Total	6,548,842.39	2,380,074.90	3,974,456.80	1,826,346.34	228,713.01	147,667.92	150,956.42	15,257,057.77

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	3,266	2,573	4,904	3,674	895	695	605	16,612
Floating vs. Fixed	72,446	47,171	135,856	70,511	8,645	5,777	6,506	346,911
Overnight Index Swap	5,881	4,071	8,576	548	64	66	37	19,243
Total	81,593	53,815	149,336	74,733	9,604	6,538	7,148	382,766

Foreign Exchange Rate

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AED	3.6728	UAE Dirham

Interest Rate Position

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ALL	104.61	Lek
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DKK	6.2957	Danish Krone
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DZD	128.6	Algerian Dinar
EGP	15.71	Egyptian Pound
ERN	15	Nakfa

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LRD	197.04	Liberian Dollar
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Interest Rate Position

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MRO	356 Ouguiya
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MVR	15.42 Rufiyaa
MWK	742.44 Kwacha
MXN	20.929 Mexican Peso
MXV	3.2004 Mexican Unidad de Inversion (UDI)
MYR	4.128 Malaysian Ringgit
MZN	71.5 Metical
NAD	16.23 Namibia Dollar
NGN	380.7 Naira
NIO	34.66 Cordoba Oro
NOK	9.0193 Norwegian Krone
NPR	117.63 Nepalese Rupee
NZD	1.485 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.5257 Nuevo Sol
PGK	3.3956 Kina
PHP	48.38 Philippine Peso
PKR	165.95 Pakistan Rupee
PLN	3.7643 Zloty
PYG	6971 Guarani
QAR	3.6627 Qatari Rial
RON	4.109 Leu
RSD	99.42 Serbian Dinar
RUB	74.5875 Russian Ruble
RWF	967.711 Rwanda Franc
SAR	3.7505 Saudi Riyal
SBD	7.9681 Solomon Islands Dollar
SCR	17.9 Seychelles Rupee
SDG	55.0002 Sudanese Pound
SEK	8.7944 Swedish Krona
SGD	1.3585 Singapore Dollar
SHP	0.7713 Saint Helena Pound
SLL	9700.2 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:

18 September 2020

SRD	7.43	Surinam Dollar
SSP	163.4768	South Sudanese Pound
STD	21005	Dobra
SVC	8.7323	El Salvador Colon
SYP	1256	Syrian Pound
SZL	16.2303	Lilangeni
THB	31.09	Baht
TJS	10.31	Somoni
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TRY	7.5054	Turkish Lira
TTD	6.7433	Trinidad and Tobago Dollar
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UGX	3687.74	Uganda Shilling
USD	1	US Dollar
UYU	42.43	Peso Uruguayo
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VEF	248209.9219	Bolivar Fuerte
VND	23178	Dong
VUV	110	Vatu
WST	2.5195	Tala
XAF	549.5	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	550.01	CFA Franc BCEAO
XPF	100.84	CFP Franc
YER	248.21	Yemeni Rial
ZAR	16.2281	Rand
ZMK	19925	Zambian Kwacha
ZWL	79.6649	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 14 September 2020 to

18 September 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	84,236.45	217,448.91	301,685.36
Total	84,236.45	217,448.91	301,685.36

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	12,209	33,728	45,937
Total	12,209	33,728	45,937

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	24,798.98	15,080.27	42,078.05	83,061.31	5,231.09	5,448.33	119,096.66	6,890.67	301,685.36
Total	24,798.98	15,080.27	42,078.05	83,061.31	5,231.09	5,448.33	119,096.66	6,890.67	301,685.36

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,564	4,400	8,988	14,883	999	2,061	12,386	658	45,937
Total	1,564	4,400	8,988	14,883	999	2,061	12,386	658	45,937

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	259,451.23	33,488.67	3,477.84	2,209.79	2,850.06	207.77	0.00	301,685.36
Total	259,451.23	33,488.67	3,477.84	2,209.79	2,850.06	207.77	0.00	301,685.36

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	43,146	2,143	229	140	252	28	0	45,937
Total	43,146	2,143	229	140	252	28	0	45,937

Interest Rate Turnover

Turnover for the period:

14 September 2020 to

18 September 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,682.45	131,489.31	144,171.76
Floating vs. Fixed	630,564.35	330,122.22	960,686.57
Overnight Index Swap	137,314.41	55,604.72	192,919.13
Total	780,561.21	517,216.24	1,297,777.46

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	143	1,203	1,345
Floating vs. Fixed	10,328	3,551	13,879
Overnight Index Swap	504	111	615
Total	10,975	4,864	15,839

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	45,878.27	0.00	3,754.48	1,674.69	7,096.08	2,538.61	83,229.63	144,171.76
Floating vs. Fixed	84,407.17	115,469.60	9,463.10	5,455.87	35,283.61	141,718.20	568,889.01	960,686.57
Overnight Index Swap	18,905.20	0.00	14,273.74	122.71	3,703.12	0.00	155,914.36	192,919.13
Total	149,190.64	115,469.60	27,491.32	7,253.26	46,082.82	144,256.81	808,033.01	1,297,777.46

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	381	0	54	28	63	99	721	1,345
Floating vs. Fixed	1,114	2,624	121	64	368	2,656	6,933	13,879
Overnight Index Swap	32	0	4	5	2	0	572	615
Total	1,527	2,624	179	97	433	2,754	8,226	15,839

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	72,000.36	35,981.17	19,935.72	12,738.92	2,429.05	601.77	484.77	144,171.76
Floating vs. Fixed	434,075.83	200,279.53	175,117.72	123,057.60	20,970.56	1,946.27	5,239.06	960,686.57
Overnight Index Swap	171,687.04	15,501.65	4,029.26	1,687.82	12.38	0.83	0.16	192,919.13
Total	677,763.23	251,762.35	199,082.71	137,484.34	23,411.99	2,548.86	5,723.98	1,297,777.46

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	164	157	315	306	133	83	188	1,345
Floating vs. Fixed	2,766	2,060	3,504	4,121	840	162	427	13,879
Overnight Index Swap	144	107	253	105	3	2	1	615
Total	3,074	2,324	4,072	4,532	976	247	616	15,839