

Foreign Exchange Position

Positions as at: 30 September 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	375,455.50	934,081.07	1,309,536.57
Total	375,455.50	934,081.07	1,309,536.57

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	45,427	129,486	174,913
Total	45,427	129,486	174,913

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	130,277.44	48,225.99	173,167.56	293,457.10	15,130.12	21,467.78	579,974.32	47,836.27	1,309,536.57
Total	130,277.44	48,225.99	173,167.56	293,457.10	15,130.12	21,467.78	579,974.32	47,836.27	1,309,536.57

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,303	14,876	33,795	52,093	2,924	6,239	52,697	4,987	174,913
Total	7,303	14,876	33,795	52,093	2,924	6,239	52,697	4,987	174,913

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	972,868.04	208,635.38	71,497.99	33,583.52	15,274.98	6,752.37	924.28	1,309,536.57
Total	972,868.04	208,635.38	71,497.99	33,583.52	15,274.98	6,752.37	924.28	1,309,536.57

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	152,845	12,050	4,665	2,670	1,828	788	67	174,913
Total	152,845	12,050	4,665	2,670	1,828	788	67	174,913

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	77.03	Afghani
ALL	105.88	Lek
AMD	484.66	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	621.803	Kwanza
ARS	76.05	Argentine Peso
AUD	1.414	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6743	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.63	Taka
BGN	1.6765	Bulgarian Lev
BHD	0.3771	Bahraini Dinar
BIF	1914.5	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

30 September 2020

BND	1.3721	Brunei Dollar
BOB	6.83	Boliviano
BRL	5.6627	Brazilian Real
BSD	1	Bahamian Dollar
BTN	73.628	Ngultrum
BWP	11.6144	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3372	Canadian Dollar
CDF	1955.02	Congolese Franc
CHF	0.9244	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	784.43	Chilean Peso
CNY	6.8106	Yuan Renminbi
COP	3871.25	Colombian Peso
COU	0.071	Unidad de Valor Real
CRC	599.45	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	94.4	Cape Verde Escudo
CZK	23.308	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.3818	Danish Krone
DOP	58.3	Dominican Peso
DZD	129.35	Algerian Dinar
EGP	15.71	Egyptian Pound
ERN	15	Nakfa
ETB	36.7047	Ethiopian Birr
EUR	0.857	Euro
FJD	2.1413	Fiji Dollar
FKP	0.7822	Falkland Islands Pound
GBP	0.779	Pound Sterling
GEL	3.3332	Lari
GHS	5.74	Cedi
GIP	0.7821	Gibraltar Pound
GMD	51.7	Dalasi
GNF	9735.1	Guinea Franc
GTQ	7.775	Quetzal
GYD	207.18	Guyana Dollar
HKD	7.7496	Hong Kong Dollar
HNL	24.4103	Lempira
HRK	6.4712	Croatian Kuna
HTG	102.062	Gourde
HUF	313.75	Forint
IDR	14850	Rupiah
ILS	3.4635	New Israeli Sheqel
INR	73.75	Indian Rupee

Foreign Exchange Position

Positions as at:

30 September 2020

IQD	1187.62	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	138.54	Iceland Krona
JMD	140	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	105.49	Yen
KES	108.4	Kenyan Shilling
KGS	79.4998	Som
KHR	4078	Riel
KMF	421.51	Comoro Franc
KPW	130	North Korean Won
KRW	1166.85	Won
KWD	0.3061	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	430.47	Tenge
LAK	9215	Kip
LBP	1505.7	Lebanese Pound
LKR	185.25	Sri Lanka Rupee
LRD	197	Liberian Dollar
LSL	17.0337	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3725	Libyan Dinar
MAD	9.2771	Moroccan Dirham
MDL	16.7662	Moldovan Leu
MGA	3873	Malagasy Ariary
MKD	52.72	Denar
MMK	1303	Kyat
MNT	2850	Tugrik
MOP	7.982	Pataca
MRO	356	Ouguiya
MUR	39.75	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	743.93	Kwacha
MXN	22.395	Mexican Peso
MXV	3.42	Mexican Unidad de Inversion (UDI)
MYR	4.173	Malaysian Ringgit
MZN	71.4	Metical
NAD	17.11	Namibia Dollar
NGN	380.6	Naira
NIO	34.66	Cordoba Oro
NOK	9.4832	Norwegian Krone
NPR	118.04	Nepalese Rupee
NZD	1.5253	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.5887	Nuevo Sol

Foreign Exchange Position

Positions as at:

30 September 2020

PGK	3.3956	Kina
PHP	48.44	Philippine Peso
PKR	165.9	Pakistan Rupee
PLN	3.9273	Zloty
PYG	6932	Guarani
QAR	3.6415	Qatari Rial
RON	4.174	Leu
RSD	100.76	Serbian Dinar
RUB	79.023	Russian Ruble
RWF	970.537	Rwanda Franc
SAR	3.7506	Saudi Riyal
SBD	7.9554	Solomon Islands Dollar
SCR	17.96	Seychelles Rupee
SDG	55.0002	Sudanese Pound
SEK	9.0355	Swedish Krona
SGD	1.3721	Singapore Dollar
SHP	0.7764	Saint Helena Pound
SLL	9729.96	Leone
SOS	575	Somali Shilling
SRD	14.015	Surinam Dollar
SSP	164.5235	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	1256	Syrian Pound
SZL	17.03	Lilangeni
THB	31.66	Baht
TJS	10.32	Somoni
TMT	3.49	New Manat
TND	2.7584	Tunisian Dinar
TOP	2.2356	Pa'anga
TRY	7.8024	Turkish Lira
TTD	6.7689	Trinidad and Tobago Dollar
TWD	29.094	New Taiwan Dollar
TZS	2315	Tanzanian Shilling
UAH	28.25	Hryvnia
UGX	3705	Uganda Shilling
USD	1	US Dollar
UYU	42.52	Peso Uruguayo
UZS	10316.21	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23188	Dong
VUV	112.52	Vatu
WST	2.5549	Tala
XAF	561	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	560.75	CFA Franc BCEAO
XPF	102.14	CFP Franc

Foreign Exchange Position

Positions as at: 30 September 2020

YER	249.8	Yemeni Rial
ZAR	17.044	Rand
ZMK	20005	Zambian Kwacha
ZWL	79.4591	Zimbabwe Dollar

Interest Rate Position

Positions as at:

30 September 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	856,457.64	385,284.89	1,241,742.53
Floating vs. Fixed	9,151,135.48	3,900,822.11	13,051,957.59
Overnight Index Swap	612,982.48	444,792.45	1,057,774.93
Total	10,620,575.60	4,730,899.45	15,351,475.05

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,665	4,510	17,174
Floating vs. Fixed	220,603	123,820	344,423
Overnight Index Swap	11,031	7,522	18,553
Total	244,299	135,851	380,150

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	312,079.42	117.32	40,428.24	6,115.73	217,683.98	149,028.57	516,289.27	1,241,742.53
Floating vs. Fixed	2,224,976.57	2,023,206.24	304,769.49	56,248.29	1,131,970.41	2,319,021.46	4,991,765.14	13,051,957.59
Overnight Index Swap	143,177.74	0.00	124,421.23	475.72	41,230.91	33.81	748,435.52	1,057,774.93
Total	2,680,233.73	2,023,323.55	469,618.96	62,839.74	1,390,885.30	2,468,083.84	6,256,489.93	15,351,475.05

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,908	2	184	63	2,445	4,325	6,247	17,174
Floating vs. Fixed	72,943	63,943	5,142	1,386	15,499	69,802	115,709	344,423
Overnight Index Swap	721	0	628	20	325	7	16,852	18,553
Total	77,572	63,945	5,954	1,469	18,269	74,134	138,808	380,150

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	426,862.09	223,253.06	336,799.07	195,247.06	32,512.11	16,645.50	10,423.61	1,241,742.53
Floating vs. Fixed	5,454,872.16	2,050,083.37	3,451,503.94	1,627,962.64	199,561.54	130,757.42	137,216.53	13,051,957.59
Overnight Index Swap	772,556.69	109,965.91	148,954.76	21,969.10	1,949.15	1,344.48	1,034.85	1,057,774.93
Total	6,654,290.94	2,383,302.34	3,937,257.77	1,845,178.80	234,022.80	148,747.40	148,674.99	15,351,475.05

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	3,345	2,619	5,051	3,799	951	733	676	17,174
Floating vs. Fixed	72,696	46,856	133,168	70,661	8,780	5,814	6,450	344,423
Overnight Index Swap	5,901	3,895	8,009	574	70	67	37	18,553
Total	81,942	53,370	146,228	75,034	9,801	6,614	7,163	380,150

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

Interest Rate Position

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30 September 2020

AFN	77.03	Afghani
ALL	105.88	Lek
AMD	484.66	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
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EGP	15.71	Egyptian Pound
ERN	15	Nakfa

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GHS	5.74	Cedi
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LAK	9215	Kip
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LKR	185.25	Sri Lanka Rupee
LRD	197	Liberian Dollar
LSL	17.0337	Loti
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LVL	0.5078	Latvian Lats
LYD	1.3725	Libyan Dinar

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30 September 2020

MAD	9.2771 Moroccan Dirham
MDL	16.7662 Moldovan Leu
MGA	3873 Malagasy Ariary
MKD	52.72 Denar
MMK	1303 Kyat
MNT	2850 Tugrik
MOP	7.982 Pataca
MRO	356 Ouguiya
MUR	39.75 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	743.93 Kwacha
MXN	22.395 Mexican Peso
MXV	3.42 Mexican Unidad de Inversion (UDI)
MYR	4.173 Malaysian Ringgit
MZN	71.4 Metical
NAD	17.11 Namibia Dollar
NGN	380.6 Naira
NIO	34.66 Cordoba Oro
NOK	9.4832 Norwegian Krone
NPR	118.04 Nepalese Rupee
NZD	1.5253 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.5887 Nuevo Sol
PGK	3.3956 Kina
PHP	48.44 Philippine Peso
PKR	165.9 Pakistan Rupee
PLN	3.9273 Zloty
PYG	6932 Guarani
QAR	3.6415 Qatari Rial
RON	4.174 Leu
RSD	100.76 Serbian Dinar
RUB	79.023 Russian Ruble
RWF	970.537 Rwanda Franc
SAR	3.7506 Saudi Riyal
SBD	7.9554 Solomon Islands Dollar
SCR	17.96 Seychelles Rupee
SDG	55.0002 Sudanese Pound
SEK	9.0355 Swedish Krona
SGD	1.3721 Singapore Dollar
SHP	0.7764 Saint Helena Pound
SLL	9729.96 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:

30 September 2020

SRD	14.015 Surinam Dollar
SSP	164.5235 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	1256 Syrian Pound
SZL	17.03 Lilangeni
THB	31.66 Baht
TJS	10.32 Somoni
TMT	3.49 New Manat
TND	2.7584 Tunisian Dinar
TOP	2.2356 Pa'anga
TRY	7.8024 Turkish Lira
TTD	6.7689 Trinidad and Tobago Dollar
TWD	29.094 New Taiwan Dollar
TZS	2315 Tanzanian Shilling
UAH	28.25 Hryvnia
UGX	3705 Uganda Shilling
USD	1 US Dollar
UYU	42.52 Peso Uruguayo
UZS	10316.21 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23188 Dong
VUV	112.52 Vatu
WST	2.5549 Tala
XAF	561 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	560.75 CFA Franc BCEAO
XPF	102.14 CFP Franc
YER	249.8 Yemeni Rial
ZAR	17.044 Rand
ZMK	20005 Zambian Kwacha
ZWL	79.4591 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

28 September 2020 to

30 September 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	48,068.54	108,245.62	156,314.15
Total	48,068.54	108,245.62	156,314.15

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	5,764	15,284	21,048
Total	5,764	15,284	21,048

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	16,629.37	5,373.00	24,302.90	26,384.58	2,056.01	5,176.86	69,122.31	7,269.12	156,314.15
Total	16,629.37	5,373.00	24,302.90	26,384.58	2,056.01	5,176.86	69,122.31	7,269.12	156,314.15

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	935	1,628	3,895	5,679	438	891	6,992	591	21,048
Total	935	1,628	3,895	5,679	438	891	6,992	591	21,048

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	124,427.99	20,586.29	7,698.08	1,399.56	2,052.39	149.86	0.00	156,314.15
Total	124,427.99	20,586.29	7,698.08	1,399.56	2,052.39	149.86	0.00	156,314.15

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	19,670	900	266	67	129	17	0	21,048
Total	19,670	900	266	67	129	17	0	21,048

Interest Rate Turnover

Turnover for the period:

28 September 2020 to

30 September 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	39,203.85	61,360.66	100,564.51
Floating vs. Fixed	598,324.18	139,948.84	738,273.03
Overnight Index Swap	219,424.57	33,299.03	252,723.59
Total	856,952.60	234,608.53	1,091,561.12

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	542	538	1,080
Floating vs. Fixed	7,753	1,596	9,349
Overnight Index Swap	436	60	496
Total	8,731	2,194	10,925

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	6,320.04	0.00	0.00	0.00	118.31	3,678.58	90,447.58	100,564.51
Floating vs. Fixed	25,915.40	48,643.65	3,893.15	157.89	9,895.80	84,212.38	565,554.75	738,273.03
Overnight Index Swap	3,800.00	0.00	1,776.49	0.00	3,056.78	0.00	244,090.32	252,723.59
Total	36,035.44	48,643.65	5,669.64	157.89	13,070.89	87,890.96	900,092.65	1,091,561.12

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	247	0	0	0	5	99	730	1,080
Floating vs. Fixed	696	1,111	41	4	123	2,046	5,330	9,349
Overnight Index Swap	3	0	5	0	6	0	482	496
Total	945	1,111	46	4	134	2,144	6,541	10,925

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	58,270.76	15,768.99	10,816.93	10,547.23	2,988.29	1,099.95	1,072.35	100,564.51
Floating vs. Fixed	360,061.11	112,292.23	155,825.68	87,585.78	16,344.67	2,207.85	3,955.71	738,273.03
Overnight Index Swap	229,566.46	17,894.88	2,915.21	2,134.13	118.12	94.80	0.00	252,723.59
Total	647,898.34	145,956.09	169,557.82	100,267.14	19,451.07	3,402.60	5,028.06	1,091,561.12

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	169	120	219	231	113	77	151	1,080
Floating vs. Fixed	2,091	1,292	2,625	2,505	486	109	242	9,349
Overnight Index Swap	177	93	132	90	2	2	0	496
Total	2,437	1,505	2,976	2,826	601	188	393	10,925