

Foreign Exchange Position

Positions as at: 23 October 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	377,868.61	921,214.60	1,299,083.21
Total	377,868.61	921,214.60	1,299,083.21

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	42,005	126,659	168,664
Total	42,005	126,659	168,664

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	122,955.89	44,092.01	183,321.52	309,347.50	14,942.34	24,965.52	553,890.94	45,567.49	1,299,083.21
Total	122,955.89	44,092.01	183,321.52	309,347.50	14,942.34	24,965.52	553,890.94	45,567.49	1,299,083.21

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,234	12,033	31,794	50,499	3,077	7,172	51,908	4,949	168,664
Total	7,234	12,033	31,794	50,499	3,077	7,172	51,908	4,949	168,664

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	983,230.61	189,060.80	66,273.70	36,000.60	16,733.24	6,869.68	914.57	1,299,083.21
Total	983,230.61	189,060.80	66,273.70	36,000.60	16,733.24	6,869.68	914.57	1,299,083.21

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	147,306	11,225	4,552	2,828	1,889	798	66	168,664
Total	147,306	11,225	4,552	2,828	1,889	798	66	168,664

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	76.66	Afghani
ALL	103.86	Lek
AMD	493.37	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	647.82	Kwanza
ARS	77.67	Argentine Peso
AUD	1.4049	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6494	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.63	Taka
BGN	1.6488	Bulgarian Lev
BHD	0.3762	Bahraini Dinar
BIF	1918.89	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

23 October 2020

BND	1.3539	Brunei Dollar
BOB	6.82	Boliviano
BRL	5.6066	Brazilian Real
BSD	1	Bahamian Dollar
BTN	73.75	Ngultrum
BWP	11.325	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3145	Canadian Dollar
CDF	1926.5	Congolese Franc
CHF	0.9053	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	782.83	Chilean Peso
CNY	6.6503	Yuan Renminbi
COP	3764.5	Colombian Peso
COU	0.0717	Unidad de Valor Real
CRC	600.65	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	92.85	Cape Verde Escudo
CZK	22.93	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.2729	Danish Krone
DOP	57.99	Dominican Peso
DZD	128.4	Algerian Dinar
EGP	15.65	Egyptian Pound
ERN	15	Nakfa
ETB	37.306	Ethiopian Birr
EUR	0.843	Euro
FJD	2.1277	Fiji Dollar
FKP	0.7596	Falkland Islands Pound
GBP	0.7603	Pound Sterling
GEL	3.2046	Lari
GHS	5.78	Cedi
GIP	0.7695	Gibraltar Pound
GMD	51.8	Dalasi
GNF	9748	Guinea Franc
GTQ	7.76	Quetzal
GYD	207.68	Guyana Dollar
HKD	7.75	Hong Kong Dollar
HNL	24.3319	Lempira
HRK	6.3856	Croatian Kuna
HTG	62.2628	Gourde
HUF	306.71	Forint
IDR	14610	Rupiah
ILS	3.3737	New Israeli Sheqel
INR	73.59	Indian Rupee

Foreign Exchange Position

Positions as at:

23 October 2020

IQD	1187.62	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	138.3	Iceland Krona
JMD	143.76	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	104.56	Yen
KES	108.6	Kenyan Shilling
KGS	80.8	Som
KHR	4072.838	Riel
KMF	414.75	Comoro Franc
KPW	130	North Korean Won
KRW	1132.54	Won
KWD	0.3053	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	427.77	Tenge
LAK	9198.57	Kip
LBP	1502.99	Lebanese Pound
LKR	184.25	Sri Lanka Rupee
LRD	191	Liberian Dollar
LSL	16.29	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3542	Libyan Dinar
MAD	9.15	Moroccan Dirham
MDL	16.8862	Moldovan Leu
MGA	3925	Malagasy Ariary
MKD	51.8	Denar
MMK	1290	Kyat
MNT	2800	Tugrik
MOP	7.984	Pataca
MRO	356	Ouguiya
MUR	39.95	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	743.17	Kwacha
MXN	21.098	Mexican Peso
MXV	3.2188	Mexican Unidad de Inversion (UDI)
MYR	4.141	Malaysian Ringgit
MZN	72.05	Metical
NAD	16.316	Namibia Dollar
NGN	380.6	Naira
NIO	34.7	Cordoba Oro
NOK	9.2199	Norwegian Krone
NPR	117.73	Nepalese Rupee
NZD	1.5024	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.5968	Nuevo Sol

Foreign Exchange Position

Positions as at:

23 October 2020

PGK	3.4965	Kina
PHP	48.51	Philippine Peso
PKR	161.31	Pakistan Rupee
PLN	3.8467	Zloty
PYG	7002	Guarani
QAR	3.64	Qatari Rial
RON	4.1072	Leu
RSD	99.06	Serbian Dinar
RUB	76.5813	Russian Ruble
RWF	976.328	Rwanda Franc
SAR	3.7504	Saudi Riyal
SBD	7.8125	Solomon Islands Dollar
SCR	18.62	Seychelles Rupee
SDG	55.0002	Sudanese Pound
SEK	8.7254	Swedish Krona
SGD	1.3539	Singapore Dollar
SHP	0.7637	Saint Helena Pound
SLL	9866.89	Leone
SOS	575	Somali Shilling
SRD	14.018	Surinam Dollar
SSP	164.8955	South Sudanese Pound
STD	21005	Dobra
SVC	8.7145	El Salvador Colon
SYR	1256	Syrian Pound
SZL	16.296	Lilangeni
THB	31.17	Baht
TJS	10.33	Somoni
TMT	3.49	New Manat
TND	2.7469	Tunisian Dinar
TOP	2.2437	Pa'anga
TRY	7.8081	Turkish Lira
TTD	6.7401	Trinidad and Tobago Dollar
TWD	28.678	New Taiwan Dollar
TZS	2315	Tanzanian Shilling
UAH	28.229	Hryvnia
UGX	3728.41	Uganda Shilling
USD	1	US Dollar
UYU	42.72	Peso Uruguayo
UZS	10325.8	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23177	Dong
VUV	112	Vatu
WST	2.5374	Tala
XAF	549.75	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	552.62	CFA Franc BCEAO
XPF	100.47	CFP Franc

Foreign Exchange Position

Positions as at:

23 October 2020

YER	246.25	Yemeni Rial
ZAR	16.2938	Rand
ZMK	20275	Zambian Kwacha
ZWL	79.3162	Zimbabwe Dollar

Interest Rate Position

Positions as at:

23 October 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	826,780.76	420,407.47	1,247,188.23
Floating vs. Fixed	8,588,719.87	3,900,809.47	12,489,529.34
Overnight Index Swap	689,754.08	444,623.13	1,134,377.20
Total	10,105,254.70	4,765,840.07	14,871,094.77

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,355	4,497	16,851
Floating vs. Fixed	210,838	123,724	334,562
Overnight Index Swap	11,347	7,536	18,883
Total	234,540	135,757	370,296

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	322,201.26	120.14	44,886.95	7,765.89	221,638.68	147,542.26	503,033.05	1,247,188.23
Floating vs. Fixed	2,219,344.37	2,104,275.52	315,182.03	60,650.68	977,805.13	1,913,216.68	4,899,054.93	12,489,529.34
Overnight Index Swap	156,710.28	0.00	122,094.35	711.19	41,734.11	33.81	813,093.46	1,134,377.20
Total	2,698,255.91	2,104,395.67	482,163.33	69,127.76	1,241,177.92	2,060,792.74	6,215,181.44	14,871,094.77

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,970	2	192	77	2,445	4,302	5,863	16,851
Floating vs. Fixed	73,498	65,234	5,216	1,411	14,631	58,971	115,602	334,562
Overnight Index Swap	897	0	624	26	327	7	17,002	18,883
Total	78,365	65,236	6,032	1,514	17,403	63,280	138,467	370,296

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	450,958.67	219,520.35	330,390.20	185,853.51	33,504.94	16,836.71	10,123.86	1,247,188.23
Floating vs. Fixed	5,176,013.77	1,951,556.33	3,334,633.51	1,566,901.61	198,139.85	124,851.19	137,433.08	12,489,529.34
Overnight Index Swap	834,516.95	111,837.95	158,977.03	24,277.06	2,235.19	1,427.26	1,105.76	1,134,377.20
Total	6,461,489.39	2,282,914.63	3,824,000.74	1,777,032.18	233,879.97	143,115.16	148,662.69	14,871,094.77

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	3,199	2,642	4,947	3,722	962	723	656	16,851
Floating vs. Fixed	69,430	44,737	129,488	69,792	8,937	5,662	6,517	334,562
Overnight Index Swap	5,882	3,900	8,210	658	99	83	51	18,883
Total	78,511	51,279	142,645	74,172	9,998	6,468	7,224	370,296

Foreign Exchange Rate

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AED	3.6728	UAE Dirham

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ALL	103.86	Lek
AMD	493.37	Armenian Dram
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LVL	0.5078	Latvian Lats
LYD	1.3542	Libyan Dinar

Interest Rate Position

Positions as at:

23 October 2020

MAD	9.15 Moroccan Dirham
MDL	16.8862 Moldovan Leu
MGA	3925 Malagasy Ariary
MKD	51.8 Denar
MMK	1290 Kyat
MNT	2800 Tugrik
MOP	7.984 Pataca
MRO	356 Ouguiya
MUR	39.95 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	743.17 Kwacha
MXN	21.098 Mexican Peso
MXV	3.2188 Mexican Unidad de Inversion (UDI)
MYR	4.141 Malaysian Ringgit
MZN	72.05 Metical
NAD	16.316 Namibia Dollar
NGN	380.6 Naira
NIO	34.7 Cordoba Oro
NOK	9.2199 Norwegian Krone
NPR	117.73 Nepalese Rupee
NZD	1.5024 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.5968 Nuevo Sol
PGK	3.4965 Kina
PHP	48.51 Philippine Peso
PKR	161.31 Pakistan Rupee
PLN	3.8467 Zloty
PYG	7002 Guarani
QAR	3.64 Qatari Rial
RON	4.1072 Leu
RSD	99.06 Serbian Dinar
RUB	76.5813 Russian Ruble
RWF	976.328 Rwanda Franc
SAR	3.7504 Saudi Riyal
SBD	7.8125 Solomon Islands Dollar
SCR	18.62 Seychelles Rupee
SDG	55.0002 Sudanese Pound
SEK	8.7254 Swedish Krona
SGD	1.3539 Singapore Dollar
SHP	0.7637 Saint Helena Pound
SLL	9866.89 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:

23 October 2020

SRD	14.018 Surinam Dollar
SSP	164.8955 South Sudanese Pound
STD	21005 Dobra
SVC	8.7145 El Salvador Colon
SYP	1256 Syrian Pound
SZL	16.296 Lilangeni
THB	31.17 Baht
TJS	10.33 Somoni
TMT	3.49 New Manat
TND	2.7469 Tunisian Dinar
TOP	2.2437 Pa'anga
TRY	7.8081 Turkish Lira
TTD	6.7401 Trinidad and Tobago Dollar
TWD	28.678 New Taiwan Dollar
TZS	2315 Tanzanian Shilling
UAH	28.229 Hryvnia
UGX	3728.41 Uganda Shilling
USD	1 US Dollar
UYU	42.72 Peso Uruguayo
UZS	10325.8 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23177 Dong
VUV	112 Vatu
WST	2.5374 Tala
XAF	549.75 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	552.62 CFA Franc BCEAO
XPF	100.47 CFP Franc
YER	246.25 Yemeni Rial
ZAR	16.2938 Rand
ZMK	20275 Zambian Kwacha
ZWL	79.3162 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

19 October 2020 to

23 October 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	82,693.44	154,368.07	237,061.50
Total	82,693.44	154,368.07	237,061.50

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	10,410	26,924	37,334
Total	10,410	26,924	37,334

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	20,168.95	9,396.51	39,253.96	62,068.80	3,590.26	6,131.32	87,806.62	8,645.09	237,061.50
Total	20,168.95	9,396.51	39,253.96	62,068.80	3,590.26	6,131.32	87,806.62	8,645.09	237,061.50

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,473	2,877	7,146	12,520	855	1,666	10,128	671	37,334
Total	1,473	2,877	7,146	12,520	855	1,666	10,128	671	37,334

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	206,000.41	22,362.46	3,765.27	2,057.43	2,578.00	297.93	0.00	237,061.50
Total	206,000.41	22,362.46	3,765.27	2,057.43	2,578.00	297.93	0.00	237,061.50

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	35,319	1,325	278	163	213	37	0	37,334
Total	35,319	1,325	278	163	213	37	0	37,334

Interest Rate Turnover

Turnover for the period:

19 October 2020 to

23 October 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	16,130.80	195,230.75	211,361.54
Floating vs. Fixed	497,747.16	322,711.58	820,458.74
Overnight Index Swap	85,490.56	26,841.40	112,331.96
Total	599,368.52	544,783.72	1,144,152.24

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	310	1,543	1,853
Floating vs. Fixed	8,388	3,451	11,839
Overnight Index Swap	800	164	964
Total	9,498	5,157	14,655

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	50,997.73	0.00	5,252.47	3,467.79	7,482.13	4,678.88	139,482.54	211,361.54
Floating vs. Fixed	73,961.64	110,984.12	7,516.82	3,918.12	46,677.27	54,382.08	523,018.70	820,458.74
Overnight Index Swap	15,267.21	0.00	2,475.01	12.53	1,931.91	0.00	92,645.30	112,331.96
Total	140,226.57	110,984.12	15,244.30	7,398.44	56,091.31	59,060.96	755,146.54	1,144,152.24

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	680	0	68	42	53	143	867	1,853
Floating vs. Fixed	1,365	2,327	134	42	438	1,461	6,074	11,839
Overnight Index Swap	357	0	9	10	4	0	584	964
Total	2,402	2,327	211	94	495	1,603	7,524	14,655

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	133,098.15	33,825.27	24,227.26	13,465.06	4,447.73	1,209.90	1,088.18	211,361.54
Floating vs. Fixed	356,839.03	138,906.41	182,433.62	113,972.94	20,112.77	2,938.39	5,255.57	820,458.74
Overnight Index Swap	81,052.64	16,755.24	8,371.18	5,700.89	243.27	83.43	125.32	112,331.96
Total	570,989.82	189,486.92	215,032.06	133,138.88	24,803.78	4,231.72	6,469.06	1,144,152.24

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	159	253	433	427	208	106	268	1,853
Floating vs. Fixed	1,925	1,459	3,115	3,734	783	190	635	11,839
Overnight Index Swap	235	162	272	210	38	22	26	964
Total	2,318	1,874	3,820	4,370	1,028	318	928	14,655