

Foreign Exchange Position

Positions as at:

05 June 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	437,915.15	1,050,633.17	1,488,548.32
Total	437,915.15	1,050,633.17	1,488,548.32

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	45,658	127,071	172,729
Total	45,658	127,071	172,729

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	164,783.48	68,149.86	222,961.67	390,500.40	17,647.01	27,379.57	542,458.64	54,667.70	1,488,548.32
Total	164,783.48	68,149.86	222,961.67	390,500.40	17,647.01	27,379.57	542,458.64	54,667.70	1,488,548.32

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	9,316	15,990	28,345	51,498	4,020	7,494	49,363	6,703	172,729
Total	9,316	15,990	28,345	51,498	4,020	7,494	49,363	6,703	172,729

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	1,098,051.59	197,926.23	108,272.35	60,953.26	16,648.92	6,098.66	597.31	1,488,548.32
Total	1,098,051.59	197,926.23	108,272.35	60,953.26	16,648.92	6,098.66	597.31	1,488,548.32

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	147,660	12,406	6,112	3,845	1,817	812	77	172,729
Total	147,660	12,406	6,112	3,845	1,817	812	77	172,729

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	76.68	Afghani
ALL	109.96	Lek
AMD	481.38	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	567	Kwanza
ARS	68.79	Argentine Peso
AUD	1.4447	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.746	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.73	Taka
BGN	1.741	Bulgarian Lev

Foreign Exchange Position

Positions as at:

05 June 2020

BHD	0.3772	Bahraini Dinar
BIF	1894.32	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3975	Brunei Dollar
BOB	6.83	Boliviano
BRL	5.0622	Brazilian Real
BSD	1	Bahamian Dollar
BTN	75.4867	Ngultrum
BWP	11.655	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3493	Canadian Dollar
CDF	1823	Congolese Franc
CHF	0.9612	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	785.2	Chilean Peso
CNY	7.1115	Yuan Renminbi
COP	3606	Colombian Peso
COU	0.0757	Unidad de Valor Real
CRC	572	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	97.97	Cape Verde Escudo
CZK	23.688	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.635	Danish Krone
DOP	57.17	Dominican Peso
DZD	128.3299	Algerian Dinar
EGP	16.03	Egyptian Pound
ERN	15	Nakfa
ETB	34.15	Ethiopian Birr
EUR	0.89	Euro
FJD	2.172	Fiji Dollar
FKP	0.7937	Falkland Islands Pound
GBP	0.7951	Pound Sterling
GEL	3.17	Lari
GHS	5.7	Cedi
GIP	0.7936	Gibraltar Pound
GMD	51.7	Dalasi
GNF	9472	Guinea Franc
GTQ	7.675	Quetzal
GYD	207.78	Guyana Dollar
HKD	7.7502	Hong Kong Dollar
HNL	24.7853	Lempira

Foreign Exchange Position

Positions as at:

05 June 2020

HRK	6.7388	Croatian Kuna
HTG	106.924	Gourde
HUF	306.92	Forint
IDR	14050	Rupiah
ILS	3.4741	New Israeli Sheqel
INR	75.31	Indian Rupee
IQD	1187.62	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	132.32	Iceland Krona
JMD	140	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	108.89	Yen
KES	106.1	Kenyan Shilling
KGS	73.15	Som
KHR	4103	Riel
KMF	437.9	Comoro Franc
KPW	130	North Korean Won
KRW	1215.79	Won
KWD	0.3077	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	400.92	Tenge
LAK	8990	Kip
LBP	1508	Lebanese Pound
LKR	185.75	Sri Lanka Rupee
LRD	198.23	Liberian Dollar
LSL	16.9175	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.4061	Libyan Dinar
MAD	9.6992	Moroccan Dirham
MDL	17.222	Moldovan Leu
MGA	3751	Malagasy Ariary
MKD	54.75	Denar
MMK	1396	Kyat
MNT	2783	Tugrik
MOP	7.983	Pataca
MRO	356	Ouguiya
MUR	39.55	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	729.74	Kwacha
MXN	21.7579	Mexican Peso
MXV	3.3877	Mexican Unidad de Inversion (UDI)
MYR	4.255	Malaysian Ringgit
MZN	68.7	Metical

Foreign Exchange Position

Positions as at:

05 June 2020

NAD	16.93	Namibia Dollar
NGN	360	Naira
NIO	33.47	Cordoba Oro
NOK	9,4522	Norwegian Krone
NPR	120.74	Nepalese Rupee
NZD	1.5567	New Zealand Dollar
OMR	0,3849	Rial Omani
PAB	1	Balboa
PEN	3.4	Nuevo Sol
PGK	3,3613	Kina
PHP	49.85	Philippine Peso
PKR	164.2	Pakistan Rupee
PLN	3,9213	Zloty
PYG	6651.53	Guarani
QAR	3.6415	Qatari Rial
RON	4.291	Leu
RSD	104.5	Serbian Dinar
RUB	68,4866	Russian Ruble
RWF	948,036	Rwanda Franc
SAR	3,753	Saudi Riyal
SBD	8	Solomon Islands Dollar
SCR	17.48	Seychelles Rupee
SDG	54.95	Sudanese Pound
SEK	9.282	Swedish Krona
SGD	1.3975	Singapore Dollar
SHP	0,7952	Saint Helena Pound
SLL	9622.05	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	160,592	South Sudanese Pound
STD	21005	Dobra
SVC	8,7495	El Salvador Colon
SYR	513	Syrian Pound
SZL	16,9012	Lilangeni
THB	31.56	Baht
TJS	10,273	Somoni
TMT	3.49	New Manat
TND	2,8317	Tunisian Dinar
TOP	2,1911	Pa'anga
TRY	6,742	Turkish Lira
TTD	6,714	Trinidad and Tobago Dollar
TWD	29.9	New Taiwan Dollar
TZS	2310	Tanzanian Shilling
UAH	26,7215	Hryvnia

Foreign Exchange Position

Positions as at:

05 June 2020

UGX	3760	Uganda Shilling
USD	1	US Dollar
UYU	43.08	Peso Uruguayo
UZS	10100	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23260	Dong
VUV	113	Vatu
WST	2.6116	Tala
XAF	583.8	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	581	CFA Franc BCEAO
XPF	106.07	CFP Franc
YER	249.8	Yemeni Rial
ZAR	16.916	Rand
ZMK	5185	Zambian Kwacha
ZWL	24.5	Zimbabwe Dollar

Interest Rate Position

Positions as at:

05 June 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	890,595.04	483,196.37	1,373,791.41
Floating vs. Fixed	9,042,167.17	4,085,046.25	13,127,213.42
Overnight Index Swap	812,998.88	563,108.09	1,376,106.97
Total	10,745,761.09	5,131,350.71	15,877,111.80

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,331	4,303	16,633
Floating vs. Fixed	213,265	126,151	339,415
Overnight Index Swap	12,187	8,194	20,381
Total	237,782	138,647	376,429

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	323,716.61	112.35	38,842.55	6,039.70	228,082.01	154,426.33	622,571.87	1,373,791.41
Floating vs. Fixed	2,236,060.65	1,646,078.32	281,209.50	50,736.49	1,145,595.20	2,512,568.17	5,254,965.09	13,127,213.42
Overnight Index Swap	199,914.89	0.00	127,960.16	943.28	50,557.95	7.74	996,722.96	1,376,106.97
Total	2,759,692.15	1,646,190.68	448,012.20	57,719.47	1,424,235.16	2,667,002.24	6,874,259.91	15,877,111.80

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,866	2	216	75	2,449	4,160	5,865	16,633
Floating vs. Fixed	72,048	54,784	5,457	1,315	15,983	68,993	120,836	339,415
Overnight Index Swap	858	0	617	1	330	3	18,572	20,381
Total	76,772	54,786	6,290	1,391	18,762	73,156	145,273	376,429

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	563,854.46	229,143.11	337,928.64	186,218.45	31,606.62	15,971.70	9,068.42	1,373,791.41
Floating vs. Fixed	5,637,290.55	2,131,984.91	3,266,186.23	1,614,975.18	209,466.89	127,747.29	139,562.37	13,127,213.42
Overnight Index Swap	1,090,376.81	110,517.99	149,875.15	21,661.91	1,553.18	1,144.02	977.90	1,376,106.97
Total	7,291,521.82	2,471,646.01	3,753,990.02	1,822,855.55	242,626.69	144,863.01	149,608.70	15,877,111.80

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	3,302	2,580	5,050	3,641	856	670	534	16,633
Floating vs. Fixed	72,292	47,404	125,347	72,373	9,644	5,817	6,540	339,415
Overnight Index Swap	6,632	4,354	8,584	664	59	56	32	20,381
Total	82,226	54,338	138,981	76,678	10,559	6,543	7,106	376,429

Interest Rate Position

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MXV	3.3877 Mexican Unidad de Inversion (UDI)
MYR	4.255 Malaysian Ringgit
MZN	68.7 Metical
NAD	16.93 Namibia Dollar
NGN	360 Naira
NIO	33.47 Cordoba Oro
NOK	9.4522 Norwegian Krone
NPR	120.74 Nepalese Rupee
NZD	1.5567 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.4 Nuevo Sol
PGK	3.3613 Kina
PHP	49.85 Philippine Peso
PKR	164.2 Pakistan Rupee

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PLN	3.9213 Zloty
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RON	4.291 Leu
RSD	104.5 Serbian Dinar
RUB	68.4866 Russian Ruble
RWF	948.036 Rwanda Franc
SAR	3.753 Saudi Riyal
SBD	8 Solomon Islands Dollar
SCR	17.48 Seychelles Rupee
SDG	54.95 Sudanese Pound
SEK	9.282 Swedish Krona
SGD	1.3975 Singapore Dollar
SHP	0.7952 Saint Helena Pound
SLL	9622.05 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	160.592 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	513 Syrian Pound
SZL	16.9012 Lilangeni
THB	31.56 Baht
TJS	10.273 Somoni
TMT	3.49 New Manat
TND	2.8317 Tunisian Dinar
TOP	2.1911 Pa'anga
TRY	6.742 Turkish Lira
TTD	6.714 Trinidad and Tobago Dollar
TWD	29.9 New Taiwan Dollar
TZS	2310 Tanzanian Shilling
UAH	26.7215 Hryvnia
UGX	3760 Uganda Shilling
USD	1 US Dollar
UYU	43.08 Peso Uruguayo
UZS	10100 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23260 Dong
VUV	113 Vatu

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WST	2.6116 Tala
XAF	583.8 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	581 CFA Franc BCEAO
XPF	106.07 CFP Franc
YER	249.8 Yemeni Rial
ZAR	16.916 Rand
ZMK	5185 Zambian Kwacha
ZWL	24.5 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

01 June 2020 to

05 June 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	84,810.67	203,325.33	288,135.99
Total	84,810.67	203,325.33	288,135.99

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	12,214	28,777	40,991
Total	12,214	28,777	40,991

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	37,604.11	21,576.53	37,255.80	64,842.92	6,298.99	6,608.99	95,125.67	18,822.98	288,135.99
Total	37,604.11	21,576.53	37,255.80	64,842.92	6,298.99	6,608.99	95,125.67	18,822.98	288,135.99

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	2,132	5,429	7,157	11,955	1,265	1,871	10,240	945	40,991
Total	2,132	5,429	7,157	11,955	1,265	1,871	10,240	945	40,991

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	236,973.23	34,058.12	9,476.72	3,457.69	3,894.82	275.42	0.00	288,135.99
Total	236,973.23	34,058.12	9,476.72	3,457.69	3,894.82	275.42	0.00	288,135.99

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	37,997	2,144	386	185	244	36	0	40,991
Total	37,997	2,144	386	185	244	36	0	40,991

Interest Rate Turnover

Turnover for the period:

01 June 2020 to

05 June 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,648.22	548,540.47	561,188.69
Floating vs. Fixed	456,902.90	534,514.02	991,416.92
Overnight Index Swap	112,040.72	40,789.12	152,829.83
Total	581,591.83	1,123,843.61	1,705,435.44

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	197	1,255	1,452
Floating vs. Fixed	11,013	5,127	16,140
Overnight Index Swap	334	106	440
Total	11,544	6,488	18,032

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	27,456.94	0.00	4,271.54	1,366.64	5,354.55	6,335.16	516,403.87	561,188.69
Floating vs. Fixed	90,266.87	141,743.70	11,759.74	2,597.38	23,288.10	159,933.25	561,827.88	991,416.92
Overnight Index Swap	9,787.00	0.00	1,566.39	0.00	216.73	0.00	141,259.71	152,829.83
Total	127,510.81	141,743.70	17,597.67	3,964.02	28,859.39	166,268.40	1,219,491.45	1,705,435.44

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	421	0	70	39	65	132	726	1,452
Floating vs. Fixed	2,095	4,486	123	44	284	3,287	5,822	16,140
Overnight Index Swap	33	0	5	0	2	0	401	440
Total	2,548	4,486	198	83	351	3,419	6,948	18,032

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	465,038.25	66,471.32	19,333.32	6,252.64	3,068.78	548.85	475.54	561,188.69
Floating vs. Fixed	490,474.53	186,344.99	174,062.99	110,357.96	23,873.44	1,616.50	4,686.50	991,416.92
Overnight Index Swap	145,121.73	2,389.86	3,392.04	1,915.82	6.36	4.01	0.00	152,829.83
Total	1,100,634.51	255,206.17	196,788.35	118,526.43	26,948.59	2,169.35	5,162.04	1,705,435.44

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	208	187	340	308	148	84	178	1,452
Floating vs. Fixed	2,476	2,249	4,257	5,292	1,206	149	512	16,140
Overnight Index Swap	146	69	130	91	2	3	0	440
Total	2,830	2,504	4,727	5,690	1,355	236	690	18,032