

Foreign Exchange Position

Positions as at: 25 September 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	383,105.44	946,939.94	1,330,045.38
Total	383,105.44	946,939.94	1,330,045.38

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	46,357	133,846	180,203
Total	46,357	133,846	180,203

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	131,432.50	52,276.05	184,587.51	303,798.97	15,977.70	21,430.78	573,000.19	47,541.69	1,330,045.38
Total	131,432.50	52,276.05	184,587.51	303,798.97	15,977.70	21,430.78	573,000.19	47,541.69	1,330,045.38

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,461	15,948	37,233	53,503	2,972	6,193	51,944	4,949	180,203
Total	7,461	15,948	37,233	53,503	2,972	6,193	51,944	4,949	180,203

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	1,003,168.54	196,292.48	71,538.25	34,775.62	16,580.23	6,726.07	964.20	1,330,045.38
Total	1,003,168.54	196,292.48	71,538.25	34,775.62	16,580.23	6,726.07	964.20	1,330,045.38

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	158,680	11,310	4,742	2,654	1,952	795	70	180,203
Total	158,680	11,310	4,742	2,654	1,952	795	70	180,203

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	76.73	Afghani
ALL	105.83	Lek
AMD	484.42	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	616.71	Kwanza
ARS	75.558	Argentine Peso
AUD	1.4126	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6745	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.63	Taka
BGN	1.6772	Bulgarian Lev
BHD	0.3763	Bahraini Dinar
BIF	1913.55	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

25 September 2020

BND	1.3729	Brunei Dollar
BOB	6.83	Boliviano
BRL	5.5943	Brazilian Real
BSD	1	Bahamian Dollar
BTN	73.511	Ngultrum
BWP	11.5607	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3385	Canadian Dollar
CDF	1941.2	Congolese Franc
CHF	0.9238	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	782.48	Chilean Peso
CNY	6.8089	Yuan Renminbi
COP	3853.75	Colombian Peso
COU	0.072	Unidad de Valor Real
CRC	598.05	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	94.4	Cape Verde Escudo
CZK	23.122	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.3825	Danish Krone
DOP	57.95	Dominican Peso
DZD	129.3	Algerian Dinar
EGP	15.7	Egyptian Pound
ERN	15	Nakfa
ETB	36.6339	Ethiopian Birr
EUR	0.8574	Euro
FJD	2.1422	Fiji Dollar
FKP	0.7862	Falkland Islands Pound
GBP	0.7858	Pound Sterling
GEL	3.2335	Lari
GHS	5.74	Cedi
GIP	0.787	Gibraltar Pound
GMD	51.7	Dalasi
GNF	9735.1	Guinea Franc
GTQ	7.755	Quetzal
GYD	207.68	Guyana Dollar
HKD	7.7496	Hong Kong Dollar
HNL	24.427	Lempira
HRK	6.4726	Croatian Kuna
HTG	102.062	Gourde
HUF	313.2	Forint
IDR	14780	Rupiah
ILS	3.4624	New Israeli Sheqel
INR	73.57	Indian Rupee

Foreign Exchange Position

Positions as at:

25 September 2020

IQD	1187.62	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	138.27	Iceland Krona
JMD	139.8	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	105.37	Yen
KES	108.3	Kenyan Shilling
KGS	79.3486	Som
KHR	4066.85	Riel
KMF	415.35	Comoro Franc
KPW	130	North Korean Won
KRW	1170.65	Won
KWD	0.3061	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	425.82	Tenge
LAK	9078.81	Kip
LBP	1509.97	Lebanese Pound
LKR	184.8	Sri Lanka Rupee
LRD	197	Liberian Dollar
LSL	17.0688	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3674	Libyan Dinar
MAD	9.2757	Moroccan Dirham
MDL	16.5668	Moldovan Leu
MGA	3861	Malagasy Ariary
MKD	52.47	Denar
MMK	1310	Kyat
MNT	2825	Tugrik
MOP	7.976	Pataca
MRO	356	Ouguiya
MUR	39.7	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	742.51	Kwacha
MXN	22.3812	Mexican Peso
MXV	3.417	Mexican Unidad de Inversion (UDI)
MYR	4.152	Malaysian Ringgit
MZN	71.35	Metical
NAD	17.052	Namibia Dollar
NGN	380.6	Naira
NIO	34.66	Cordoba Oro
NOK	9.4907	Norwegian Krone
NPR	117.71	Nepalese Rupee
NZD	1.5267	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.5649	Nuevo Sol

Foreign Exchange Position

Positions as at:

25 September 2020

PGK	3.3956	Kina
PHP	48.58	Philippine Peso
PKR	165.37	Pakistan Rupee
PLN	3.8708	Zloty
PYG	6983.75	Guarani
QAR	3.6415	Qatari Rial
RON	4.1742	Leu
RSD	100.75	Serbian Dinar
RUB	76.989	Russian Ruble
RWF	969.288	Rwanda Franc
SAR	3.7504	Saudi Riyal
SBD	8.0064	Solomon Islands Dollar
SCR	17.94	Seychelles Rupee
SDG	55.0002	Sudanese Pound
SEK	8.9971	Swedish Krona
SGD	1.3729	Singapore Dollar
SHP	0.7855	Saint Helena Pound
SLL	9794.32	Leone
SOS	575	Somali Shilling
SRD	14.015	Surinam Dollar
SSP	164.5235	South Sudanese Pound
STD	21005	Dobra
SVC	8.7323	El Salvador Colon
SYP	1256	Syrian Pound
SZL	17.0748	Lilangeni
THB	31.58	Baht
TJS	10.32	Somoni
TMT	3.49	New Manat
TND	2.7592	Tunisian Dinar
TOP	2.1964	Pa'anga
TRY	7.6967	Turkish Lira
TTD	6.766	Trinidad and Tobago Dollar
TWD	29.151	New Taiwan Dollar
TZS	2315	Tanzanian Shilling
UAH	28.2	Hryvnia
UGX	3693	Uganda Shilling
USD	1	US Dollar
UYU	42.42	Peso Uruguayo
UZS	10290	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23185	Dong
VUV	111	Vatu
WST	2.5164	Tala
XAF	556.9	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	557.67	CFA Franc BCEAO
XPF	102.2	CFP Franc

Foreign Exchange Position

Positions as at:

25 September 2020

YER	248.93	Yemeni Rial
ZAR	17.0668	Rand
ZMK	19955	Zambian Kwacha
ZWL	79.4591	Zimbabwe Dollar

Interest Rate Position

Positions as at:

25 September 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	847,779.25	329,657.43	1,177,436.68
Floating vs. Fixed	9,041,456.80	3,857,859.53	12,899,316.32
Overnight Index Swap	534,150.56	439,155.15	973,305.72
Total	10,423,386.61	4,626,672.11	15,050,058.72

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,537	4,075	16,611
Floating vs. Fixed	221,079	123,886	344,965
Overnight Index Swap	10,988	7,537	18,525
Total	244,604	135,498	380,101

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	310,786.41	117.35	40,409.38	6,062.80	219,051.18	148,726.27	452,283.29	1,177,436.68
Floating vs. Fixed	2,225,871.12	2,010,158.98	306,085.96	56,022.50	1,141,971.12	2,312,073.19	4,847,133.45	12,899,316.32
Overnight Index Swap	143,948.27	0.00	127,430.60	471.60	39,747.73	33.81	661,673.70	973,305.72
Total	2,680,605.80	2,010,276.32	473,925.93	62,556.91	1,400,770.03	2,460,833.27	5,961,090.45	15,050,058.72

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,752	2	184	63	2,447	4,308	5,855	16,611
Floating vs. Fixed	72,964	63,484	5,161	1,388	15,519	69,454	116,996	344,965
Overnight Index Swap	740	0	630	20	322	7	16,806	18,525
Total	77,456	63,486	5,975	1,471	18,288	73,769	139,657	380,101

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	383,167.61	216,170.72	331,538.60	189,491.66	30,890.78	16,174.14	10,003.17	1,177,436.68
Floating vs. Fixed	5,346,212.14	2,047,191.83	3,439,328.18	1,604,839.61	195,082.62	129,956.08	136,705.86	12,899,316.32
Overnight Index Swap	695,220.38	103,929.18	148,710.32	21,209.03	1,903.90	1,297.95	1,034.95	973,305.72
Total	6,424,600.12	2,367,291.73	3,919,577.10	1,815,540.30	227,877.31	147,428.17	147,743.99	15,050,058.72

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	3,296	2,569	4,916	3,670	883	692	585	16,611
Floating vs. Fixed	72,421	47,243	133,989	70,457	8,703	5,758	6,396	344,965
Overnight Index Swap	5,872	3,924	8,013	543	70	66	37	18,525
Total	81,589	53,736	146,918	74,670	9,656	6,516	7,018	380,101

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

Interest Rate Position

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ALL	105.83	Lek
AMD	484.42	Armenian Dram
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KWD	0.3061	Kuwaiti Dinar
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LAK	9078.81	Kip
LBP	1509.97	Lebanese Pound
LKR	184.8	Sri Lanka Rupee
LRD	197	Liberian Dollar
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MWK	742.51 Kwacha
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MZN	71.35 Metical
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NIO	34.66 Cordoba Oro
NOK	9.4907 Norwegian Krone
NPR	117.71 Nepalese Rupee
NZD	1.5267 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.5649 Nuevo Sol
PGK	3.3956 Kina
PHP	48.58 Philippine Peso
PKR	165.37 Pakistan Rupee
PLN	3.8708 Zloty
PYG	6983.75 Guarani
QAR	3.6415 Qatari Rial
RON	4.1742 Leu
RSD	100.75 Serbian Dinar
RUB	76.989 Russian Ruble
RWF	969.288 Rwanda Franc
SAR	3.7504 Saudi Riyal
SBD	8.0064 Solomon Islands Dollar
SCR	17.94 Seychelles Rupee
SDG	55.0002 Sudanese Pound
SEK	8.9971 Swedish Krona
SGD	1.3729 Singapore Dollar
SHP	0.7855 Saint Helena Pound
SLL	9794.32 Leone
SOS	575 Somali Shilling

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SRD	14.015 Surinam Dollar
SSP	164.5235 South Sudanese Pound
STD	21005 Dobra
SVC	8.7323 El Salvador Colon
SYP	1256 Syrian Pound
SZL	17.0748 Lilangeni
THB	31.58 Baht
TJS	10.32 Somoni
TMT	3.49 New Manat
TND	2.7592 Tunisian Dinar
TOP	2.1964 Pa'anga
TRY	7.6967 Turkish Lira
TTD	6.766 Trinidad and Tobago Dollar
TWD	29.151 New Taiwan Dollar
TZS	2315 Tanzanian Shilling
UAH	28.2 Hryvnia
UGX	3693 Uganda Shilling
USD	1 US Dollar
UYU	42.42 Peso Uruguayo
UZS	10290 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23185 Dong
VUV	111 Vatu
WST	2.5164 Tala
XAF	556.9 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	557.67 CFA Franc BCEAO
XPF	102.2 CFP Franc
YER	248.93 Yemeni Rial
ZAR	17.0668 Rand
ZMK	19955 Zambian Kwacha
ZWL	79.4591 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

21 September 2020 to

25 September 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	101,689.77	217,971.00	319,660.76
Total	101,689.77	217,971.00	319,660.76

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	13,454	35,726	49,179
Total	13,454	35,726	49,179

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	22,701.89	12,513.32	48,482.95	64,456.98	6,564.97	6,705.72	149,643.70	8,591.24	319,660.76
Total	22,701.89	12,513.32	48,482.95	64,456.98	6,564.97	6,705.72	149,643.70	8,591.24	319,660.76

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,327	3,700	8,384	15,664	985	1,802	16,522	796	49,179
Total	1,327	3,700	8,384	15,664	985	1,802	16,522	796	49,179

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	277,187.47	30,039.66	5,744.22	3,026.22	3,244.63	378.66	39.90	319,660.76
Total	277,187.47	30,039.66	5,744.22	3,026.22	3,244.63	378.66	39.90	319,660.76

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	47,034	1,303	338	198	264	40	3	49,179
Total	47,034	1,303	338	198	264	40	3	49,179

Interest Rate Turnover

Turnover for the period:

21 September 2020 to

25 September 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	17,821.33	114,998.19	132,819.52
Floating vs. Fixed	570,116.82	276,949.74	847,066.56
Overnight Index Swap	229,630.88	17,796.25	247,427.13
Total	817,569.03	409,744.18	1,227,313.20

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	184	1,201	1,385
Floating vs. Fixed	9,359	2,954	12,313
Overnight Index Swap	831	111	942
Total	10,374	4,266	14,640

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	42,351.35	0.00	5,806.54	1,652.58	3,861.56	5,034.81	74,112.67	132,819.52
Floating vs. Fixed	91,128.53	118,999.10	3,710.61	3,031.97	96,258.18	112,606.34	421,331.82	847,066.56
Overnight Index Swap	2,973.50	0.00	720.36	54.21	0.00	0.00	243,679.06	247,427.13
Total	136,453.38	118,999.10	10,237.51	4,738.76	100,119.74	117,641.15	739,123.55	1,227,313.20

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	385	0	126	28	37	150	659	1,385
Floating vs. Fixed	1,295	2,438	117	34	587	2,410	5,432	12,313
Overnight Index Swap	10	0	6	5	0	0	922	942
Total	1,690	2,438	249	67	624	2,560	7,012	14,640

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	67,730.78	37,094.06	17,661.87	7,787.81	1,701.58	388.78	454.63	132,819.52
Floating vs. Fixed	361,584.65	173,610.26	175,558.87	104,739.92	21,168.17	5,635.76	4,768.94	847,066.56
Overnight Index Swap	221,453.26	13,778.19	10,565.89	1,534.62	94.31	0.85	0.00	247,427.13
Total	650,768.69	224,482.51	203,786.64	114,062.34	22,964.06	6,025.39	5,223.57	1,227,313.20

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	191	184	318	274	128	84	208	1,385
Floating vs. Fixed	1,940	1,901	3,346	3,665	809	228	426	12,313
Overnight Index Swap	261	129	444	94	11	4	0	942
Total	2,391	2,213	4,108	4,032	947	316	634	14,640