

Foreign Exchange Position

Positions as at: 09 October 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	375,981.60	921,867.80	1,297,849.40
Total	375,981.60	921,867.80	1,297,849.40

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	43,513	129,392	172,905
Total	43,513	129,392	172,905

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	123,828.87	49,276.86	177,955.74	293,201.43	14,686.55	22,092.80	573,535.61	43,271.54	1,297,849.40
Total	123,828.87	49,276.86	177,955.74	293,201.43	14,686.55	22,092.80	573,535.61	43,271.54	1,297,849.40

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,200	13,689	33,726	51,179	2,843	6,427	52,845	4,996	172,905
Total	7,200	13,689	33,726	51,179	2,843	6,427	52,845	4,996	172,905

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	967,266.12	202,966.69	68,892.86	33,841.89	16,721.08	7,236.29	924.47	1,297,849.40
Total	967,266.12	202,966.69	68,892.86	33,841.89	16,721.08	7,236.29	924.47	1,297,849.40

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	150,899	12,033	4,544	2,664	1,885	813	67	172,905
Total	150,899	12,033	4,544	2,664	1,885	813	67	172,905

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	76.61	Afghani
ALL	105.08	Lek
AMD	489.17	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	631.734	Kwanza
ARS	77.1	Argentine Peso
AUD	1.4006	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6631	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.63	Taka
BGN	1.6624	Bulgarian Lev
BHD	0.3763	Bahraini Dinar
BIF	1917	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

09 October 2020

BND	1.3592	Brunei Dollar
BOB	6.82	Boliviano
BRL	5.6097	Brazilian Real
BSD	1	Bahamian Dollar
BTN	73.2556	Ngultrum
BWP	11.4811	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3253	Canadian Dollar
CDF	1956.73	Congolese Franc
CHF	0.9172	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	794.53	Chilean Peso
CNY	6.7898	Yuan Renminbi
COP	3842.45	Colombian Peso
COU	0.0717	Unidad de Valor Real
CRC	600.35	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	93.6	Cape Verde Escudo
CZK	23.02	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.3254	Danish Krone
DOP	58.34	Dominican Peso
DZD	128.77	Algerian Dinar
EGP	15.66	Egyptian Pound
ERN	15	Nakfa
ETB	36.9399	Ethiopian Birr
EUR	0.8501	Euro
FJD	2.134	Fiji Dollar
FKP	0.7743	Falkland Islands Pound
GBP	0.7739	Pound Sterling
GEL	3.2209	Lari
GHS	5.83	Cedi
GIP	0.7742	Gibraltar Pound
GMD	51.8	Dalasi
GNF	9735	Guinea Franc
GTQ	7.77	Quetzal
GYD	207.68	Guyana Dollar
HKD	7.75	Hong Kong Dollar
HNL	24.381	Lempira
HRK	6.4328	Croatian Kuna
HTG	62.7802	Gourde
HUF	304.98	Forint
IDR	14690	Rupiah
ILS	3.4018	New Israeli Sheqel
INR	73.33	Indian Rupee

Foreign Exchange Position

Positions as at:

09 October 2020

IQD	1187.62	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	138.27	Iceland Krona
JMD	142	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	105.96	Yen
KES	108.4	Kenyan Shilling
KGS	79.6167	Som
KHR	4096	Riel
KMF	417.93	Comoro Franc
KPW	130	North Korean Won
KRW	1157.26	Won
KWD	0.3056	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	429.27	Tenge
LAK	9178.61	Kip
LBP	1505.7	Lebanese Pound
LKR	184.4	Sri Lanka Rupee
LRD	197	Liberian Dollar
LSL	16.6163	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3649	Libyan Dinar
MAD	9.253	Moroccan Dirham
MDL	16.806	Moldovan Leu
MGA	3885	Malagasy Ariary
MKD	52.18	Denar
MMK	1288	Kyat
MNT	2805	Tugrik
MOP	7.976	Pataca
MRO	356	Ouguiya
MUR	39.6	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	740	Kwacha
MXN	21.454	Mexican Peso
MXV	3.2759	Mexican Unidad de Inversion (UDI)
MYR	4.155	Malaysian Ringgit
MZN	71.8	Metical
NAD	16.619	Namibia Dollar
NGN	380.6	Naira
NIO	34.66	Cordoba Oro
NOK	9.3016	Norwegian Krone
NPR	117.34	Nepalese Rupee
NZD	1.5191	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.5688	Nuevo Sol

Foreign Exchange Position

Positions as at:

09 October 2020

PGK	3.4072	Kina
PHP	48.46	Philippine Peso
PKR	163.42	Pakistan Rupee
PLN	3.8087	Zloty
PYG	6986	Guarani
QAR	3.64	Qatari Rial
RON	4.1413	Leu
RSD	99.83	Serbian Dinar
RUB	77.9575	Russian Ruble
RWF	973.225	Rwanda Franc
SAR	3.7509	Saudi Riyal
SBD	7.9554	Solomon Islands Dollar
SCR	18	Seychelles Rupee
SDG	55.0002	Sudanese Pound
SEK	8.8743	Swedish Krona
SGD	1.3592	Singapore Dollar
SHP	0.776	Saint Helena Pound
SLL	9822.36	Leone
SOS	575	Somali Shilling
SRD	14.018	Surinam Dollar
SSP	164.5222	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	1256	Syrian Pound
SZL	16.619	Lilangeni
THB	31.23	Baht
TJS	10.31	Somoni
TMT	3.49	New Manat
TND	2.7426	Tunisian Dinar
TOP	2.2351	Pa'anga
TRY	7.8808	Turkish Lira
TTD	6.7116	Trinidad and Tobago Dollar
TWD	28.663	New Taiwan Dollar
TZS	2315	Tanzanian Shilling
UAH	28.32	Hryvnia
UGX	3690.11	Uganda Shilling
USD	1	US Dollar
UYU	42.49	Peso Uruguayo
UZS	10334.68	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23205	Dong
VUV	111.84	Vatu
WST	2.5419	Tala
XAF	553.25	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	554.5	CFA Franc BCEAO
XPF	101.29	CFP Franc

Foreign Exchange Position

Positions as at:

09 October 2020

YER	246.2	Yemeni Rial
ZAR	16.6189	Rand
ZMK	20100	Zambian Kwacha
ZWL	79.3149	Zimbabwe Dollar

Interest Rate Position

Positions as at: 09 October 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	848,051.33	458,923.31	1,306,974.64
Floating vs. Fixed	8,757,885.18	3,978,071.47	12,735,956.65
Overnight Index Swap	650,186.72	450,400.96	1,100,587.69
Total	10,256,123.23	4,887,395.75	15,143,518.98

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,508	4,843	17,350
Floating vs. Fixed	211,347	123,773	335,120
Overnight Index Swap	11,116	7,520	18,636
Total	234,971	136,136	371,106

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	332,496.21	117.68	42,264.86	6,823.51	219,868.88	147,808.85	557,594.66	1,306,974.64
Floating vs. Fixed	2,258,107.52	2,020,216.79	310,501.34	58,183.95	1,147,363.16	1,956,808.00	4,984,775.88	12,735,956.65
Overnight Index Swap	149,819.94	0.00	119,806.84	812.62	42,486.87	33.81	787,627.60	1,100,587.69
Total	2,740,423.67	2,020,334.47	472,573.04	65,820.08	1,409,718.91	2,104,650.66	6,329,998.14	15,143,518.98

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,048	2	201	84	2,459	4,284	6,272	17,350
Floating vs. Fixed	73,045	63,977	5,179	1,408	15,801	59,564	116,147	335,120
Overnight Index Swap	720	0	618	20	338	7	16,933	18,636
Total	77,813	63,979	5,998	1,512	18,598	63,855	139,352	371,106

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	481,892.69	232,302.43	341,369.07	190,795.03	33,304.77	17,115.11	10,195.53	1,306,974.64
Floating vs. Fixed	5,267,762.11	2,002,508.35	3,386,202.06	1,606,525.49	205,048.55	131,055.79	136,854.31	12,735,956.65
Overnight Index Swap	811,016.95	109,103.04	153,795.89	21,853.95	2,423.26	1,338.13	1,056.47	1,100,587.69
Total	6,560,671.75	2,343,913.81	3,881,367.02	1,819,174.47	240,776.58	149,509.03	148,106.31	15,143,518.98

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	3,330	2,661	5,076	3,833	984	747	719	17,350
Floating vs. Fixed	70,123	44,943	128,928	69,781	9,016	5,846	6,485	335,120
Overnight Index Swap	5,863	3,904	8,105	578	79	70	37	18,636
Total	79,316	51,508	142,109	74,192	10,079	6,663	7,241	371,106

Foreign Exchange Rate

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AED	3.6728	UAE Dirham

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LRD	197	Liberian Dollar
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LVL	0.5078	Latvian Lats
LYD	1.3649	Libyan Dinar

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MAD	9.253 Moroccan Dirham
MDL	16.806 Moldovan Leu
MGA	3885 Malagasy Ariary
MKD	52.18 Denar
MMK	1288 Kyat
MNT	2805 Tugrik
MOP	7.976 Pataca
MRO	356 Ouguiya
MUR	39.6 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	740 Kwacha
MXN	21.454 Mexican Peso
MXV	3.2759 Mexican Unidad de Inversion (UDI)
MYR	4.155 Malaysian Ringgit
MZN	71.8 Metical
NAD	16.619 Namibia Dollar
NGN	380.6 Naira
NIO	34.66 Cordoba Oro
NOK	9.3016 Norwegian Krone
NPR	117.34 Nepalese Rupee
NZD	1.5191 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.5688 Nuevo Sol
PGK	3.4072 Kina
PHP	48.46 Philippine Peso
PKR	163.42 Pakistan Rupee
PLN	3.8087 Zloty
PYG	6986 Guarani
QAR	3.64 Qatari Rial
RON	4.1413 Leu
RSD	99.83 Serbian Dinar
RUB	77.9575 Russian Ruble
RWF	973.225 Rwanda Franc
SAR	3.7509 Saudi Riyal
SBD	7.9554 Solomon Islands Dollar
SCR	18 Seychelles Rupee
SDG	55.0002 Sudanese Pound
SEK	8.8743 Swedish Krona
SGD	1.3592 Singapore Dollar
SHP	0.776 Saint Helena Pound
SLL	9822.36 Leone
SOS	575 Somali Shilling

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Positions as at:

09 October 2020

SRD	14.018 Surinam Dollar
SSP	164.5222 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	1256 Syrian Pound
SZL	16.619 Lilangeni
THB	31.23 Baht
TJS	10.31 Somoni
TMT	3.49 New Manat
TND	2.7426 Tunisian Dinar
TOP	2.2351 Pa'anga
TRY	7.8808 Turkish Lira
TTD	6.7116 Trinidad and Tobago Dollar
TWD	28.663 New Taiwan Dollar
TZS	2315 Tanzanian Shilling
UAH	28.32 Hryvnia
UGX	3690.11 Uganda Shilling
USD	1 US Dollar
UYU	42.49 Peso Uruguayo
UZS	10334.68 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23205 Dong
VUV	111.84 Vatu
WST	2.5419 Tala
XAF	553.25 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	554.5 CFA Franc BCEAO
XPF	101.29 CFP Franc
YER	246.2 Yemeni Rial
ZAR	16.6189 Rand
ZMK	20100 Zambian Kwacha
ZWL	79.3149 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 05 October 2020 to 09 October 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	90,120.43	162,763.81	252,884.24
Total	90,120.43	162,763.81	252,884.24

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	11,833	33,512	45,345
Total	11,833	33,512	45,345

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	11,289.59	16,060.27	52,359.45	54,923.15	5,314.03	7,859.68	97,405.75	7,672.32	252,884.24
Total	11,289.59	16,060.27	52,359.45	54,923.15	5,314.03	7,859.68	97,405.75	7,672.32	252,884.24

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	845	4,318	12,737	12,571	969	2,353	10,858	695	45,345
Total	845	4,318	12,737	12,571	969	2,353	10,858	695	45,345

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	224,273.90	16,780.92	5,825.02	1,666.32	3,470.48	772.11	95.50	252,884.24
Total	224,273.90	16,780.92	5,825.02	1,666.32	3,470.48	772.11	95.50	252,884.24

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	43,531	1,106	329	109	222	47	2	45,345
Total	43,531	1,106	329	109	222	47	2	45,345

Interest Rate Turnover

Turnover for the period:

05 October 2020 to

09 October 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	19,115.48	373,793.70	392,909.17
Floating vs. Fixed	465,005.68	602,648.20	1,067,653.87
Overnight Index Swap	209,918.46	68,714.76	278,633.22
Total	694,039.61	1,045,156.65	1,739,196.26

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	166	2,321	2,487
Floating vs. Fixed	8,767	3,637	12,404
Overnight Index Swap	881	217	1,098
Total	9,813	6,175	15,988

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	82,315.21	0.00	7,523.06	4,780.94	11,816.01	2,635.56	283,838.39	392,909.17
Floating vs. Fixed	164,619.00	24,324.22	12,572.37	4,138.73	56,870.40	121,878.64	683,250.53	1,067,653.87
Overnight Index Swap	13,149.00	0.00	434.50	522.92	1,832.05	0.00	262,694.75	278,633.22
Total	260,083.21	24,324.22	20,529.93	9,442.58	70,518.46	124,514.20	1,229,783.66	1,739,196.26

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	864	0	124	90	100	59	1,250	2,487
Floating vs. Fixed	1,469	796	160	63	598	3,070	6,249	12,404
Overnight Index Swap	14	0	8	13	22	0	1,041	1,098
Total	2,347	796	292	166	720	3,129	8,539	15,988

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	267,088.87	59,589.44	40,756.47	14,866.53	6,488.55	2,795.45	1,323.87	392,909.17
Floating vs. Fixed	533,633.10	198,208.88	206,106.66	97,201.85	24,891.43	2,750.40	4,861.55	1,067,653.87
Overnight Index Swap	245,827.28	16,461.48	12,674.77	2,708.84	835.58	40.12	85.15	278,633.22
Total	1,046,549.26	274,259.80	259,537.90	114,777.22	32,215.56	5,585.96	6,270.57	1,739,196.26

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	264	284	553	516	272	175	424	2,487
Floating vs. Fixed	1,845	1,566	3,468	3,776	989	195	566	12,404
Overnight Index Swap	216	179	472	188	30	8	5	1,098
Total	2,324	2,029	4,493	4,479	1,291	378	995	15,988